BNY MELLON

STATEMENT OF NET ASSETS AVAILABLE FOR BENEFITS
31 DECEMBER 2023

A56 F505590
NA100
AMEREN SERVICES
PLANT-MO-FI-BNY

ASSETS			
INVESTMENTS:			
INVESTMENTS AT IDENTIFIED COST	$ 374,318,408.02		
UNREALIZED APPRECIATION-INVEST	27,051,080.19-		
		$	347,267,327.83
RECEIVABLES:			
INTEREST	2,685,707.79		
			2,685,707.79
TOTAL ASSETS			349,953,035.62
LIABILITIES			
TOTAL LIABILITIES			0.00
NET ASSETS		$	349,953,035.62

BNY MELLON

STATEMENT OF CHANGE IN NET ASSETS AVAILABLE FOR BENEFIT S

A56 F505590 31 DECEMBER 2023 NC100

AMEREN SERVICES
PLANT-MO-FI-BNY

	01-JAN-23	YEAR TO DATE 31-DEC-23
NET ASSETS - BEGINNING OF PERIOD		$ 327,757,006.38
RECEIPTS:		
CONTRIBUTIONS:		
COMPANY	$ 4,681,669.50	
		4,681,669.50
INVESTMENT INCOME:		
INTEREST	11,228,967.85	
REALIZED GAIN/LOSS	24,939.40-	
REALIZED GAIN/LOSS- LONG	6,824,058.87-	
REALIZED GAIN/LOSS- SHORT	898,194.43-	
UNREALIZED GAIN/LOSS-INVESTMENT	16,332,090.21	
ACCRETION/AMORTIZATION	671,627.71	
		20,485,493.07
TRANSFERS IN:		
CASH	1,810,000.00	
		1,810,000.00
TOTAL RECEIPTS		26,977,162.57
DISBURSEMENTS:		
ADMINISTRATIVE EXPENSES:		
FEES:		
TRUSTEE	31,836.35	
INVESTMENT ADVISORY FEES	207,059.25	
CONSULTING	14,237.73	
UBTI TAX EXPENSE	4,528,000.00	
		4,781,133.33
TOTAL DISBURSEMENTS		4,781,133.33
NET ASSETS - END OF PERIOD		$ 349,953,035.62

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
INVESTMENTS CASH EQUIVALENTS					
3,508,028.2200	DREYFUS INS RSRV PR MONEY 6546 996211892	3,508,028.22	100.0000	3,508,028.22	0.00
TOTAL INVESTMENTS CASH EQUIVALENTS		3,508,028.22		3,508,028.22	0.00
INVESTMENTS FIXED INCOME SECURITIES					
975,000.0000	AT&T INC 4.250% 03/01/2027 DD 02/09/17 00206RDQ2	964,604.30	98.9430	964,694.25	89.95
400,000.0000	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 00287YBD0	476,232.74	97.8270	391,308.00	84,924.74-
555,000.0000	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 00287YCA5	642,736.68	90.6330	503,013.15	139,723.53-
1,420,000.0000	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 00774MAS4	1,413,030.69	92.8930	1,319,080.60	93,950.09-
545,000.0000	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 00774MAX3	543,336.90	87.1330	474,874.85	68,462.05-
405,000.0000	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 00914AAJ1	407,244.93	95.2960	385,948.80	21,296.13-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
585,000.0000	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 00914AAM4	582,688.81	92.0190	538,311.15	44,377.66-
560,000.0000	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 015271AG4	564,439.23	97.1770	544,191.20	20,248.03-
750,000.0000	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 015271AP4	749,698.59	97.3430	730,072.50	19,626.09-
480,000.0000	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 023135AQ9	540,065.76	103.1680	495,206.40	44,859.36-
300,000.0000	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 025816BF5	296,317.77	89.9210	269,763.00	26,554.77-
205,000.0000	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 025816CG2	204,920.22	98.2220	201,355.10	3,565.12-
240,000.0000	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 02666TAC1	237,238.46	82.5950	198,228.00	39,010.46-
535,000.0000	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 026874DK0	534,085.06	97.4080	521,132.80	12,952.26-
610,000.0000	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 026874DP9	607,117.44	89.6460	546,840.60	60,276.84-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
879,000.0000	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 03027XCD0	876,069.91	103.6510	911,092.29	35,022.38
255,000.0000	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 03073EAM7	254,829.78	97.9110	249,673.05	5,156.73-
950,000.0000	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 03076CAH9	949,699.87	95.7230	909,368.50	40,331.37-
575,000.0000	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 031162CF5	579,113.79	91.2510	524,693.25	54,420.54-
1,145,000.0000	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 031162CR9	1,115,509.33	78.0260	893,397.70	222,111.63-
825,000.0000	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 031162DT4	827,134.82	105.6800	871,860.00	44,725.18
515,000.0000	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 03522AAJ9	637,956.49	98.0790	505,106.85	132,849.64-
1,370,000.0000	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 035240AL4	1,422,507.10	98.8380	1,354,080.60	68,426.50-
475,000.0000	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 035242AN6	531,924.04	98.0790	465,875.25	66,048.79-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
550,000.0000	APPLE INC 3.850% 05/04/2043 DD 05/03/13 037833AL4	539,169.03	89.3360	491,348.00	47,821.03-
240,000.0000	APPLE INC 2.050% 09/11/2026 DD 09/11/19 037833DN7	239,836.39	94.2520	226,204.80	13,631.59-
380,000.0000	APPLE INC 1.650% 05/11/2030 DD 05/11/20 037833DU1	378,249.74	85.6410	325,435.80	52,813.94-
580,000.0000	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 046353AW8	578,873.80	83.2410	482,797.80	96,076.00-
640,000.0000	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 053332AZ5	700,582.19	96.1940	615,641.60	84,940.59-
575,000.0000	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 05348EBF5	574,849.69	93.3190	536,584.25	38,265.44-
969,000.0000	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 05522RDF2	968,869.42	100.6080	974,891.52	6,022.10
1,360,000.0000	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 05565QDN5	1,413,488.13	96.2160	1,308,537.60	104,950.53-
730,000.0000	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 06051GHD4	672,047.04	94.1550	687,331.50	15,284.46

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
3,060,000.0000	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 06051GHG7	3,272,047.75	95.5460	2,923,707.60	348,340.15-
330,000.0000	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 06051GJK6	327,720.16	92.8600	306,438.00	21,282.16-
2,500,000.0000	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 06051GLH0	2,467,295.32	100.5280	2,513,200.00	45,904.68
490,000.0000	BARCLAYS PLC VAR RT 05/07/2025 DD 05/07/19 06738EBH7	490,000.00	99.3100	486,619.00	3,381.00-
1,165,000.0000	BAYER US FINANCE LLC 144A 6.375% 11/21/2030 DD 11/21/23 07274EAK9	1,160,009.46	102.8310	1,197,981.15	37,971.69
855,000.0000	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 084670BS6	844,319.89	97.2200	831,231.00	13,088.89-
1,270,000.0000	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 090572AQ1	1,267,146.65	90.4450	1,148,651.50	118,495.15-
710,000.0000	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 09062XAH6	709,776.81	85.4210	606,489.10	103,287.71-
1,825,000.0000	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 097023BJ3	1,819,734.49	96.7710	1,766,070.75	53,663.74-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
870,000.0000	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 097023DC6	920,025.96	93.0320	809,378.40	110,647.56-
1,125,000.0000	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 11135FBK6	1,122,697.22	88.0160	990,180.00	132,517.22-
310,000.0000	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 12515ABE9	332,479.21	92.8430	287,813.30	44,665.91-
1,045,000.0000	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 125523AH3	1,141,874.33	99.1370	1,035,981.65	105,892.68-
615,000.0000	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 125523CL2	614,332.14	87.6880	539,281.20	75,050.94-
1,405,000.0000	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 125896BN9	1,496,642.36	95.3270	1,339,344.35	157,298.01-
1,022,287.8338	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 12591YBB0	1,075,482.37	99.2780	1,014,906.92	60,575.45-
735,000.0000	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 12595JAG9	768,640.37	91.8840	675,347.40	93,292.97-
470,581.6117	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 12598AAC4	470,536.19	97.5220	458,920.60	11,615.59-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
300,000.0000	CSX CORP 4.100% 03/15/2044 DD 10/22/12 126408GY3	267,406.56	87.6790	263,037.00	4,369.56-
480,000.0000	CSX CORP 3.350% 11/01/2025 DD 10/20/15 126408HD8	480,265.43	97.4100	467,568.00	12,697.43-
455,000.0000	CSX CORP 2.600% 11/01/2026 DD 10/18/16 126408HE6	446,448.18	95.1410	432,891.55	13,556.63-
1,148,000.0000	CSX CORP 3.250% 06/01/2027 DD 05/01/17 126408HH9	1,142,804.02	96.3760	1,106,396.48	36,407.54-
600,000.0000	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 126650CD0	599,154.88	97.0350	582,210.00	16,944.88-
145,000.0000	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 126650CX6	144,073.43	98.4200	142,709.00	1,364.43-
600,000.0000	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 126650CZ1	746,567.23	93.9630	563,778.00	182,789.23-
1,005,000.0000	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 126650DN7	946,126.44	82.7370	831,506.85	114,619.59-
685,000.0000	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 13063DRD2	688,147.21	94.7040	648,722.40	39,424.81-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
1,615,000.0000	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 13063D3S5	1,479,005.67	101.0570	1,632,070.55	153,064.88
726,000.0000	CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2029 DD 06/08/23 14040HCZ6	726,000.00	102.7280	745,805.28	19,805.28
0.0185	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 14315XAC2	0.02	100.0000	0.02	0.00
1,645,000.0000	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 14448CAQ7	1,712,679.91	89.5950	1,473,837.75	238,842.16-
676,967.6829	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 14687KAC0	676,932.65	96.9220	656,130.62	20,802.03-
610,000.0000	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 149123CB5	703,942.40	88.0470	537,086.70	166,855.70-
524,000.0000	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 161175AY0	532,620.30	99.0670	519,111.08	13,509.22-
400,000.0000	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 161175BL7	481,348.97	85.2550	341,020.00	140,328.97-
1,075,000.0000	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 16412XAJ4	1,112,316.78	94.5090	1,015,971.75	96,345.03-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
535,000.0000	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 172967JU6	534,393.29	91.2330	488,096.55	46,296.74-
800,000.0000	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 172967LD1	755,464.14	96.7880	774,304.00	18,839.86
1,985,000.0000	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 172967ML2	1,981,170.87	86.8700	1,724,369.50	256,801.37-
1,310,000.0000	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 17323CAE7	1,330,082.63	97.5740	1,278,219.40	51,863.23-
175,000.0000	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 19828TAC0	174,927.53	110.5540	193,469.50	18,541.97
413,000.0000	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 20030NAC5	455,931.54	116.8150	482,445.95	26,514.41
255,000.0000	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 20030NBS9	256,878.48	97.1120	247,635.60	9,242.88-
1,200,000.0000	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 20030NDA6	1,199,244.91	90.1310	1,081,572.00	117,672.91-
323,000.0000	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 20030NDS7	255,109.87	67.9810	219,578.63	35,531.24-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
525,000.0000	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 205887CF7	521,546.67	87.7920	460,908.00	60,638.67-
695,000.0000	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 207597EH4	721,553.18	85.5390	594,496.05	127,057.13-
365,000.0000	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 207597EL5	377,423.61	85.2020	310,987.30	66,436.31-
125,000.0000	CONNECTICUT ST 2.098% 07/01/2025 DD 06/11/20 20772KJX8	125,000.00	96.3580	120,447.50	4,552.50-
550,000.0000	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 209111FT5	605,081.17	90.8480	499,664.00	105,417.17-
750,000.0000	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 209111FX6	748,870.68	93.3410	700,057.50	48,813.18-
550,000.0000	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 210518DD5	600,642.59	90.2900	496,595.00	104,047.59-
604,000.0000	COREBRIDGE FINANCIAL INC 5.750% 01/15/2034 DD 12/08/23 21871XAS8	602,846.33	102.7100	620,368.40	17,522.07
2,010,000.0000	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 22822VAT8	1,967,326.08	82.9150	1,666,591.50	300,734.58-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
540,000.0000	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 23291KAH8	540,134.71	90.6320	489,412.80	50,721.91-
1,242,042.9009	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 24703WAC3	1,241,887.35	98.8040	1,227,188.07	14,699.28-
1,150,000.0000	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 254709AS7	1,153,938.61	104.9120	1,206,488.00	52,549.39
305,000.0000	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 256746AH1	303,399.68	97.8860	298,552.30	4,847.38-
370,000.0000	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 26882PBE1	408,366.67	117.1400	433,418.00	25,051.33
1,945,000.0000	EATON CORP 4.150% 03/15/2033 DD 08/23/22 278062AH7	1,865,289.42	97.9800	1,905,711.00	40,421.58
995,000.0000	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 28368EAE6	1,130,008.99	113.9310	1,133,613.45	3,604.46
455,000.0000	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 29250NAZ8	454,777.20	91.3440	415,615.20	39,162.00-
686,000.0000	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 29250NBR5	685,177.39	104.1520	714,482.72	29,305.33

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
355,000.0000	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 29266MAF6	371,905.09	116.1410	412,300.55	40,395.46
805,000.0000	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 29273RAT6	697,070.79	89.2000	718,060.00	20,989.21
897,000.0000	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23 29375CAC3	896,781.69	100.9960	905,934.12	9,152.43
535,000.0000	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 29379VBX0	534,733.03	90.5670	484,533.45	50,199.58-
490,000.0000	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 29379VCB7	486,110.82	74.3410	364,270.90	121,839.92-
875,000.0000	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 29444UBS4	871,795.50	84.9890	743,653.75	128,141.75-
365,000.0000	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 29446MAC6	359,722.84	76.0960	277,750.40	81,972.44-
335,000.0000	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 29736RAP5	333,027.13	89.1290	298,582.15	34,444.98-
990,000.0000	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 30040WAF5	986,187.26	97.1010	961,299.90	24,887.36-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
242,000.0000	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 30225VAJ6	242,080.72	102.5860	248,258.12	6,177.40
972,000.0000	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 30303M8H8	971,780.21	95.2550	925,878.60	45,901.61-
825,000.0000	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 30303M8Q8	838,330.18	108.9090	898,499.25	60,169.07
3,195,873.1835	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 3132DQ3Z7	3,196,368.91	101.8950	3,256,434.98	60,066.07
1,200,000.0000	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 3137FNB82	1,221,079.44	91.1580	1,093,896.00	127,183.44-
2,451,035.3592	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 3138EKFG5	2,477,988.64	93.9370	2,302,429.09	175,559.55-
36,331.3188	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 31398LZ76	36,574.08	98.9470	35,948.75	625.33-
1,521,359.6970	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 3140XHYK7	1,547,310.06	95.1010	1,446,828.29	100,481.77-
475,000.0000	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 31428XBN5	470,888.22	87.3350	414,841.25	56,046.97-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
1,060,000.0000	FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22 345370DB3	981,272.69	100.9910	1,070,504.60	89,231.91
780,000.0000	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 35564CDD6	784,367.99	88.6590	691,540.20	92,827.79-
725,000.0000	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 35564CEJ2	729,610.60	88.3680	640,668.00	88,942.60-
2,429,368.8426	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 36179YAT1	2,388,297.00	101.7070	2,470,838.17	82,541.17
0.0040	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 36179YHT4	0.00	101.7070	0.00	0.00
1,280,000.0000	GE HEALTHCARE TECHNOLOGIES INC 5.905% 11/22/2032 DD 05/22/23 36267VAK9	1,280,000.00	106.8390	1,367,539.20	87,539.20
255,000.0000	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 37045VAQ3	319,368.42	91.6940	233,819.70	85,548.72-
945,000.0000	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 37045XDD5	944,252.29	92.5540	874,635.30	69,616.99-
825,000.0000	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 37045XDH6	824,435.53	89.7900	740,767.50	83,668.03-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
670,000.0000	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 375558BF9	679,482.55	97.8760	655,769.20	23,713.35-
1,150,000.0000	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 378272BG2	1,147,927.23	85.0000	977,500.00	170,427.23-
475,000.0000	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 38141GVM3	476,290.09	99.7070	473,608.25	2,681.84-
2,560,000.0000	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 38141GWV2	2,706,747.39	95.0010	2,432,025.60	274,721.79-
1,585,334.5942	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 38383U3L2	1,569,110.93	99.6580	1,579,912.75	10,801.82
2,460,000.0000	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 40443DAC6	2,459,807.59	100.2920	2,467,183.20	7,375.61
700,000.0000	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 42225UAG9	698,507.81	87.5400	612,780.00	85,727.81-
315,000.0000	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 42824CAW9	331,435.61	99.5410	313,554.15	17,881.46-
650,000.0000	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 43815JAC7	649,902.04	100.1340	650,871.00	968.96

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
80,000.0000	HONOLULU CITY & CNTY HI WSTWTR 2.495% 07/01/2027 DD 11/06/19 438701Y40	80,000.00	93.8910	75,112.80	4,887.20-
410,000.0000	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 445545AM8	405,493.45	80.5280	330,164.80	75,328.65-
440,000.0000	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 445545AP1	435,703.98	100.4540	441,997.60	6,293.62
1,264,000.0000	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 44933DAE1	1,263,863.29	102.1330	1,290,961.12	27,097.83
1,680,000.0000	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 452151LF8	1,558,481.89	98.9440	1,662,259.20	103,777.31
289,000.0000	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 452327AP4	288,679.19	102.6440	296,641.16	7,961.97
515,000.0000	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 456837AP8	514,937.87	99.4390	512,110.85	2,827.02-
446,000.0000	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 45866FAV6	445,626.75	99.7029	444,675.27	951.48-
675,000.0000	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 465410BY3	671,235.23	89.5400	604,395.00	66,840.23-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
1,175,000.0000	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 465410CA4	1,173,239.56	92.4350	1,086,111.25	87,128.31-
280,000.0000	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 46625HKC3	286,102.07	97.9100	274,148.00	11,954.07-
900,000.0000	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 46642NBD7	948,606.46	98.2420	884,178.00	64,428.46-
3,070,000.0000	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 46647PAX4	3,378,550.97	98.0320	3,009,582.40	368,968.57-
1,005,000.0000	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 46647PDK9	938,556.14	103.5560	1,040,737.80	102,181.66
1,660,000.0000	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 46647PDR4	1,665,835.66	101.5260	1,685,331.60	19,495.94
829,000.0000	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 477920AC6	828,875.11	100.8960	836,427.84	7,552.73
720,000.0000	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 49271VAJ9	740,038.32	92.0690	662,896.80	77,141.52-
805,000.0000	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 49271VAM2	802,146.55	74.9800	603,589.00	198,557.55-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
990,000.0000	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 50077LAB2	839,526.52	87.6000	867,240.00	27,713.48
2,080,000.0000	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 53944YAP8	2,060,340.97	91.6650	1,906,632.00	153,708.97-
1,180,000.0000	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 539830CB3	1,171,105.09	105.4140	1,243,885.20	72,780.11
210,000.0000	LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/2039 DD 06/02/10 544495UG7	210,000.00	107.2950	225,319.50	15,319.50
1,650,000.0000	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 54627RAS9	1,571,836.27	102.2890	1,687,768.50	115,932.23
1,700,000.0000	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 548661EL7	1,598,778.21	102.1100	1,735,870.00	137,091.79
840,000.0000	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 548661EM5	830,069.83	105.2570	884,158.80	54,088.97
280,000.0000	MPLX LP 4.125% 03/01/2027 DD 02/10/17 55336VAK6	279,055.93	97.9300	274,204.00	4,851.93-
760,000.0000	MPLX LP 5.200% 03/01/2047 DD 02/10/17 55336VAL4	776,753.82	92.7420	704,839.20	71,914.62-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
804,000.0000	MPLX LP 4.950% 09/01/2032 DD 08/11/22 55336VBU3	799,955.02	98.0250	788,121.00	11,834.02-
1,134,000.0000	WARNERMEDIA HOLDINGS INC 3.755% 03/15/2027 DD 03/15/23 55903VBA0	1,134,000.00	95.8950	1,087,449.30	46,550.70-
1,370,000.0000	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 571903BG7	1,351,541.55	86.6760	1,187,461.20	164,080.35-
320,000.0000	MASSACHUSETTS ST SCH BLDG AUTH 2.436% 10/15/2027 DD 11/20/19 576000XG3	320,000.00	93.4550	299,056.00	20,944.00-
750,000.0000	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 58013MFK5	765,216.79	80.4880	603,660.00	161,556.79-
320,000.0000	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 58013MFP4	319,216.60	97.2110	311,075.20	8,141.40-
260,000.0000	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 58013MFQ2	258,720.40	94.9990	246,997.40	11,723.00-
79,000.0000	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 585055BU9	84,720.24	97.4910	77,017.89	7,702.35-
907,000.0000	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 58770AAC7	906,910.37	99.3690	901,276.83	5,633.54-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
150,000.0000	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 58933YAX3	149,533.08	96.1930	144,289.50	5,243.58-
578,000.0000	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 59156RAE8	620,871.39	113.8970	658,324.66	37,453.27
20,000.0000	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 59259NZN6	19,968.36	109.4920	21,898.40	1,930.04
395,000.0000	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 59259YCA5	403,651.99	105.6340	417,254.30	13,602.31
750,000.0000	MIAMI-DADE CNTY FL WTR & SWR R 2.551% 10/01/2028 DD 11/06/19 59334DLK8	750,000.00	92.3480	692,610.00	57,390.00-
1,505,000.0000	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 594918CC6	1,605,417.62	68.6170	1,032,685.85	572,731.77-
775,000.0000	MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 609207BB0	665,153.47	88.9130	689,075.75	23,922.28
365,000.0000	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 6174468C6	366,066.13	98.5730	359,791.45	6,274.68-
1,765,000.0000	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 6174468G7	1,885,946.13	97.5020	1,720,910.30	165,035.83-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
970,000.0000	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 62954HAJ7	944,957.77	84.3990	818,670.30	126,287.47-
513,000.0000	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 63111XAK7	518,100.03	107.8450	553,244.85	35,144.82
200,000.0000	NATWEST GROUP PLC VAR RT 06/14/2027 DD 06/14/21 639057AC2	200,000.00	91.3310	182,662.00	17,338.00-
1,345,000.0000	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 643821AA9	1,321,504.59	87.5460	1,177,493.70	144,010.89-
370,000.0000	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 64966HTX8	368,488.64	106.6750	394,697.50	26,208.86
1,270,000.0000	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 651639AX4	1,339,635.76	91.4470	1,161,376.90	178,258.86-
91,000.0000	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 65473PAN5	90,866.28	102.0300	92,847.30	1,981.02
240,000.0000	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 65473QBD4	238,838.59	100.7530	241,807.20	2,968.61
1,281,000.0000	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 65480VAD5	1,280,936.62	99.6280	1,276,234.68	4,701.94-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
1,220,000.0000	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 655844CP1	1,219,823.27	91.6870	1,118,581.40	101,241.87-
900,000.0000	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 67077MAW8	962,662.36	90.4180	813,762.00	148,900.36-
695,000.0000	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 67103HAG2	773,739.86	99.2490	689,780.55	83,959.31-
283,000.0000	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 682680BJ1	282,653.79	103.3880	292,588.04	9,934.25
930,000.0000	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 68389XBM6	936,655.87	94.8620	882,216.60	54,439.27-
1,350,000.0000	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 693475BR5	1,341,127.30	102.0940	1,378,269.00	37,141.70
1,800,000.0000	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 69353REK0	1,799,469.85	97.3000	1,751,400.00	48,069.85-
1,845,000.0000	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 6944PL2E8	1,844,546.85	92.4020	1,704,816.90	139,729.95-
140,000.0000	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 717081ET6	139,815.53	96.4500	135,030.00	4,785.53-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
166,000.0000	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 718172CW7	165,876.80	104.9740	174,256.84	8,380.04
1,280,000.0000	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 74251VAN2	1,354,650.06	84.8820	1,086,489.60	268,160.46-
350,000.0000	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 74340XBM2	348,492.50	87.5410	306,393.50	42,099.00-
115,000.0000	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 74340XBN0	114,909.40	92.4790	106,350.85	8,558.55-
1,070,000.0000	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 74432QCA1	1,129,440.77	93.3690	999,048.30	130,392.47-
700,000.0000	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 756109BL7	729,916.69	85.0980	595,686.00	134,230.69-
190,000.0000	REEDY CREEK FL IMPT DIST 2.397% 06/01/2032 DD 02/27/20 758449SD5	190,000.00	83.4910	158,632.90	31,367.10-
190,000.0000	REEDY CREEK FL IMPT DIST 2.447% 06/01/2033 DD 02/27/20 758449SE3	190,000.00	81.9820	155,765.80	34,234.20-
150,000.0000	REEDY CREEK FL IMPT DIST 2.497% 06/01/2034 DD 02/27/20 758449SF0	150,000.00	80.5440	120,816.00	29,184.00-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
334,000.0000	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 75886FAE7	333,768.17	82.3510	275,052.34	58,715.83-
290,000.0000	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 760759AU4	289,937.54	98.0960	284,478.40	5,459.14-
245,000.0000	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 775109BB6	319,414.98	94.2920	231,015.40	88,399.58-
650,000.0000	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 780097BK6	650,522.22	99.6500	647,725.00	2,797.22-
675,000.0000	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 78013XZU5	674,868.81	98.4630	664,625.25	10,243.56-
905,000.0000	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 78081BAN3	892,759.46	81.7390	739,737.95	153,021.51-
584,000.0000	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 78355HKW8	583,332.08	101.3730	592,018.32	8,686.24
797,832.6489	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 784033AS1	797,738.35	97.4860	777,775.14	19,963.21-
280,000.0000	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 808513BY0	279,804.75	93.1420	260,797.60	19,007.15-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
1,175,000.0000	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 824348BL9	1,203,141.84	86.8430	1,020,405.25	182,736.59-
430,000.0000	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 828807CL9	468,084.63	91.1370	391,889.10	76,195.53-
443,000.0000	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 832696AX6	442,716.51	109.2980	484,190.14	41,473.63
300,000.0000	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 84265VAJ4	366,602.37	102.0980	306,294.00	60,308.37-
130,000.0000	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 84756NAD1	130,205.76	99.8010	129,741.30	464.46-
990,000.0000	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 84861TAF5	1,001,294.18	91.1710	902,592.90	98,701.28-
1,880,000.0000	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 855244AZ2	1,873,068.66	88.5810	1,665,322.80	207,745.86-
2,040,000.0000	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 85855CAB6	1,983,356.87	83.8150	1,709,826.00	273,530.87-
1,235,000.0000	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 87264ABF1	1,290,463.89	94.9100	1,172,138.50	118,325.39-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
603,000.0000	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 87264ACV5	602,143.89	102.6430	618,937.29	16,793.40
805,000.0000	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 874060AX4	813,591.96	85.8330	690,955.65	122,636.31-
660,000.0000	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 87612EBH8	659,950.93	96.3230	635,731.80	24,219.13-
585,000.0000	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 87938WAU7	659,761.16	92.8830	543,365.55	116,395.61-
1,330,000.0000	TORONTO-DOMINION BANK/THE 5.523% 07/17/2028 DD 07/17/23 89115A2U5	1,330,000.00	103.0250	1,370,232.50	40,232.50
685,000.0000	TOTALENERGIES CAPITAL INTERNAT 3.455% 02/19/2029 DD 02/19/19 89153VAQ2	685,000.00	96.5370	661,278.45	23,721.55-
645,000.0000	TOTALENERGIES CAPITAL INTERNAT 3.127% 05/29/2050 DD 05/29/20 89153VAV1	645,000.00	73.6520	475,055.40	169,944.60-
739,000.0000	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 891940AC2	738,999.74	99.4050	734,602.95	4,396.79-
1,950,000.0000	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 89239HAD0	1,949,849.66	100.5180	1,960,101.00	10,251.34

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
2,150,000.0000	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 89788MAG7	2,036,717.13	96.3590	2,071,718.50	35,001.37
144,000.0000	TRUIST FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23 89788MAP7	144,000.00	102.2160	147,191.04	3,191.04
925,000.0000	MEXICO GOVERNMENT INTERNATIONA 2.659% 05/24/2031 DD 11/24/20 91087BAM2	925,000.00	84.5330	781,930.25	143,069.75-
410,000.0000	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 91087BAQ3	409,773.07	82.5400	338,414.00	71,359.07-
620,000.0000	US BANCORP 2.400% 07/30/2024 DD 07/29/19 91159HHX1	619,922.79	98.2670	609,255.40	10,667.39-
25,739,000.0000	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 912810SX7	25,995,940.71	71.7270	18,461,812.53	7,534,128.18-
32,872,000.0000	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 912810TA6	28,098,940.03	69.8320	22,955,175.04	5,143,764.99-
2,285,000.0000	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 912810TD0	1,678,717.12	69.6840	1,592,279.40	86,437.72-
970,000.0000	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 912810TT5	870,489.59	101.5630	985,161.10	114,671.51

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
1,100,000.0000	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 912810TV0	1,173,972.95	112.6720	1,239,392.00	65,419.05
2,200,000.0000	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 91282CCB5	2,170,948.78	85.9260	1,890,372.00	280,576.78-
26,568,000.0000	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 91282CCZ2	25,686,165.86	91.8910	24,413,600.88	1,272,564.98-
10,000.0000	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 91282CDW8	9,898.37	90.2930	9,029.30	869.07-
1,372,000.0000	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 91282CDY4	1,181,338.98	86.1330	1,181,744.76	405.78
3,780,000.0000	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 91282CHT1	3,540,641.01	100.0780	3,782,948.40	242,307.39
2,100,000.0000	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 91282CHW4	2,012,183.82	101.3980	2,129,358.00	117,174.18
2,800,000.0000	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 91282CHZ7	2,765,365.22	104.3910	2,922,948.00	157,582.78
31,300,000.0000	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 91282CJF9	32,514,824.11	104.4840	32,703,492.00	188,667.89

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
28,600,000.0000	U S TREASURY NOTE 4.875% 11/30/2025 DD 11/30/23 91282CJL6	28,843,372.35	101.0590	28,902,874.00	59,501.65
1,150,000.0000	U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23 91282CJM4	1,180,505.54	102.9840	1,184,316.00	3,810.46
1,205,000.0000	RTX CORP 4.625% 11/16/2048 DD 08/16/18 913017CX5	1,305,847.61	91.5650	1,103,358.25	202,489.36-
475,000.0000	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 91324PCR1	524,342.67	97.4390	462,835.25	61,507.42-
530,000.0000	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 91324PDS8	529,910.75	92.9490	492,629.70	37,281.05-
560,000.0000	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 91911TAQ6	567,793.66	92.3460	517,137.60	50,656.06-
865,000.0000	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 92343VES9	864,094.14	97.0480	839,465.20	24,628.94-
185,000.0000	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 92343VEU4	206,136.70	96.8030	179,085.55	27,051.15-
1,165,000.0000	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 92343VFU3	1,097,900.29	68.1530	793,982.45	303,917.84-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
1,250,000.0000	VISA INC 3.150% 12/14/2025 DD 12/14/15 92826CAD4	1,254,123.73	97.5900	1,219,875.00	34,248.73-
484,920.6246	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 92890KAZ8	505,224.90	98.5990	478,126.89	27,098.01-
500,000.0000	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 92936UAG4	496,790.54	84.6510	423,255.00	73,535.54-
875,000.0000	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 92936UAH2	866,185.68	78.0160	682,640.00	183,545.68-
525,000.0000	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 94106LBM0	497,684.66	66.7350	350,358.75	147,325.91-
205,000.0000	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 94106LBQ1	204,989.07	89.0820	182,618.10	22,370.97-
660,000.0000	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 94974BGL8	659,083.10	97.9370	646,384.20	12,698.90-
521,819.8019	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 94989AAT2	538,048.62	97.5410	508,988.25	29,060.37-
2,675,000.0000	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 95000U2D4	2,800,508.31	97.3070	2,602,962.25	197,546.06-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
1,545,000.0000	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 95001FAX3	1,586,082.62	95.2340	1,471,365.30	114,717.32-
400,000.0000	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 95002RAX6	411,070.58	84.8780	339,512.00	71,558.58-
154,000.0000	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 958667AE7	153,604.76	103.9560	160,092.24	6,487.48
955,000.0000	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 969457BY5	952,386.50	85.6320	817,785.60	134,600.90-
234,000.0000	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 976657AL0	235,508.45	97.2980	227,677.32	7,831.13-
670,000.0000	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 976843BJ0	763,436.31	92.7610	621,498.70	141,937.61-
400,000.0000	WISCONSIN ST GEN FUND ANNUAL A 2.196% 05/01/2027 DD 02/13/20 977100GZ3	400,000.00	93.2790	373,116.00	26,884.00-
TOTAL INVESTMENTS FIXED INCOME SECURITIES		370,810,379.80		343,759,299.61	27,051,080.19-
TOTAL INVESTMENT		374,318,408.02		347,267,327.83	27,051,080.19-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
SHORT CASH EQUIVALENTS					
28,678.0000-	PAYABLE LEHMAN TBA 999F64618	0.00	0.0000	0.00	0.00
TOTAL SHORT CASH EQUIVALENTS		0.00		0.00	0.00
	TOTAL SHORT INVESTMENT	0.00		0.00	0.00
	TOTAL NET INVESTMENT	374,318,408.02		347,267,327.83	27,051,080.19-

BNY MELLON

AMEREN SERVICES
PLANT-MO-FI-BNY

INVESTMENT DISTRIBUTION	COST	MARKET VALUE	UNREALIZED GAIN/LOSS
CASH EQUIVALENTS	3,508,028.22	3,508,028.22	0.00
FIXED INCOME SECURITIES	370,810,379.80	343,759,299.61	27,051,080.19-
TOTAL INVESTMENTS	374,318,408.02	347,267,327.83	27,051,080.19-
SHORT CASH EQUIVALENTS	0.00	0.00	0.00
TOTAL SHORT INVESTMENTS	0.00	0.00	0.00
NET INVESTMENTS	374,318,408.02	347,267,327.83	27,051,080.19-

BNY MELLON

TRDA56 A56F50559002 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

PURCHASES PENDING SETTLEMENT PAGE: 1

A56 F505590 31 DECEMBER 2023 MT525I

AMEREN SERVICES

PLANT-MO-FI-BNY

SECURITY DESCRIPTION/ TRADING BROKER	TRD DATE/ SET DATE	SHARES-PAR VALUE/ (ORIGINAL SHARES)/ PRICE	SETTLEMENT AMOUNT

S INDICATES PARTIAL SETTLEMENT

* * * NO POSITIONS END OF PERIOD * * *

BNY MELLON

TRDA56 A56F50559002 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

PENDING FOREIGN EXCHANGE CONTRACTS

A56 F505590 31 DECEMBER 2023 MT527I

AMEREN SERVICES

PLANT-MO-FI-BNY

UNITS	CONTRACT DESCRIPTION	TRD DATE/ SET DATE	PAY FX RATE/ RCV FX RATE/ CONTRACT RATE	PAY OPENING VALUE/ RCV OPENING VALUE	PAY MARKET VALUE/ RCV MARKET VALUE	UNREALIZED CURRENCY GAIN/LOSS

* * * NO POSITIONS END OF PERIOD * * *



BNY MELLON

TRDA56 A56F50559002 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

SALES PENDING SETTLEMENT PAGE: 1

A56 F505590 31 DECEMBER 2023 MT526I

AMEREN SERVICES

PLANT-MO-FI-BNY

SECURITY DESCRIPTION/ TRADING BROKER	TRD DATE/ SET DATE	SHARES-PAR VALUE/ (ORIGINAL SHARES)/ PRICE	SETTLEMENT AMOUNT

S INDICATES PARTIAL SETTLEMENT

* * * NO POSITIONS END OF PERIOD * * *

S INDICATES PARTIAL SETTLEMENT
* INDICATES PENDING INTEREST

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
ABBVIE INC 4.875% 11/14/2048 DD 09/18/18	14-MAY-24 14-NOV-48	400,000.0000 4.8750	2,545.83	0.00	2,545.83
ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	21-MAY-24 21-NOV-39	555,000.0000 4.0500	2,497.50	0.00	2,497.50
AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	30-JAN-24 30-JAN-32	545,000.0000 3.3000	7,543.71	0.00	7,543.71
AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	30-JAN-24 30-JAN-26	1,420,000.0000 1.7500	10,423.19	0.00	10,423.19
AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20	15-JAN-24 15-JAN-26	405,000.0000 2.8750	5,369.06	0.00	5,369.06
AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21	15-FEB-24 15-AUG-26	585,000.0000 1.8750	4,143.75	0.00	4,143.75
ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14	30-JAN-24 30-JUL-29	560,000.0000 4.5000	10,570.00	0.00	10,570.00
ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19	15-APR-24 15-APR-26	750,000.0000 3.8000	6,016.67	0.00	6,016.67

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14	05-JUN-24 05-DEC-44	480,000.0000 4.9500	1,716.00	0.00	1,716.00
AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19	30-JAN-24 30-JUL-24	205,000.0000 2.5000	2,149.65	0.00	2,149.65
AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12	03-JUN-24 03-DEC-42	300,000.0000 4.0500	945.00	0.00	945.00
AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21	15-JAN-24 15-JUL-31	240,000.0000 2.3750	2,628.33	0.00	2,628.33
AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20	30-DEC-23 30-JUN-50	610,000.0000 4.3750	13,343.75	0.00	13,343.75
AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18	01-APR-24 01-APR-28	535,000.0000 4.2000	5,617.50	0.00	5,617.50
AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20	30-JUN-24 30-JUN-50	610,000.0000 4.3750	74.13	0.00	74.13
AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23	16-JAN-24 15-JUL-33	879,000.0000 5.5500	29,270.70	0.00	29,270.70
AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16	15-MAR-24 15-SEP-26	950,000.0000 2.8750	8,042.01	0.00	8,042.01

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
AMGEN INC 3.150% 02/21/2040 DD 02/21/20	21-FEB-24 21-FEB-40	1,145,000.0000 3.1500	13,024.38	0.00	13,024.38
AMGEN INC 5.650% 03/02/2053 DD 03/02/23	02-MAR-24 02-MAR-53	825,000.0000 5.6500	15,408.02	0.00	15,408.02
AMGEN INC 4.663% 06/15/2051 DD 12/15/16	15-JUN-24 15-JUN-51	575,000.0000 4.6630	1,191.66	0.00	1,191.66
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	01-FEB-24 01-FEB-46	515,000.0000 4.9000	10,514.58	0.00	10,514.58
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16	01-FEB-24 01-FEB-46	475,000.0000 4.9000	9,697.92	0.00	9,697.92
ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18	13-APR-24 13-APR-28	1,370,000.0000 4.0000	11,873.33	0.00	11,873.33
APPLE INC 2.050% 09/11/2026 DD 09/11/19	11-MAR-24 11-SEP-26	240,000.0000 2.0500	1,503.33	0.00	1,503.33
APPLE INC 3.850% 05/04/2043 DD 05/03/13	04-MAY-24 04-MAY-43	550,000.0000 3.8500	3,352.71	0.00	3,352.71
APPLE INC 1.650% 05/11/2030 DD 05/11/20	11-MAY-24 11-MAY-30	380,000.0000 1.6500	870.83	0.00	870.83

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20	06-FEB-24 06-AUG-30	580,000.0000 1.3750	3,212.15	0.00	3,212.15
AT&T INC 4.250% 03/01/2027 DD 02/09/17	01-MAR-24 01-MAR-27	975,000.0000 4.2500	13,812.50	0.00	13,812.50
AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20	15-APR-24 15-APR-30	640,000.0000 4.0000	5,404.44	0.00	5,404.44
AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19	01-JUN-24 01-JUN-29	575,000.0000 3.3000	1,581.25	0.00	1,581.25
BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22	15-JAN-24 15-APR-28	969,000.0000 5.0000	4,037.50	0.00	4,037.50
BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18	05-MAR-24 05-MAR-29	3,060,000.0000 3.9700	39,144.20	0.00	39,144.20
BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20	24-APR-24 24-OCT-26	330,000.0000 1.1970	735.16	0.00	735.16
BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23	25-APR-24 25-APR-34	2,500,000.0000 5.2880	24,236.67	0.00	24,236.67
BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17	20-JUN-24 20-DEC-28	730,000.0000 3.4190	762.63	0.00	762.63

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
BARCLAYS PLC VAR RT 05/07/2025 DD 05/07/19	07-MAY-24 07-MAY-25	490,000.0000 3.9320	2,890.02	0.00	2,890.02
BAYER US FINANCE LLC 144A 6.375% 11/21/2030 DD 11/21/23	21-MAY-24 21-NOV-30	1,165,000.0000 6.3750	8,252.08	0.00	8,252.08
BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16	15-MAR-24 15-MAR-26	855,000.0000 3.1250	7,867.19	0.00	7,867.19
BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22	15-MAR-24 15-MAR-32	1,270,000.0000 3.7000	13,835.94	0.00	13,835.94
BIOGEN INC 2.250% 05/01/2030 DD 04/30/20	01-MAY-24 01-MAY-30	710,000.0000 2.2500	2,662.50	0.00	2,662.50
BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20	01-FEB-24 01-FEB-31	870,000.0000 3.6250	13,140.63	0.00	13,140.63
BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15	01-MAR-24 01-MAR-25	1,825,000.0000 2.5000	15,208.33	0.00	15,208.33
BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17	19-MAR-24 19-SEP-27	1,360,000.0000 3.2790	12,635.08	0.00	12,635.08
BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21	15-APR-24 15-APR-33	1,125,000.0000 3.4190	8,120.13	0.00	8,120.13

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23	01-MAR-24 01-MAR-38	1,615,000.0000 5.1250	27,589.58	0.00	27,589.58
CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19	01-APR-24 01-OCT-26	685,000.0000 2.3750	4,067.19	0.00	4,067.19
CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2029 DD 06/08/23	10-JUN-24 08-JUN-29	726,000.0000 6.3120	2,927.72	0.00	2,927.72
CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20	15-FEB-24 15-FEB-30	1,645,000.0000 2.7220	16,915.72	0.00	16,915.72
CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	10-JAN-24 11-JAN-27	676,967.6829 1.3100	517.32	0.00	517.32
CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12	15-FEB-24 15-AUG-42	610,000.0000 3.8030	8,763.80	0.00	8,763.80
CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16	10-JAN-24 10-NOV-49	310,000.0000 3.5260	910.88	0.00	910.88
CENCORA INC 3.250% 03/01/2025 DD 02/20/15	01-MAR-24 01-MAR-25	255,000.0000 3.2500	2,762.50	0.00	2,762.50
CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22	03-MAR-24 03-MAR-27	280,000.0000 2.4500	2,248.56	0.00	2,248.56

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16	23-JAN-24 23-JUL-25	524,000.0000 4.9080	11,287.31	0.00	11,287.31
CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	01-MAY-24 01-MAY-47	400,000.0000 5.3750	3,583.33	0.00	3,583.33
CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20	15-MAY-24 15-NOV-29	1,075,000.0000 3.7000	5,082.36	0.00	5,082.36
CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20	15-MAR-24 15-MAR-30	615,000.0000 2.4000	4,346.00	0.00	4,346.00
CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19	15-APR-24 15-OCT-28	1,045,000.0000 4.3750	9,651.74	0.00	9,651.74
CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15	10-JAN-24 10-FEB-48	1,310,000.0000 3.1370	3,424.56	0.00	3,424.56
CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17	10-JAN-24 10-JAN-28	800,000.0000 3.8870	14,770.60	0.00	14,770.60
CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20	29-JAN-24 29-JAN-31	1,985,000.0000 2.6660	22,344.04	0.00	22,344.04
CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15	30-JAN-24 30-JUL-45	535,000.0000 4.6500	10,434.73	0.00	10,434.73

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14	01-MAR-24 01-MAR-44	1,405,000.0000 4.8750	22,831.25	0.00	22,831.25
CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	15-JAN-24 15-DEC-25	470,581.6117 0.4000	83.66	0.00	83.66
COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23	15-MAY-24 15-NOV-53	175,000.0000 6.5440	4,548.99	0.00	4,548.99
COMCAST CORP 2.650% 02/01/2030 DD 11/05/19	01-FEB-24 01-FEB-30	1,200,000.0000 2.6500	13,250.00	0.00	13,250.00
COMCAST CORP 3.150% 03/01/2026 DD 02/23/16	01-MAR-24 01-MAR-26	255,000.0000 3.1500	2,677.50	0.00	2,677.50
COMCAST CORP 7.050% 03/15/2033 DD 03/14/03	15-MAR-24 15-MAR-33	413,000.0000 7.0500	8,573.19	0.00	8,573.19
COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	01-MAY-24 01-NOV-51	323,000.0000 2.8870	1,554.17	0.00	1,554.17
COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14	10-JAN-24 10-JUN-47	1,022,287.8338 3.5460	3,020.86	0.00	3,020.86
CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20	01-MAY-24 01-NOV-27	525,000.0000 1.3750	1,203.13	0.00	1,203.13

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U.S. DOLLAR					
CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	01-APR-24 01-APR-48	365,000.0000 4.0000	3,650.00	0.00	3,650.00
CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15	01-JUN-24 01-JUN-45	695,000.0000 4.1500	2,403.54	0.00	2,403.54
CONNECTICUT ST 2.098% 07/01/2025 DD 06/11/20	01-JAN-24 01-JUL-25	125,000.0000 2.0980	1,311.25	0.00	1,311.25
CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20	01-APR-24 01-APR-30	750,000.0000 3.3500	6,281.25	0.00	6,281.25
CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18	01-JUN-24 01-DEC-48	550,000.0000 4.6500	2,131.25	0.00	2,131.25
CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18	15-APR-24 15-APR-49	550,000.0000 4.3500	5,050.83	0.00	5,050.83
COREBRIDGE FINANCIAL INC 5.750% 01/15/2034 DD 12/08/23	15-JUL-24 15-JAN-34	604,000.0000 5.7500	2,218.86	0.00	2,218.86
CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20	15-JAN-24 15-JAN-31	2,010,000.0000 2.2500	20,853.75	0.00	20,853.75
CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17	15-JAN-24 15-NOV-50	735,000.0000 3.1908	1,954.37	0.00	1,954.37

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U.S. DOLLAR					
CSX CORP 4.100% 03/15/2044 DD 10/22/12	15-MAR-24 15-MAR-44	300,000.0000 4.1000	3,621.67	0.00	3,621.67
CSX CORP 3.350% 11/01/2025 DD 10/20/15	01-MAY-24 01-NOV-25	480,000.0000 3.3500	2,680.00	0.00	2,680.00
CSX CORP 2.600% 11/01/2026 DD 10/18/16	01-MAY-24 01-NOV-26	455,000.0000 2.6000	1,971.67	0.00	1,971.67
CSX CORP 3.250% 06/01/2027 DD 05/01/17	01-JUN-24 01-JUN-27	1,148,000.0000 3.2500	3,109.17	0.00	3,109.17
CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20	21-FEB-24 21-AUG-30	1,005,000.0000 1.7500	6,351.04	0.00	6,351.04
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	25-MAR-24 25-MAR-48	600,000.0000 5.0500	8,080.00	0.00	8,080.00
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18	25-MAR-24 25-MAR-28	145,000.0000 4.3000	1,662.67	0.00	1,662.67
CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13	05-JUN-24 05-DEC-43	600,000.0000 5.3000	2,296.67	0.00	2,296.67
DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22	22-JAN-24 23-AUG-27	1,242,042.9009 2.4900	773.17	0.00	773.17

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U.S. DOLLAR					
DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19	15-MAY-24 15-NOV-29	540,000.0000 2.6000	1,794.00	0.00	1,794.00
DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22	29-MAY-24 29-NOV-32	1,150,000.0000 6.7000	6,848.89	0.00	6,848.89
DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18	15-MAY-24 15-MAY-28	305,000.0000 4.2000	1,636.83	0.00	1,636.83
DREYFUS INS RSRV PR MONEY 6546	01-JAN-24 31-DEC-49	3,508,028.2200 5.3288	16,067.17	0.00	16,067.17
EATON CORP 4.150% 03/15/2033 DD 08/23/22	15-MAR-24 15-MAR-33	1,945,000.0000 4.1500	23,766.82	0.00	23,766.82
ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23	08-MAR-24 08-MAR-33	686,000.0000 5.7000	12,273.68	0.00	12,273.68
ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19	15-MAY-24 15-NOV-29	455,000.0000 3.1250	1,816.84	0.00	1,816.84
ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	01-FEB-24 01-FEB-43	805,000.0000 5.1500	17,273.96	0.00	17,273.96
ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23	20-JAN-24 22-OCT-29	897,000.0000 5.4200	1,485.53	0.00	1,485.53

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U.S. DOLLAR					
ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20	31-JAN-24 31-JAN-30	535,000.0000 2.8000	6,241.67	0.00	6,241.67
ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	15-FEB-24 15-FEB-53	490,000.0000 3.3000	6,108.67	0.00	6,108.67
EQUINIX INC 2.500% 05/15/2031 DD 05/17/21	15-MAY-24 15-MAY-31	875,000.0000 2.5000	2,795.14	0.00	2,795.14
EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19	18-MAY-24 18-NOV-49	365,000.0000 3.2500	1,416.91	0.00	1,416.91
ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07	15-APR-24 15-OCT-37	370,000.0000 7.0000	5,467.78	0.00	5,467.78
ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19	01-JUN-24 01-DEC-29	335,000.0000 2.3750	663.02	0.00	663.02
EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18	01-APR-24 01-APR-29	990,000.0000 4.2500	10,518.75	0.00	10,518.75
EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23	01-APR-24 01-APR-28	242,000.0000 5.7000	3,448.50	0.00	3,448.50
FEDEX CORP 4.400% 01/15/2047 DD 01/06/17	15-JAN-24 15-JAN-47	475,000.0000 4.4000	9,637.22	0.00	9,637.22

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U.S. DOLLAR					
FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23	25-JAN-24 01-AUG-53	3,195,873.1835 5.5000	14,647.75	0.00	14,647.75
FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19	25-JAN-24 25-JUL-29	1,200,000.0000 2.5190	2,519.00	0.00	2,519.00
FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10	15-JAN-24 15-JAN-25	36,331.3188 4.0000	121.10	0.00	121.10
FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13	25-JAN-24 01-NOV-42	2,451,035.3592 3.5000	7,911.36	762.51	7,148.85
FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22	25-JAN-24 01-JUL-52	1,521,359.6970 4.0000	7,545.33	2,474.13	5,071.20
FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22	19-FEB-24 19-AUG-32	1,060,000.0000 6.1000	23,708.67	0.00	23,708.67
GE HEALTHCARE TECHNOLOGIES INC 5.905% 11/22/2032 DD 05/22/23	22-MAY-24 22-NOV-32	1,280,000.0000 5.9050	8,188.27	0.00	8,188.27
GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17	01-APR-24 01-APR-48	255,000.0000 5.4000	3,442.50	0.00	3,442.50
GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21	08-JAN-24 08-JAN-26	945,000.0000 1.2500	5,676.56	0.00	5,676.56

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U.S. DOLLAR					
GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	10-APR-24 10-APR-28	825,000.0000 2.4000	4,455.00	0.00	4,455.00
GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15	01-MAR-24 01-MAR-26	670,000.0000 3.6500	8,151.67	0.00	8,151.67
GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21	23-MAR-24 23-SEP-31	1,150,000.0000 2.6250	8,217.71	0.00	8,217.71
GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22	20-JAN-24 20-JUN-51	1,585,334.5942 5.0000	6,605.56	0.00	6,605.56
GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23	20-JAN-24 20-JUL-53	2,429,368.8426 6.0000	12,146.84	0.00	12,146.84
GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14	03-MAR-24 03-MAR-24	475,000.0000 4.0000	6,227.78	0.00	6,227.78
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18	23-APR-24 23-APR-29	2,560,000.0000 3.8140	18,442.81	0.00	18,442.81
HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19	15-FEB-24 15-FEB-30	700,000.0000 3.1000	8,197.78	0.00	8,197.78
HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16	15-APR-24 15-OCT-25	315,000.0000 4.9000	3,258.50	0.00	3,258.50

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U.S. DOLLAR					
HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	21-JAN-24 21-APR-27	650,000.0000 5.0400	910.00	0.00	910.00
HONOLULU CITY & CNTY HI WSTWTR 2.495% 07/01/2027 DD 11/06/19	01-JAN-24 01-JUL-27	80,000.0000 2.4950	998.00	0.00	998.00
HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23	20-JAN-24 22-FEB-28	2,460,000.0000 5.4100	4,066.52	0.00	4,066.52
HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21	21-MAR-24 22-SEP-31	410,000.0000 2.1250	2,420.14	0.00	2,420.14
HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22	16-JUN-24 16-JUN-29	440,000.0000 5.2500	962.50	0.00	962.50
HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	15-JAN-24 16-OCT-28	1,264,000.0000 5.5200	3,101.01	0.00	3,101.01
IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06	15-JAN-24 15-JUL-36	355,000.0000 6.7500	11,049.38	0.00	11,049.38
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03	01-JUN-24 01-JUN-33	1,680,000.0000 5.1000	7,140.00	0.00	7,140.00
ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22	13-JUN-24 13-DEC-27	289,000.0000 5.7500	830.88	0.00	830.88

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U.S. DOLLAR					
ING GROEP NV 3.550% 04/09/2024 DD 04/09/19	09-APR-24 09-APR-24	515,000.0000 3.5500	4,164.35	0.00	4,164.35
INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22	15-JUN-24 15-JUN-29	446,000.0000 4.3500	862.27	0.00	862.27
J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23	15-MAY-24 15-NOV-33	443,000.0000 6.2000	5,035.43	0.00	5,035.43
JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23	15-JAN-24 15-MAR-28	829,000.0000 5.1800	1,908.54	0.00	1,908.54
JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14	15-JAN-24 15-SEP-47	900,000.0000 3.8012	2,850.90	0.00	2,850.90
JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15	23-JAN-24 23-JAN-25	280,000.0000 3.1250	3,840.28	0.00	3,840.28
JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22	14-MAR-24 14-SEP-33	1,005,000.0000 5.7170	17,077.16	0.00	17,077.16
JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23	03-JUN-24 01-JUN-34	1,660,000.0000 5.3500	7,400.83	0.00	7,400.83
JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18	05-JUN-24 05-DEC-29	3,070,000.0000 4.4520	9,871.07	0.00	9,871.07

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U.S. DOLLAR					
KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21	15-MAR-24 15-MAR-51	805,000.0000 3.3500	7,940.43	0.00	7,940.43
KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20	01-MAY-24 01-MAY-30	720,000.0000 3.2000	3,840.00	0.00	3,840.00
KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02	15-JAN-24 15-JAN-32	995,000.0000 7.7500	35,557.43	0.00	35,557.43
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	01-JUN-24 01-JUN-46	990,000.0000 4.3750	3,609.38	0.00	3,609.38
LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21	11-MAY-24 11-MAY-27	2,080,000.0000 1.6270	4,700.22	0.00	4,700.22
LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23	15-FEB-24 15-FEB-55	1,180,000.0000 5.2000	23,180.44	0.00	23,180.44
LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/2039 DD 06/02/10	01-JAN-24 01-JUL-39	210,000.0000 5.7160	6,001.80	0.00	6,001.80
LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23	01-JUN-24 01-DEC-34	1,650,000.0000 5.0480	6,941.00	0.00	6,941.00
LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22	15-APR-24 15-APR-33	1,700,000.0000 5.0000	17,944.44	0.00	17,944.44

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U.S. DOLLAR					
LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22	15-APR-24 15-APR-53	840,000.0000 5.6250	9,975.00	0.00	9,975.00
MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	15-APR-24 15-APR-31	1,370,000.0000 2.8500	8,242.83	0.00	8,242.83
MASSACHUSETTS ST SCH BLDG AUTH 2.436% 10/15/2027 DD 11/20/19	15-APR-24 15-OCT-27	320,000.0000 2.4360	1,645.65	0.00	1,645.65
MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20	01-JAN-24 01-JUL-27	320,000.0000 3.5000	5,600.00	0.00	5,600.00
MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20	01-JAN-24 01-JUL-30	260,000.0000 3.6000	4,680.00	0.00	4,680.00
MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19	01-MAR-24 01-SEP-49	750,000.0000 3.6250	9,062.50	0.00	9,062.50
MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	15-MAR-24 15-MAR-45	79,000.0000 4.6250	1,075.83	0.00	1,075.83
MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	15-JAN-24 15-NOV-27	907,000.0000 4.5100	3,408.81	0.00	3,408.81
MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19	07-MAR-24 07-MAR-29	150,000.0000 3.4000	1,615.00	0.00	1,615.00

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U.S. DOLLAR					
MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10	15-MAY-24 15-NOV-40	20,000.0000 6.0890	155.61	0.00	155.61
MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10	15-MAY-24 15-NOV-31	395,000.0000 6.5480	3,304.92	0.00	3,304.92
META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22	15-FEB-24 15-AUG-32	972,000.0000 3.8500	14,137.20	0.00	14,137.20
META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23	15-MAY-24 15-MAY-53	825,000.0000 5.6000	5,903.33	0.00	5,903.33
METLIFE INC 6.500% 12/15/2032 DD 12/10/02	15-JUN-24 15-DEC-32	578,000.0000 6.5000	1,669.78	0.00	1,669.78
MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21	14-FEB-24 14-AUG-41	410,000.0000 4.2800	6,677.99	0.00	6,677.99
MEXICO GOVERNMENT INTERNATIONA 2.659% 05/24/2031 DD 11/24/20	24-MAY-24 24-MAY-31	925,000.0000 2.6590	2,527.90	0.00	2,527.90
MIAMI-DADE CNTY FL WTR & SWR R 2.551% 10/01/2028 DD 11/06/19	01-APR-24 01-OCT-28	750,000.0000 2.5510	4,783.13	0.00	4,783.13
MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	01-JUN-24 01-JUN-50	1,505,000.0000 2.5250	3,166.77	0.00	3,166.77

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22	17-MAR-24 17-MAR-32	775,000.0000 3.0000	6,716.67	0.00	6,716.67
MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15	23-JAN-24 23-JUL-25	365,000.0000 4.0000	6,407.78	0.00	6,407.78
MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19	23-JAN-24 23-JAN-30	1,765,000.0000 4.4310	34,324.25	0.00	34,324.25
MPLX LP 4.950% 09/01/2032 DD 08/11/22	01-MAR-24 01-SEP-32	804,000.0000 4.9500	13,266.00	0.00	13,266.00
MPLX LP 5.200% 03/01/2047 DD 02/10/17	01-MAR-24 01-MAR-47	760,000.0000 5.2000	13,173.33	0.00	13,173.33
MPLX LP 4.125% 03/01/2027 DD 02/10/17	01-MAR-24 01-MAR-27	280,000.0000 4.1250	3,850.00	0.00	3,850.00
NASDAQ INC 5.950% 08/15/2053 DD 06/28/23	15-FEB-24 15-AUG-53	513,000.0000 5.9500	15,516.11	0.00	15,516.11
NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19	22-MAR-24 22-MAR-25	650,000.0000 4.2690	7,630.84	0.00	7,630.84
NATWEST GROUP PLC VAR RT 06/14/2027 DD 06/14/21	14-JUN-24 14-JUN-27	200,000.0000 1.6420	155.08	0.00	155.08

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21	20-JAN-24 20-OCT-61	1,345,000.0000 1.9100	784.96	0.00	784.96
NEW YORK NY 5.985% 12/01/2036 DD 12/17/09	01-JUN-24 01-DEC-36	370,000.0000 5.9850	1,845.38	0.00	1,845.38
NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19	01-APR-24 01-OCT-29	1,270,000.0000 2.8000	8,890.00	0.00	8,890.00
NISOURCE INC 5.650% 02/01/2045 DD 10/10/13	01-FEB-24 01-FEB-45	240,000.0000 5.6500	5,650.00	0.00	5,650.00
NISOURCE INC 5.250% 03/30/2028 DD 03/24/23	30-MAR-24 30-MAR-28	91,000.0000 5.2500	1,207.65	0.00	1,207.65
NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	15-JAN-24 15-JAN-26	1,281,000.0000 4.9100	2,795.43	0.00	2,795.43
NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22	01-JUN-24 01-JUN-53	1,220,000.0000 4.5500	4,625.83	0.00	4,625.83
NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20	13-MAY-24 13-MAY-30	900,000.0000 2.9500	3,540.00	0.00	3,540.00
NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22	15-FEB-24 15-FEB-32	970,000.0000 2.6500	9,710.78	0.00	9,710.78

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18	01-JUN-24 01-JUN-28	695,000.0000 4.3500	2,519.38	0.00	2,519.38
ONEOK INC 5.650% 11/01/2028 DD 08/24/23	01-MAY-24 01-NOV-28	283,000.0000 5.6500	5,640.74	0.00	5,640.74
ORACLE CORP 2.650% 07/15/2026 DD 07/07/16	15-JAN-24 15-JUL-26	930,000.0000 2.6500	11,364.08	0.00	11,364.08
PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	14-APR-24 14-APR-26	1,845,000.0000 1.3750	5,426.09	0.00	5,426.09
PFIZER INC 3.450% 03/15/2029 DD 03/11/19	15-MAR-24 15-MAR-29	140,000.0000 3.4500	1,422.17	0.00	1,422.17
PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22	17-MAY-24 17-NOV-29	166,000.0000 5.6250	1,141.25	0.00	1,141.25
PNC BANK NA 2.950% 02/23/2025 DD 02/23/15	23-FEB-24 23-FEB-25	1,800,000.0000 2.9500	18,880.00	0.00	18,880.00
PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23	12-JUN-24 12-JUN-29	1,350,000.0000 5.5820	3,977.18	0.00	3,977.18
PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	15-MAY-24 15-NOV-46	1,280,000.0000 4.3000	7,032.89	0.00	7,032.89

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20	15-APR-24 15-APR-30	350,000.0000 2.2500	1,662.50	0.00	1,662.50
PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20	15-APR-24 15-APR-27	115,000.0000 2.1250	515.90	0.00	515.90
PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14	15-MAY-24 15-MAY-44	1,070,000.0000 4.6000	6,289.22	0.00	6,289.22
REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21	15-JUN-24 15-DEC-32	700,000.0000 2.8500	886.67	0.00	886.67
REEDY CREEK FL IMPT DIST 2.397% 06/01/2032 DD 02/27/20	01-JUN-24 01-JUN-32	190,000.0000 2.3970	379.53	0.00	379.53
REEDY CREEK FL IMPT DIST 2.447% 06/01/2033 DD 02/27/20	01-JUN-24 01-JUN-33	190,000.0000 2.4470	387.44	0.00	387.44
REEDY CREEK FL IMPT DIST 2.497% 06/01/2034 DD 02/27/20	01-JUN-24 01-JUN-34	150,000.0000 2.4970	312.13	0.00	312.13
REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20	15-MAR-24 15-SEP-30	334,000.0000 1.7500	1,721.03	0.00	1,721.03
REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20	17-FEB-24 17-FEB-26	1,175,000.0000 1.2500	5,467.01	0.00	5,467.01

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19	17-APR-24 17-OCT-29	675,000.0000 2.8750	3,989.06	0.00	3,989.06
REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19	15-FEB-24 15-AUG-24	290,000.0000 2.5000	2,738.89	0.00	2,738.89
ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14	15-MAR-24 15-MAR-44	245,000.0000 5.0000	3,606.94	0.00	3,606.94
ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19	16-JAN-24 16-JUL-24	675,000.0000 2.5500	7,889.06	0.00	7,889.06
ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21	02-MAR-24 02-SEP-31	905,000.0000 2.1500	6,431.78	0.00	6,431.78
RTX CORP 4.625% 11/16/2048 DD 08/16/18	16-MAY-24 16-NOV-48	1,205,000.0000 4.6250	6,966.41	0.00	6,966.41
RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23	03-JUN-24 01-JUN-28	584,000.0000 5.2500	2,555.00	0.00	2,555.00
SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22	20-JAN-24 20-JUL-29	797,832.6489 2.9200	711.84	0.00	711.84
SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19	25-JAN-24 25-SEP-29	780,000.0000 2.7500	1,787.50	0.00	1,787.50

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19	25-JAN-24 25-NOV-29	725,000.0000 2.7500	1,661.46	0.00	1,661.46
SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	15-MAY-24 15-MAY-30	1,175,000.0000 2.3000	3,453.19	0.00	3,453.19
SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12	15-MAR-24 15-MAR-42	430,000.0000 4.7500	6,014.03	0.00	6,014.03
SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15	23-APR-24 23-APR-45	300,000.0000 5.8750	3,329.17	0.00	3,329.17
SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13	15-MAR-24 15-MAR-24	130,000.0000 4.7500	1,818.19	0.00	1,818.19
SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19	15-JAN-24 15-JAN-30	990,000.0000 3.4000	15,521.00	0.00	15,521.00
STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20	15-MAY-24 15-NOV-30	1,880,000.0000 2.5500	6,125.67	0.00	6,125.67
STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21	15-MAR-24 15-SEP-31	2,040,000.0000 2.6910	16,163.94	0.00	16,163.94
T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22	15-JAN-24 15-JAN-33	603,000.0000 5.2000	14,458.60	0.00	14,458.60

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21	15-APR-24 15-APR-30	1,235,000.0000 3.8750	10,102.99	0.00	10,102.99
TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20	31-MAR-24 31-MAR-30	805,000.0000 2.0500	4,171.47	0.00	4,171.47
TARGET CORP 3.375% 04/15/2029 DD 03/27/19	15-APR-24 15-APR-29	660,000.0000 3.3750	4,702.50	0.00	4,702.50
TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17	08-MAR-24 08-MAR-47	585,000.0000 5.2130	9,572.37	0.00	9,572.37
TORONTO-DOMINION BANK/THE 5.523% 07/17/2028 DD 07/17/23	17-JAN-24 17-JUL-28	1,330,000.0000 5.5230	33,463.24	0.00	33,463.24
TOTALENERGIES CAPITAL INTERNAT 3.455% 02/19/2029 DD 02/19/19	19-FEB-24 19-FEB-29	685,000.0000 3.4550	8,677.81	0.00	8,677.81
TOTALENERGIES CAPITAL INTERNAT 3.127% 05/29/2050 DD 05/29/20	29-MAY-24 29-MAY-50	645,000.0000 3.1270	1,792.81	0.00	1,792.81
TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23	15-JAN-24 15-SEP-27	739,000.0000 4.6300	2,851.31	0.00	2,851.31
TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	15-JAN-24 15-SEP-27	1,950,000.0000 5.3000	4,593.33	0.00	4,593.33

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22	06-JUN-24 06-JUN-28	2,150,000.0000 4.1230	6,155.87	0.00	6,155.87
TRUIST FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	10-JUN-24 08-JUN-34	144,000.0000 5.8670	539.76	0.00	539.76
U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	15-FEB-24 15-AUG-41	32,872,000.0000 1.7500	220,685.85	3,400.14	217,285.71
U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	15-FEB-24 15-FEB-52	2,285,000.0000 2.2500	20,510.77	1,091.37	19,419.40
U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23	15-FEB-24 15-AUG-53	970,000.0000 4.1250	15,113.42	0.00	15,113.42
U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23	15-MAY-24 15-NOV-53	1,100,000.0000 4.7500	7,738.33	991.76	6,746.57
U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	15-MAY-24 15-MAY-51	25,739,000.0000 2.3750	78,931.75	0.00	78,931.75
U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22	31-JAN-24 31-JAN-29	10,000.0000 1.7500	73.23	0.00	73.23
U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	15-FEB-24 15-FEB-32	1,372,000.0000 1.8750	30,250.07	20,533.29	9,716.78

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23	15-FEB-24 15-AUG-33	3,780,000.0000 3.8750	113,353.76	58,027.61	55,326.15
U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23	28-FEB-24 31-AUG-30	2,100,000.0000 4.1250	37,638.02	8,204.66	29,433.36
U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23	29-MAR-24 30-SEP-30	2,800,000.0000 4.6250	33,269.34	0.00	33,269.34
U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	31-MAR-24 30-SEP-26	26,568,000.0000 0.8750	87,158.42	28,088.17	59,070.25
U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23	30-APR-24 31-OCT-28	31,300,000.0000 4.8750	259,901.79	0.00	259,901.79
U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21	15-MAY-24 15-MAY-31	2,200,000.0000 1.6250	4,616.07	0.00	4,616.07
U S TREASURY NOTE 4.875% 11/30/2025 DD 11/30/23	31-MAY-24 30-NOV-25	28,600,000.0000 4.8750	121,901.64	0.00	121,901.64
U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23	31-MAY-24 30-NOV-30	1,150,000.0000 4.3750	4,398.91	0.00	4,398.91
UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	15-JAN-24 15-JUL-45	475,000.0000 4.7500	10,403.82	0.00	10,403.82

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19	15-FEB-24 15-AUG-29	530,000.0000 2.8750	5,756.39	0.00	5,756.39
US BANCORP 2.400% 07/30/2024 DD 07/29/19	30-JAN-24 30-JUL-24	620,000.0000 2.4000	6,241.33	0.00	6,241.33
VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20	08-JAN-24 08-JUL-30	560,000.0000 3.7500	10,091.67	0.00	10,091.67
VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19	08-FEB-24 08-FEB-29	865,000.0000 3.8750	13,314.39	0.00	13,314.39
VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20	20-MAY-24 20-NOV-50	1,165,000.0000 2.8750	3,814.57	0.00	3,814.57
VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19	03-JUN-24 03-DEC-29	185,000.0000 4.0160	577.86	0.00	577.86
VISA INC 3.150% 12/14/2025 DD 12/14/15	14-JUN-24 14-DEC-25	1,250,000.0000 3.1500	1,859.38	0.00	1,859.38
WARNERMEDIA HOLDINGS INC 3.755% 03/15/2027 DD 03/15/23	15-MAR-24 15-MAR-27	1,134,000.0000 3.7550	12,537.95	0.00	12,537.95
WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20	15-MAY-24 15-NOV-50	525,000.0000 2.5000	1,677.08	0.00	1,677.08

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21	01-JUN-24 01-JUN-29	205,000.0000 2.0000	341.67	0.00	341.67
WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15	15-JUN-24 15-JUN-25	234,000.0000 3.5500	369.20	0.00	369.20
WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15	22-JAN-24 22-JUL-27	660,000.0000 4.3000	12,534.50	0.00	12,534.50
WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19	24-JAN-24 24-JAN-29	2,675,000.0000 4.1500	48,413.78	0.00	48,413.78
WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20	15-JAN-24 15-JUN-53	400,000.0000 2.4480	816.00	0.00	816.00
WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14	15-JAN-24 15-DEC-47	521,819.8019 3.1470	1,368.47	0.00	1,368.47
WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17	15-JAN-24 15-JAN-60	1,545,000.0000 3.6310	4,674.91	0.00	4,674.91
WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23	01-APR-24 01-APR-33	154,000.0000 6.1500	2,367.75	0.00	2,367.75
WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14	15-JAN-24 15-SEP-57	484,920.6246 3.4880	1,409.50	0.00	1,409.50

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21	15-MAR-24 15-MAR-31	955,000.0000 2.6000	7,311.06	0.00	7,311.06
WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13	01-MAY-24 01-NOV-44	670,000.0000 4.7520	5,306.40	0.00	5,306.40
WISCONSIN ST GEN FUND ANNUAL A 2.196% 05/01/2027 DD 02/13/20	01-MAY-24 01-MAY-27	400,000.0000 2.1960	1,464.00	0.00	1,464.00
WP CAREY INC 2.400% 02/01/2031 DD 10/14/20	01-FEB-24 01-FEB-31	500,000.0000 2.4000	5,000.00	0.00	5,000.00
WP CAREY INC 2.250% 04/01/2033 DD 02/25/21	01-APR-24 01-APR-33	875,000.0000 2.2500	4,921.88	0.00	4,921.88

TOTAL INTEREST NET RECEIVABLE	2,685,707.79
TOTAL INTEREST TAX EXPENSE PAYABLE	0.00
TOTAL INTEREST TAX RECLAIM RECEIVABLE	0.00
TOTAL PENDING INTEREST RECEIVABLE	0.00
TOTAL PENDING TAX EXPENSE PAYABLE	0.00
GROSS INTEREST RECEIVABLE	2,685,707.79

BNY MELLON

TRDA56 A56F50559002 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

DIVIDENDS RECEIVABLE

A56 F505590 31 DECEMBER 2023 MT583I

AMEREN SERVICES

PLANT-MO-FI-BNY

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE

* * * NO POSITIONS END OF PERIOD * * *

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
RECEIPTS AND DISBURSEMENT TRANSACTIONS						
EMPLOYER CONTRIBUTIONS						
U.S. DOLLAR						
CD	25-APR-23	ORD CUST: 000130103013681 AMEREN MISSOURI ACCOUNTS		1,560,556.50	0.00	
CD	25-JUL-23 25-JUL-23	ORD CUST: 000130103013681 AMER EN MISSOURI ACCOUNTS PAYABLE 1		1,560,556.50	0.00	
CD	25-OCT-23 25-OCT-23	ORD CUST: 000130103013681 AMER EN MISSOURI ACCOUNTS PAYABLE 1		1,560,556.50	0.00	
TOTAL EMPLOYER CONTRIBUTIONS				4,681,669.50	0.00	0.00
CASH TRANSFERRED IN						
U.S. DOLLAR						
CD	12-APR-23	CASH XFER FOR TAX PMT		1,810,000.00	0.00	
TRUSTEE/CUSTODIAN FEES						
U.S. DOLLAR						
CW	03-MAR-23	A56F000000A E SG Q3/22 GLBL CUST FEE PYMT		6,824.04-	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CW	31-MAR-23	BNY MELLON 4Q2022 TRUSTEE FEES		11,734.49-	0.00	
CW	21-NOV-23	BNY MELLON 4Q2022 TRUSTEE FEES		6,730.60-	0.00	
CW	21-NOV-23	BNY MELLON4Q2022 TRUSTEE FEES		6,547.22-	0.00	
	TOTAL TRUSTEE/CUSTODIAN FEES			31,836.35-	0.00	0.00
	INVESTMENT MANAGEMENT FEES					
	U.S. DOLLAR					
CW	27-FEB-23	AMEREN MO PLANT		40,966.83-	0.00	
	27-FEB-23	FIXED INCOME INSIGHT				
CW	08-MAY-23	AMEREN MO PLANT		42,293.95-	0.00	
	08-MAY-23	FIXED INCOME INSIGHT				
CW	03-JUL-23	AMEREN MO PLANT		42,293.95-	0.00	
	03-JUL-23	FIXED INCOME INSIGHT				
CW	28-SEP-23	AMEREN MO PLANT		40,673.83-	0.00	
	28-SEP-23	FIXED INCOME INSIGHT				
CW	21-NOV-23	AMEREN MO PLANT		40,830.69-	0.00	
	21-NOV-23	FIXED INCOME INSIGHT				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL INVESTMENT MANAGEMENT FEES				207,059.25-	0.00	0.00
CONSULTING FEES						
U.S. DOLLAR						
CW	27-FEB-23	AMEREN MO PLANT		855.11-	0.00	
	27-FEB-23	FIXED INCOME INSIGHT				
CW	01-MAY-23	AMEREN MO PLANT		828.90-	0.00	
	01-MAY-23	FIXED INCOME INSIGHT				
CW	03-JUL-23	AMEREN MO PLANT		828.90-	0.00	
	03-JUL-23	FIXED INCOME INSIGHT				
CW	18-AUG-23	WTW ALM STUDY FEE		10,940.81-	0.00	
CW	21-NOV-23	AMEREN MO PLANT		784.01-	0.00	
	21-NOV-23	FIXED INCOME INSIGHT				

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TOTAL				14,237.73-	0.00	0.00
CONSULTING FEES						
UBTI TAX EXPENSE						
U.S. DOLLAR						
CW	14-APR-23	BNF: US TAX OPS INSTITUTIONAL		47,000.00-	0.00	
	14-APR-23	500 GRANT ST PITTSBURGH, PA 15				
CW	14-APR-23	BNF: US TAX OPS INSTITUTIONAL		2,489,000.00-	0.00	
	14-APR-23	500 GRANT ST PITTSBURGH, PA 15				
CW	14-SEP-23	BNF: US TAX OPS INSTITUTIONAL		792,000.00-	0.00	
	14-SEP-23	500 GRANT ST PITTSBURGH, PA 15				
CW	14-DEC-23	BNF: US TAX OPS INSTITUTIONAL		1,200,000.00-	0.00	
	14-DEC-23	500 GRANT ST PITTSBURGH, PA 15				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL				4,528,000.00-	0.00	0.00
UBTI TAX EXPENSE						
AMORTIZATION/ACCRETION						
U.S. DOLLAR						
BVA	31-JAN-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME JANUARY 2023	975,000.000	0.00	251.83	
BVA	28-FEB-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME FEBRUARY 2023	975,000.000	0.00	228.35	
BVA	31-MAR-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME MARCH 2023	975,000.000	0.00	253.71	
BVA	30-APR-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME APRIL 2023	975,000.000	0.00	246.49	
BVA	31-MAY-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME MAY 2023	975,000.000	0.00	255.67	

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BVA	30-JUN-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME JUNE 2023	975,000.000	0.00	248.40	
BVA	31-JUL-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME JULY 2023	975,000.000	0.00	257.65	
BVA	31-AUG-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME AUGUST 2023	975,000.000	0.00	258.66	
BVA	30-SEP-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME SEPTEMBER 2023	975,000.000	0.00	251.30	
BVA	31-OCT-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME OCTOBER 2023	975,000.000	0.00	260.66	
BVA	30-NOV-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME NOVEMBER 2023	975,000.000	0.00	253.24	
BVA	31-DEC-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME DECEMBER 2023	975,000.000	0.00	262.68	

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BVA	31-JAN-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME JANUARY 2023	665,000.000	0.00	8.39	
BVA	28-FEB-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME FEBRUARY 2023	665,000.000	0.00	7.61	
BVA	31-MAR-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME MARCH 2023	665,000.000	0.00	8.45	
BVA	30-APR-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME APRIL 2023	665,000.000	0.00	8.21	
BVA	31-MAY-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME MAY 2023	665,000.000	0.00	8.52	
BVA	30-JUN-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME JUNE 2023	665,000.000	0.00	8.28	
BVA	11-JUL-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME JULY 2023	665,000.000	0.00	3.33	

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BVA	31-JAN-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE JANUARY 2023	400,000.000	0.00	160.77-	
BVA	28-FEB-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE FEBRUARY 2023	400,000.000	0.00	145.66-	
BVA	31-MAR-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE MARCH 2023	400,000.000	0.00	161.73-	
BVA	30-APR-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE APRIL 2023	400,000.000	0.00	157.00-	
BVA	31-MAY-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE MAY 2023	400,000.000	0.00	162.72-	
BVA	30-JUN-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE JUNE 2023	400,000.000	0.00	157.97-	
BVA	31-JUL-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE JULY 2023	400,000.000	0.00	163.73-	

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BVA	31-AUG-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE AUGUST 2023	400,000.000	0.00	164.24-	
BVA	30-SEP-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE SEPTEMBER 2023	400,000.000	0.00	159.44-	
BVA	31-OCT-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE OCTOBER 2023	400,000.000	0.00	165.25-	
BVA	30-NOV-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE NOVEMBER 2023	400,000.000	0.00	160.42-	
BVA	31-DEC-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE DECEMBER 2023	400,000.000	0.00	166.27-	
BVA	31-JAN-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE JANUARY 2023	555,000.000	0.00	381.31-	
BVA	28-FEB-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE FEBRUARY 2023	555,000.000	0.00	345.22-	

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BVA	31-MAR-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE MARCH 2023	555,000.000	0.00	383.02-	
BVA	30-APR-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE APRIL 2023	555,000.000	0.00	371.54-	
BVA	31-MAY-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE MAY 2023	555,000.000	0.00	384.80-	
BVA	30-JUN-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE JUNE 2023	555,000.000	0.00	373.27-	
BVA	31-JUL-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE JULY 2023	555,000.000	0.00	386.59-	
BVA	31-AUG-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE AUGUST 2023	555,000.000	0.00	387.50-	
BVA	30-SEP-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE SEPTEMBER 2023	555,000.000	0.00	375.89-	

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BVA	31-OCT-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE OCTOBER 2023	555,000.000	0.00	389.31-	
BVA	30-NOV-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE NOVEMBER 2023	555,000.000	0.00	377.64-	
BVA	31-DEC-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE DECEMBER 2023	555,000.000	0.00	391.12-	
BVA	31-JAN-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME JANUARY 2023	585,000.000	0.00	110.10	
BVA	31-JAN-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME JANUARY 2023	835,000.000	0.00	166.29	
BVA	28-FEB-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME FEBRUARY 2023	585,000.000	0.00	99.61	
BVA	28-FEB-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME FEBRUARY 2023	835,000.000	0.00	150.45	

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BVA	31-MAR-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME MARCH 2023	585,000.000	0.00	110.46	
BVA	31-MAR-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME MARCH 2023	835,000.000	0.00	166.82	
BVA	30-APR-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME APRIL 2023	585,000.000	0.00	107.07	
BVA	30-APR-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME APRIL 2023	835,000.000	0.00	161.72	
BVA	31-MAY-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME MAY 2023	585,000.000	0.00	110.82	
BVA	31-MAY-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME MAY 2023	835,000.000	0.00	167.38	
BVA	30-JUN-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME JUNE 2023	585,000.000	0.00	107.43	

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BVA	30-JUN-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME JUNE 2023	835,000.000	0.00	162.26	
BVA	31-JUL-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME JULY 2023	585,000.000	0.00	111.19	
BVA	31-JUL-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME JULY 2023	835,000.000	0.00	167.94	
BVA	31-AUG-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME AUGUST 2023	585,000.000	0.00	111.38	
BVA	31-AUG-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME AUGUST 2023	835,000.000	0.00	168.23	
BVA	30-SEP-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME SEPTEMBER 2023	585,000.000	0.00	107.97	
BVA	30-SEP-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME SEPTEMBER 2023	835,000.000	0.00	163.08	

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BVA	31-OCT-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME OCTOBER 2023	585,000.000	0.00	111.75	
BVA	31-OCT-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME OCTOBER 2023	835,000.000	0.00	168.79	
BVA	30-NOV-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME NOVEMBER 2023	585,000.000	0.00	108.33	
BVA	30-NOV-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME NOVEMBER 2023	835,000.000	0.00	163.62	
BVA	31-DEC-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME DECEMBER 2023	585,000.000	0.00	112.12	
BVA	31-DEC-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME DECEMBER 2023	835,000.000	0.00	169.35	
BVA	31-JAN-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 ACCRETION INCOME JANUARY 2023	545,000.000	0.00	15.14	

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BVA	28-FEB-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 ACCRETION INCOME FEBRUARY 2023	545,000.000	0.00	13.71	
BVA	31-MAR-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 ACCRETION INCOME MARCH 2023	545,000.000	0.00	15.22	
BVA	30-APR-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 ACCRETION INCOME APRIL 2023	545,000.000	0.00	14.77	
BVA	31-MAY-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 ACCRETION INCOME MAY 2023	545,000.000	0.00	15.30	
BVA	30-JUN-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 ACCRETION INCOME JUNE 2023	545,000.000	0.00	14.85	
BVA	31-JUL-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 ACCRETION INCOME JULY 2023	545,000.000	0.00	15.39	
BVA	31-AUG-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 ACCRETION INCOME AUGUST 2023	545,000.000	0.00	15.43	

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BVA	30-SEP-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 ACCRETION INCOME SEPTEMBER 2023	545,000.000	0.00	14.98	
BVA	31-OCT-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 ACCRETION INCOME OCTOBER 2023	545,000.000	0.00	15.52	
BVA	30-NOV-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 ACCRETION INCOME NOVEMBER 2023	545,000.000	0.00	15.06	
BVA	31-DEC-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 ACCRETION INCOME DECEMBER 2023	545,000.000	0.00	15.61	
BVA	31-JAN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JANUARY 2023	330,000.000	0.00	72.89	
BVA	31-JAN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JANUARY 2023	60,000.000	0.00	20.09	
BVA	31-JAN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JANUARY 2023	330,000.000	0.00	97.42	

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BVA	31-JAN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JANUARY 2023	265,000.000	0.00	42.64	
BVA	28-FEB-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME FEBRUARY 2023	330,000.000	0.00	66.01	
BVA	28-FEB-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME FEBRUARY 2023	60,000.000	0.00	18.19	
BVA	28-FEB-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME FEBRUARY 2023	330,000.000	0.00	88.23	
BVA	28-FEB-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME FEBRUARY 2023	265,000.000	0.00	38.61	
BVA	31-MAR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MARCH 2023	330,000.000	0.00	73.25	
BVA	31-MAR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MARCH 2023	60,000.000	0.00	20.19	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MARCH 2023	330,000.000	0.00	97.91	
BVA	31-MAR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MARCH 2023	265,000.000	0.00	42.84	
BVA	30-APR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME APRIL 2023	330,000.000	0.00	71.08	
BVA	30-APR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME APRIL 2023	60,000.000	0.00	19.59	
BVA	30-APR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME APRIL 2023	330,000.000	0.00	95.01	
BVA	30-APR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME APRIL 2023	265,000.000	0.00	41.57	
BVA	31-MAY-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MAY 2023	330,000.000	0.00	73.63	

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BVA	31-MAY-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MAY 2023	60,000.000	0.00	20.30	
BVA	31-MAY-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MAY 2023	330,000.000	0.00	98.43	
BVA	31-MAY-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MAY 2023	265,000.000	0.00	43.06	
BVA	15-JUN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JUNE 2023	265,000.000	0.00	14.72	
BVA	15-JUN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JUNE 2023	330,000.000	0.00	23.99	
BVA	15-JUN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JUNE 2023	330,000.000	0.00	30.68	
BVA	15-JUN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JUNE 2023	60,000.000	0.00	6.19	

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BVA	31-JAN-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE JANUARY 2023	405,000.000	0.00	90.31-	
BVA	28-FEB-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE FEBRUARY 2023	405,000.000	0.00	81.75-	
BVA	31-MAR-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE MARCH 2023	405,000.000	0.00	90.69-	
BVA	30-APR-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE APRIL 2023	405,000.000	0.00	87.96-	
BVA	31-MAY-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE MAY 2023	405,000.000	0.00	91.08-	
BVA	30-JUN-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE JUNE 2023	405,000.000	0.00	88.34-	
BVA	31-JUL-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE JULY 2023	405,000.000	0.00	91.48-	

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BVA	31-AUG-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE AUGUST 2023	405,000.000	0.00	91.68-	
BVA	30-SEP-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE SEPTEMBER 2023	405,000.000	0.00	88.92-	
BVA	31-OCT-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE OCTOBER 2023	405,000.000	0.00	92.07-	
BVA	30-NOV-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE NOVEMBER 2023	405,000.000	0.00	89.30-	
BVA	31-DEC-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE DECEMBER 2023	405,000.000	0.00	92.47-	
BVA	31-JAN-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME JANUARY 2023	585,000.000	0.00	72.49	
BVA	28-FEB-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME FEBRUARY 2023	585,000.000	0.00	65.59	

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BVA	31-MAR-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME MARCH 2023	585,000.000	0.00	72.73	
BVA	30-APR-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME APRIL 2023	585,000.000	0.00	70.50	
BVA	31-MAY-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME MAY 2023	585,000.000	0.00	72.98	
BVA	30-JUN-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME JUNE 2023	585,000.000	0.00	70.74	
BVA	31-JUL-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME JULY 2023	585,000.000	0.00	73.22	
BVA	31-AUG-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME AUGUST 2023	585,000.000	0.00	73.35	
BVA	30-SEP-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME SEPTEMBER 2023	585,000.000	0.00	71.11	

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BVA	31-OCT-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME OCTOBER 2023	585,000.000	0.00	73.60	
BVA	30-NOV-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME NOVEMBER 2023	585,000.000	0.00	71.35	
BVA	31-DEC-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME DECEMBER 2023	585,000.000	0.00	73.85	
BVA	31-JAN-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE JANUARY 2023	560,000.000	0.00	56.71-	
BVA	28-FEB-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE FEBRUARY 2023	560,000.000	0.00	51.41-	
BVA	31-MAR-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE MARCH 2023	560,000.000	0.00	57.10-	
BVA	30-APR-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE APRIL 2023	560,000.000	0.00	55.47-	

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BVA	31-MAY-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE MAY 2023	560,000.000	0.00	57.52-	
BVA	30-JUN-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE JUNE 2023	560,000.000	0.00	55.87-	
BVA	31-JUL-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE JULY 2023	560,000.000	0.00	57.94-	
BVA	31-AUG-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE AUGUST 2023	560,000.000	0.00	58.15-	
BVA	30-SEP-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE SEPTEMBER 2023	560,000.000	0.00	56.48-	
BVA	31-OCT-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE OCTOBER 2023	560,000.000	0.00	58.57-	
BVA	30-NOV-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE NOVEMBER 2023	560,000.000	0.00	56.89-	

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BVA	31-DEC-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE DECEMBER 2023	560,000.000	0.00	59.00-	
BVA	31-JAN-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME JANUARY 2023	750,000.000	0.00	9.10	
BVA	28-FEB-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME FEBRUARY 2023	750,000.000	0.00	8.24	
BVA	31-MAR-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME MARCH 2023	750,000.000	0.00	9.15	
BVA	30-APR-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME APRIL 2023	750,000.000	0.00	8.89	
BVA	31-MAY-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME MAY 2023	750,000.000	0.00	9.21	
BVA	30-JUN-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME JUNE 2023	750,000.000	0.00	8.94	

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BVA	31-JUL-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME JULY 2023	750,000.000	0.00	9.27	
BVA	31-AUG-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME AUGUST 2023	750,000.000	0.00	9.30	
BVA	30-SEP-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME SEPTEMBER 2023	750,000.000	0.00	9.03	
BVA	31-OCT-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME OCTOBER 2023	750,000.000	0.00	9.36	
BVA	30-NOV-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME NOVEMBER 2023	750,000.000	0.00	9.09	
BVA	31-DEC-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME DECEMBER 2023	750,000.000	0.00	9.42	
BVA	31-JAN-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE JANUARY 2023	480,000.000	0.00	156.15-	

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BVA	28-FEB-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE FEBRUARY 2023	480,000.000	0.00	141.52-	
BVA	31-MAR-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE MARCH 2023	480,000.000	0.00	157.17-	
BVA	30-APR-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE APRIL 2023	480,000.000	0.00	152.63-	
BVA	31-MAY-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE MAY 2023	480,000.000	0.00	158.24-	
BVA	30-JUN-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE JUNE 2023	480,000.000	0.00	153.66-	
BVA	31-JUL-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE JULY 2023	480,000.000	0.00	159.31-	
BVA	31-AUG-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE AUGUST 2023	480,000.000	0.00	159.86-	

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BVA	30-SEP-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE SEPTEMBER 2023	480,000.000	0.00	155.23-	
BVA	31-OCT-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE OCTOBER 2023	480,000.000	0.00	160.94-	
BVA	30-NOV-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE NOVEMBER 2023	480,000.000	0.00	156.28-	
BVA	31-DEC-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE DECEMBER 2023	480,000.000	0.00	162.03-	
BVA	31-JAN-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME JANUARY 2023	300,000.000	0.00	10.57	
BVA	28-FEB-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME FEBRUARY 2023	300,000.000	0.00	9.58	
BVA	31-MAR-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME MARCH 2023	300,000.000	0.00	10.64	

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BVA	30-APR-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME APRIL 2023	300,000.000	0.00	10.33	
BVA	31-MAY-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME MAY 2023	300,000.000	0.00	10.71	
BVA	30-JUN-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME JUNE 2023	300,000.000	0.00	10.40	
BVA	31-JUL-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME JULY 2023	300,000.000	0.00	10.79	
BVA	31-AUG-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME AUGUST 2023	300,000.000	0.00	10.82	
BVA	30-SEP-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME SEPTEMBER 2023	300,000.000	0.00	10.51	
BVA	31-OCT-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME OCTOBER 2023	300,000.000	0.00	10.90	

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BVA	30-NOV-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME NOVEMBER 2023	300,000.000	0.00	10.59	
BVA	31-DEC-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME DECEMBER 2023	300,000.000	0.00	10.98	
BVA	31-JAN-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE JANUARY 2023	400,000.000	0.00	139.19-	
BVA	28-FEB-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE FEBRUARY 2023	400,000.000	0.00	126.04-	
BVA	31-MAR-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE MARCH 2023	400,000.000	0.00	139.86-	
BVA	30-APR-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE APRIL 2023	400,000.000	0.00	135.69-	
BVA	31-MAY-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE MAY 2023	400,000.000	0.00	140.56-	

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BVA	12-JUN-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE JUNE 2023	400,000.000	0.00	59.09-	
BVA	31-JAN-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME JANUARY 2023	205,000.000	0.00	11.43	
BVA	28-FEB-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME FEBRUARY 2023	205,000.000	0.00	10.35	
BVA	31-MAR-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME MARCH 2023	205,000.000	0.00	11.48	
BVA	30-APR-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME APRIL 2023	205,000.000	0.00	11.13	
BVA	31-MAY-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME MAY 2023	205,000.000	0.00	11.53	
BVA	30-JUN-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME JUNE 2023	205,000.000	0.00	11.18	

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BVA	31-JUL-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME JULY 2023	205,000.000	0.00	11.58	
BVA	31-AUG-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME AUGUST 2023	205,000.000	0.00	11.60	
BVA	30-SEP-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME SEPTEMBER 2023	205,000.000	0.00	11.25	
BVA	31-OCT-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME OCTOBER 2023	205,000.000	0.00	11.65	
BVA	30-NOV-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME NOVEMBER 2023	205,000.000	0.00	11.30	
BVA	31-DEC-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME DECEMBER 2023	205,000.000	0.00	11.70	
BVA	31-JAN-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME JANUARY 2023	240,000.000	0.00	27.79	

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BVA	28-FEB-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME FEBRUARY 2023	240,000.000	0.00	25.15	
BVA	31-MAR-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME MARCH 2023	240,000.000	0.00	27.90	
BVA	30-APR-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME APRIL 2023	240,000.000	0.00	27.06	
BVA	31-MAY-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME MAY 2023	240,000.000	0.00	28.02	
BVA	30-JUN-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME JUNE 2023	240,000.000	0.00	27.17	
BVA	31-JUL-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME JULY 2023	240,000.000	0.00	28.14	
BVA	31-AUG-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME AUGUST 2023	240,000.000	0.00	28.20	

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BVA	30-SEP-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME SEPTEMBER 2023	240,000.000	0.00	27.35	
BVA	31-OCT-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME OCTOBER 2023	240,000.000	0.00	28.32	
BVA	30-NOV-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME NOVEMBER 2023	240,000.000	0.00	27.46	
BVA	31-DEC-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME DECEMBER 2023	240,000.000	0.00	28.44	
BVA	31-JAN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JANUARY 2023	415,000.000	0.00	12.22	
BVA	31-JAN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JANUARY 2023	120,000.000	0.00	3.36	
BVA	28-FEB-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME FEBRUARY 2023	415,000.000	0.00	11.07	

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BVA	28-FEB-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME FEBRUARY 2023	120,000.000	0.00	3.05	
BVA	31-MAR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME MARCH 2023	415,000.000	0.00	12.30	
BVA	31-MAR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME MARCH 2023	120,000.000	0.00	3.39	
BVA	30-APR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME APRIL 2023	415,000.000	0.00	11.95	
BVA	30-APR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME APRIL 2023	120,000.000	0.00	3.29	
BVA	31-MAY-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME MAY 2023	415,000.000	0.00	12.39	
BVA	31-MAY-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME MAY 2023	120,000.000	0.00	3.41	

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BVA	30-JUN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JUNE 2023	415,000.000	0.00	12.03	
BVA	30-JUN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JUNE 2023	120,000.000	0.00	3.31	
BVA	31-JUL-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JULY 2023	415,000.000	0.00	12.48	
BVA	31-JUL-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JULY 2023	120,000.000	0.00	3.43	
BVA	31-AUG-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME AUGUST 2023	415,000.000	0.00	12.52	
BVA	31-AUG-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME AUGUST 2023	120,000.000	0.00	3.45	
BVA	30-SEP-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME SEPTEMBER 2023	415,000.000	0.00	12.16	

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BVA	30-SEP-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME SEPTEMBER 2023	120,000.000	0.00	3.35	
BVA	31-OCT-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME OCTOBER 2023	415,000.000	0.00	12.61	
BVA	31-OCT-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME OCTOBER 2023	120,000.000	0.00	3.47	
BVA	30-NOV-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME NOVEMBER 2023	415,000.000	0.00	12.25	
BVA	30-NOV-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME NOVEMBER 2023	120,000.000	0.00	3.37	
BVA	31-DEC-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME DECEMBER 2023	415,000.000	0.00	12.70	
BVA	31-DEC-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME DECEMBER 2023	120,000.000	0.00	3.50	

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BVA	31-JAN-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME JANUARY 2023	610,000.000	0.00	4.94	
BVA	28-FEB-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME FEBRUARY 2023	610,000.000	0.00	4.48	
BVA	31-MAR-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME MARCH 2023	610,000.000	0.00	4.97	
BVA	30-APR-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME APRIL 2023	610,000.000	0.00	4.83	
BVA	31-MAY-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME MAY 2023	610,000.000	0.00	5.01	
BVA	30-JUN-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME JUNE 2023	610,000.000	0.00	4.86	
BVA	31-JUL-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME JULY 2023	610,000.000	0.00	5.05	

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BVA	31-AUG-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME AUGUST 2023	610,000.000	0.00	5.06	
BVA	30-SEP-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME SEPTEMBER 2023	610,000.000	0.00	4.92	
BVA	31-OCT-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME OCTOBER 2023	610,000.000	0.00	5.10	
BVA	30-NOV-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME NOVEMBER 2023	610,000.000	0.00	4.96	
BVA	31-DEC-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME DECEMBER 2023	610,000.000	0.00	5.14	
BVA	31-MAY-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME MAY 2023	879,000.000	0.00	4.57	
BVA	30-JUN-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME JUNE 2023	879,000.000	0.00	19.61	

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BVA	31-JUL-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME JULY 2023	879,000.000	0.00	20.35	
BVA	31-AUG-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME AUGUST 2023	879,000.000	0.00	20.45	
BVA	30-SEP-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME SEPTEMBER 2023	879,000.000	0.00	19.88	
BVA	31-OCT-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME OCTOBER 2023	879,000.000	0.00	20.64	
BVA	30-NOV-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME NOVEMBER 2023	879,000.000	0.00	20.07	
BVA	31-DEC-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME DECEMBER 2023	879,000.000	0.00	20.84	
BVA	31-JAN-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME JANUARY 2023	255,000.000	0.00	11.51	

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BVA	28-FEB-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME FEBRUARY 2023	255,000.000	0.00	10.43	
BVA	31-MAR-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME MARCH 2023	255,000.000	0.00	11.57	
BVA	30-APR-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME APRIL 2023	255,000.000	0.00	11.23	
BVA	31-MAY-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME MAY 2023	255,000.000	0.00	11.64	
BVA	30-JUN-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME JUNE 2023	255,000.000	0.00	11.29	
BVA	31-JUL-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME JULY 2023	255,000.000	0.00	11.70	
BVA	31-AUG-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME AUGUST 2023	255,000.000	0.00	11.73	

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BVA	30-SEP-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME SEPTEMBER 2023	255,000.000	0.00	11.39	
BVA	31-OCT-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME OCTOBER 2023	255,000.000	0.00	11.80	
BVA	30-NOV-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME NOVEMBER 2023	255,000.000	0.00	11.45	
BVA	31-DEC-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME DECEMBER 2023	255,000.000	0.00	11.86	
BVA	31-JAN-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME JANUARY 2023	950,000.000	0.00	8.09	
BVA	28-FEB-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME FEBRUARY 2023	950,000.000	0.00	7.33	
BVA	31-MAR-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME MARCH 2023	950,000.000	0.00	8.13	

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BVA	30-APR-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME APRIL 2023	950,000.000	0.00	7.89	
BVA	31-MAY-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME MAY 2023	950,000.000	0.00	8.17	
BVA	30-JUN-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME JUNE 2023	950,000.000	0.00	7.93	
BVA	31-JUL-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME JULY 2023	950,000.000	0.00	8.21	
BVA	31-AUG-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME AUGUST 2023	950,000.000	0.00	8.23	
BVA	30-SEP-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME SEPTEMBER 2023	950,000.000	0.00	7.98	
BVA	31-OCT-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME OCTOBER 2023	950,000.000	0.00	8.27	

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BVA	30-NOV-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME NOVEMBER 2023	950,000.000	0.00	8.02	
BVA	31-DEC-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME DECEMBER 2023	950,000.000	0.00	8.31	
BVA	31-JAN-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE JANUARY 2023	575,000.000	0.00	6.52-	
BVA	28-FEB-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE FEBRUARY 2023	575,000.000	0.00	5.91-	
BVA	31-MAR-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE MARCH 2023	575,000.000	0.00	6.57-	
BVA	30-APR-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE APRIL 2023	575,000.000	0.00	6.38-	
BVA	31-MAY-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE MAY 2023	575,000.000	0.00	6.62-	

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BVA	30-JUN-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE JUNE 2023	575,000.000	0.00	6.43-	
BVA	31-JUL-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE JULY 2023	575,000.000	0.00	6.67-	
BVA	31-AUG-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE AUGUST 2023	575,000.000	0.00	6.70-	
BVA	30-SEP-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE SEPTEMBER 2023	575,000.000	0.00	6.51-	
BVA	31-OCT-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE OCTOBER 2023	575,000.000	0.00	6.75-	
BVA	30-NOV-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE NOVEMBER 2023	575,000.000	0.00	6.56-	
BVA	31-DEC-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE DECEMBER 2023	575,000.000	0.00	6.80-	

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BVA	31-JAN-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME JANUARY 2023	1,145,000.000	0.00	114.31	
BVA	28-FEB-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME FEBRUARY 2023	1,145,000.000	0.00	103.54	
BVA	31-MAR-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME MARCH 2023	1,145,000.000	0.00	114.93	
BVA	30-APR-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME APRIL 2023	1,145,000.000	0.00	111.54	
BVA	31-MAY-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME MAY 2023	1,145,000.000	0.00	115.57	
BVA	30-JUN-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME JUNE 2023	1,145,000.000	0.00	112.16	
BVA	31-JUL-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME JULY 2023	1,145,000.000	0.00	116.22	

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BVA	31-AUG-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME AUGUST 2023	1,145,000.000	0.00	116.55	
BVA	30-SEP-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME SEPTEMBER 2023	1,145,000.000	0.00	113.12	
BVA	31-OCT-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME OCTOBER 2023	1,145,000.000	0.00	117.21	
BVA	30-NOV-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME NOVEMBER 2023	1,145,000.000	0.00	113.75	
BVA	31-DEC-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME DECEMBER 2023	1,145,000.000	0.00	117.87	
BVA	30-JUN-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE JUNE 2023	825,000.000	0.00	0.48-	
BVA	31-JUL-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE JULY 2023	825,000.000	0.00	2.99-	

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BVA	31-AUG-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE AUGUST 2023	825,000.000	0.00	3.00-	
BVA	30-SEP-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE SEPTEMBER 2023	825,000.000	0.00	2.92-	
BVA	31-OCT-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE OCTOBER 2023	825,000.000	0.00	3.03-	
BVA	30-NOV-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE NOVEMBER 2023	825,000.000	0.00	2.95-	
BVA	31-DEC-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE DECEMBER 2023	825,000.000	0.00	3.06-	
BVA	31-JAN-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE JANUARY 2023	515,000.000	0.00	323.65-	
BVA	28-FEB-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE FEBRUARY 2023	515,000.000	0.00	293.16-	

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BVA	31-MAR-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE MARCH 2023	515,000.000	0.00	325.40-	
BVA	30-APR-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE APRIL 2023	515,000.000	0.00	315.80-	
BVA	31-MAY-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE MAY 2023	515,000.000	0.00	327.22-	
BVA	30-JUN-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE JUNE 2023	515,000.000	0.00	317.56-	
BVA	31-JUL-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE JULY 2023	515,000.000	0.00	329.05-	
BVA	31-AUG-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE AUGUST 2023	515,000.000	0.00	329.98-	
BVA	30-SEP-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023	515,000.000	0.00	320.24-	

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BVA	31-OCT-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE OCTOBER 2023	515,000.000	0.00	331.82-	
BVA	30-NOV-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE NOVEMBER 2023	515,000.000	0.00	322.03-	
BVA	31-DEC-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE DECEMBER 2023	515,000.000	0.00	333.68-	
BVA	31-JAN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME JANUARY 2023	515,000.000	0.00	32.35	
BVA	31-JAN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE JANUARY 2023	855,000.000	0.00	1,008.05-	
BVA	28-FEB-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME FEBRUARY 2023	515,000.000	0.00	29.32	
BVA	28-FEB-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE FEBRUARY 2023	855,000.000	0.00	912.37-	

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BVA	31-MAR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME MARCH 2023	515,000.000	0.00	32.56	
BVA	31-MAR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE MARCH 2023	855,000.000	0.00	1,012.00-	
BVA	30-APR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME APRIL 2023	515,000.000	0.00	31.62	
BVA	30-APR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE APRIL 2023	855,000.000	0.00	981.37-	
BVA	31-MAY-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME MAY 2023	515,000.000	0.00	32.79	
BVA	31-MAY-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE MAY 2023	855,000.000	0.00	1,016.10-	
BVA	30-JUN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME JUNE 2023	515,000.000	0.00	31.84	

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BVA	30-JUN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE JUNE 2023	855,000.000	0.00	985.35-	
BVA	31-JUL-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME JULY 2023	515,000.000	0.00	33.01	
BVA	31-JUL-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE JULY 2023	855,000.000	0.00	1,020.22-	
BVA	31-AUG-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME AUGUST 2023	515,000.000	0.00	33.13	
BVA	31-AUG-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE AUGUST 2023	855,000.000	0.00	1,022.32-	
BVA	30-SEP-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME SEPTEMBER 2023	515,000.000	0.00	32.17	
BVA	30-SEP-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE SEPTEMBER 2023	855,000.000	0.00	991.38-	

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BVA	31-OCT-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME OCTOBER 2023	515,000.000	0.00	33.35	
BVA	31-OCT-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE OCTOBER 2023	855,000.000	0.00	1,026.47-	
BVA	30-NOV-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME NOVEMBER 2023	515,000.000	0.00	32.39	
BVA	30-NOV-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE NOVEMBER 2023	855,000.000	0.00	995.40-	
BVA	31-DEC-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME DECEMBER 2023	515,000.000	0.00	33.58	
BVA	31-DEC-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE DECEMBER 2023	855,000.000	0.00	1,030.63-	
BVA	31-JAN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JANUARY 2023	240,000.000	0.00	121.40-	

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BVA	31-JAN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JANUARY 2023	235,000.000	0.00	19.92-	
BVA	28-FEB-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE FEBRUARY 2023	240,000.000	0.00	109.99-	
BVA	28-FEB-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE FEBRUARY 2023	235,000.000	0.00	18.06-	
BVA	31-MAR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MARCH 2023	240,000.000	0.00	122.10-	
BVA	31-MAR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MARCH 2023	235,000.000	0.00	20.07-	
BVA	30-APR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE APRIL 2023	240,000.000	0.00	118.52-	
BVA	30-APR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE APRIL 2023	235,000.000	0.00	19.50-	

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BVA	31-MAY-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MAY 2023	240,000.000	0.00	122.83-	
BVA	31-MAY-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MAY 2023	235,000.000	0.00	20.23-	
BVA	30-JUN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JUNE 2023	240,000.000	0.00	119.23-	
BVA	30-JUN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JUNE 2023	235,000.000	0.00	19.65-	
BVA	31-JUL-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JULY 2023	240,000.000	0.00	123.57-	
BVA	31-JUL-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JULY 2023	235,000.000	0.00	20.38-	
BVA	31-AUG-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE AUGUST 2023	240,000.000	0.00	123.94-	

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BVA	31-AUG-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE AUGUST 2023	235,000.000	0.00	20.46-	
BVA	30-SEP-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE SEPTEMBER 2023	240,000.000	0.00	120.31-	
BVA	30-SEP-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE SEPTEMBER 2023	235,000.000	0.00	19.88-	
BVA	31-OCT-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE OCTOBER 2023	240,000.000	0.00	124.68-	
BVA	31-OCT-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE OCTOBER 2023	235,000.000	0.00	20.62-	
BVA	30-NOV-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE NOVEMBER 2023	240,000.000	0.00	121.03-	
BVA	30-NOV-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE NOVEMBER 2023	235,000.000	0.00	20.03-	

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BVA	31-DEC-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE DECEMBER 2023	240,000.000	0.00	125.43-	
BVA	31-DEC-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE DECEMBER 2023	235,000.000	0.00	20.78-	
BVA	31-JAN-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME JANUARY 2023	550,000.000	0.00	30.64	
BVA	28-FEB-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME FEBRUARY 2023	550,000.000	0.00	27.76	
BVA	31-MAR-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME MARCH 2023	550,000.000	0.00	30.83	
BVA	30-APR-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME APRIL 2023	550,000.000	0.00	29.94	
BVA	31-MAY-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME MAY 2023	550,000.000	0.00	31.04	

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BVA	30-JUN-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME JUNE 2023	550,000.000	0.00	30.14	
BVA	31-JUL-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME JULY 2023	550,000.000	0.00	31.25	
BVA	31-AUG-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME AUGUST 2023	550,000.000	0.00	31.35	
BVA	30-SEP-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME SEPTEMBER 2023	550,000.000	0.00	30.44	
BVA	31-OCT-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME OCTOBER 2023	550,000.000	0.00	31.56	
BVA	30-NOV-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME NOVEMBER 2023	550,000.000	0.00	30.65	
BVA	31-DEC-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME DECEMBER 2023	550,000.000	0.00	31.77	

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BVA	31-JAN-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME JANUARY 2023	455,000.000	0.00	2.28	
BVA	28-FEB-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME FEBRUARY 2023	455,000.000	0.00	2.07	
BVA	31-MAR-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME MARCH 2023	455,000.000	0.00	2.29	
BVA	30-APR-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME APRIL 2023	455,000.000	0.00	2.23	
BVA	31-MAY-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME MAY 2023	455,000.000	0.00	2.31	
BVA	30-JUN-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME JUNE 2023	455,000.000	0.00	2.24	
BVA	31-JUL-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME JULY 2023	455,000.000	0.00	2.32	

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BVA	29-AUG-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME AUGUST 2023	455,000.000	0.00	2.25	
BVA	31-JAN-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME JANUARY 2023	240,000.000	0.00	4.86	
BVA	28-FEB-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME FEBRUARY 2023	240,000.000	0.00	4.40	
BVA	31-MAR-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME MARCH 2023	240,000.000	0.00	4.88	
BVA	30-APR-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME APRIL 2023	240,000.000	0.00	4.73	
BVA	31-MAY-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME MAY 2023	240,000.000	0.00	4.90	
BVA	30-JUN-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME JUNE 2023	240,000.000	0.00	4.75	

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BVA	31-JUL-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME JULY 2023	240,000.000	0.00	4.91	
BVA	31-AUG-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME AUGUST 2023	240,000.000	0.00	4.92	
BVA	30-SEP-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME SEPTEMBER 2023	240,000.000	0.00	4.77	
BVA	31-OCT-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME OCTOBER 2023	240,000.000	0.00	4.94	
BVA	30-NOV-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME NOVEMBER 2023	240,000.000	0.00	4.79	
BVA	31-DEC-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME DECEMBER 2023	240,000.000	0.00	4.96	
BVA	31-JAN-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME JANUARY 2023	380,000.000	0.00	21.89	

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BVA	28-FEB-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME FEBRUARY 2023	380,000.000	0.00	19.80	
BVA	31-MAR-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME MARCH 2023	380,000.000	0.00	21.95	
BVA	30-APR-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME APRIL 2023	380,000.000	0.00	21.27	
BVA	31-MAY-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME MAY 2023	380,000.000	0.00	22.01	
BVA	30-JUN-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME JUNE 2023	380,000.000	0.00	21.33	
BVA	31-JUL-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME JULY 2023	380,000.000	0.00	22.08	
BVA	31-AUG-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME AUGUST 2023	380,000.000	0.00	22.11	

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BVA	30-SEP-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME SEPTEMBER 2023	380,000.000	0.00	21.43	
BVA	31-OCT-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME OCTOBER 2023	380,000.000	0.00	22.17	
BVA	30-NOV-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME NOVEMBER 2023	380,000.000	0.00	21.49	
BVA	31-DEC-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME DECEMBER 2023	380,000.000	0.00	22.24	
BVA	31-JAN-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME JANUARY 2023	580,000.000	0.00	13.72	
BVA	28-FEB-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME FEBRUARY 2023	580,000.000	0.00	12.41	
BVA	31-MAR-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME MARCH 2023	580,000.000	0.00	13.75	

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BVA	30-APR-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME APRIL 2023	580,000.000	0.00	13.32	
BVA	31-MAY-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME MAY 2023	580,000.000	0.00	13.78	
BVA	30-JUN-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME JUNE 2023	580,000.000	0.00	13.35	
BVA	31-JUL-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME JULY 2023	580,000.000	0.00	13.81	
BVA	31-AUG-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME AUGUST 2023	580,000.000	0.00	13.83	
BVA	30-SEP-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME SEPTEMBER 2023	580,000.000	0.00	13.40	
BVA	31-OCT-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME OCTOBER 2023	580,000.000	0.00	13.86	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-NOV-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME NOVEMBER 2023	580,000.000	0.00	13.43	
BVA	31-DEC-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME DECEMBER 2023	580,000.000	0.00	13.90	
BVA	31-JAN-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE JANUARY 2023	640,000.000	0.00	748.53-	
BVA	28-FEB-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE FEBRUARY 2023	640,000.000	0.00	677.45-	
BVA	31-MAR-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE MARCH 2023	640,000.000	0.00	751.40-	
BVA	30-APR-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE APRIL 2023	640,000.000	0.00	728.62-	
BVA	31-MAY-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE MAY 2023	640,000.000	0.00	754.37-	

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BVA	30-JUN-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE JUNE 2023	640,000.000	0.00	731.51-	
BVA	31-JUL-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE JULY 2023	640,000.000	0.00	757.36-	
BVA	31-AUG-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE AUGUST 2023	640,000.000	0.00	758.88-	
BVA	30-SEP-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE SEPTEMBER 2023	640,000.000	0.00	735.88-	
BVA	31-OCT-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE OCTOBER 2023	640,000.000	0.00	761.88-	
BVA	30-NOV-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE NOVEMBER 2023	640,000.000	0.00	738.79-	
BVA	31-DEC-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE DECEMBER 2023	640,000.000	0.00	764.90-	

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BVA	31-JAN-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME JANUARY 2023	575,000.000	0.00	1.91	
BVA	28-FEB-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME FEBRUARY 2023	575,000.000	0.00	1.73	
BVA	31-MAR-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME MARCH 2023	575,000.000	0.00	1.92	
BVA	30-APR-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME APRIL 2023	575,000.000	0.00	1.86	
BVA	31-MAY-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME MAY 2023	575,000.000	0.00	1.93	
BVA	30-JUN-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME JUNE 2023	575,000.000	0.00	1.87	
BVA	31-JUL-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME JULY 2023	575,000.000	0.00	1.94	

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BVA	31-AUG-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME AUGUST 2023	575,000.000	0.00	1.94	
BVA	30-SEP-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME SEPTEMBER 2023	575,000.000	0.00	1.89	
BVA	31-OCT-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME OCTOBER 2023	575,000.000	0.00	1.95	
BVA	30-NOV-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME NOVEMBER 2023	575,000.000	0.00	1.90	
BVA	31-DEC-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME DECEMBER 2023	575,000.000	0.00	1.96	
BVA	31-JAN-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME JANUARY 2023	969,000.000	0.00	2.19	
BVA	28-FEB-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME FEBRUARY 2023	969,000.000	0.00	1.98	

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BVA	31-MAR-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME MARCH 2023	969,000.000	0.00	2.20	
BVA	30-APR-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME APRIL 2023	969,000.000	0.00	2.14	
BVA	31-MAY-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME MAY 2023	969,000.000	0.00	2.22	
BVA	30-JUN-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME JUNE 2023	969,000.000	0.00	2.16	
BVA	31-JUL-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME JULY 2023	969,000.000	0.00	2.24	
BVA	31-AUG-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME AUGUST 2023	969,000.000	0.00	2.25	
BVA	30-SEP-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME SEPTEMBER 2023	969,000.000	0.00	2.19	

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BVA	31-OCT-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME OCTOBER 2023	969,000.000	0.00	2.27	
BVA	30-NOV-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME NOVEMBER 2023	969,000.000	0.00	2.20	
BVA	31-DEC-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME DECEMBER 2023	969,000.000	0.00	2.29	
BVA	31-JAN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JANUARY 2023	300,000.000	0.00	335.50-	
BVA	31-JAN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JANUARY 2023	1,060,000.000	0.00	824.75-	
BVA	28-FEB-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE FEBRUARY 2023	300,000.000	0.00	303.51-	
BVA	28-FEB-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE FEBRUARY 2023	1,060,000.000	0.00	746.37-	

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BVA	31-MAR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE MARCH 2023	300,000.000	0.00	336.50-	
BVA	31-MAR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE MARCH 2023	1,060,000.000	0.00	827.77-	
BVA	30-APR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE APRIL 2023	300,000.000	0.00	326.16-	
BVA	30-APR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE APRIL 2023	1,060,000.000	0.00	802.61-	
BVA	31-MAY-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE MAY 2023	300,000.000	0.00	337.54-	
BVA	31-MAY-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE MAY 2023	1,060,000.000	0.00	830.90-	
BVA	30-JUN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JUNE 2023	300,000.000	0.00	327.16-	

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BVA	30-JUN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JUNE 2023	1,060,000.000	0.00	805.64-	
BVA	31-JUL-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JULY 2023	300,000.000	0.00	338.58-	
BVA	31-JUL-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JULY 2023	1,060,000.000	0.00	834.04-	
BVA	31-AUG-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE AUGUST 2023	300,000.000	0.00	339.11-	
BVA	31-AUG-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE AUGUST 2023	1,060,000.000	0.00	835.64-	
BVA	30-SEP-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE SEPTEMBER 2023	300,000.000	0.00	328.69-	
BVA	30-SEP-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE SEPTEMBER 2023	1,060,000.000	0.00	810.24-	

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BVA	31-OCT-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE OCTOBER 2023	300,000.000	0.00	340.16-	
BVA	31-OCT-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE OCTOBER 2023	1,060,000.000	0.00	838.80-	
BVA	30-NOV-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE NOVEMBER 2023	300,000.000	0.00	329.70-	
BVA	30-NOV-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE NOVEMBER 2023	1,060,000.000	0.00	813.30-	
BVA	31-DEC-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE DECEMBER 2023	300,000.000	0.00	341.21-	
BVA	31-DEC-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE DECEMBER 2023	1,060,000.000	0.00	841.98-	
BVA	31-JAN-23	BANCO SANTANDER SA 3.125% 02/23/2023 DD 10/23/17 AMORTIZATION EXPENSE JANUARY 2023	600,000.000	0.00	194.61-	

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BVA	23-FEB-23	BANCO SANTANDER SA 3.125% 02/23/2023 DD 10/23/17 AMORTIZATION EXPENSE FEBRUARY 2023	600,000.000	0.00	81.45-	
BVA	31-JAN-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE JANUARY 2023	480,000.000	0.00	48.20-	
BVA	28-FEB-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE FEBRUARY 2023	480,000.000	0.00	43.68-	
BVA	31-MAR-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE MARCH 2023	480,000.000	0.00	48.50-	
BVA	30-APR-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE APRIL 2023	480,000.000	0.00	47.09-	
BVA	31-MAY-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE MAY 2023	480,000.000	0.00	48.82-	
BVA	30-JUN-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE JUNE 2023	480,000.000	0.00	47.40-	

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BVA	31-JUL-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE JULY 2023	480,000.000	0.00	49.13-	
BVA	29-AUG-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE AUGUST 2023	480,000.000	0.00	47.71-	
BVA	31-JAN-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE JANUARY 2023	960,000.000	0.00	119.25-	
BVA	28-FEB-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE FEBRUARY 2023	960,000.000	0.00	108.02-	
BVA	31-MAR-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE MARCH 2023	960,000.000	0.00	119.90-	
BVA	30-APR-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE APRIL 2023	960,000.000	0.00	116.36-	
BVA	31-MAY-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE MAY 2023	960,000.000	0.00	120.57-	

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BVA	30-JUN-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE JUNE 2023	960,000.000	0.00	117.01-	
BVA	05-JUL-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE JULY 2023	960,000.000	0.00	23.47-	
BVA	31-AUG-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME AUGUST 2023	730,000.000	0.00	27.90	
BVA	30-SEP-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME SEPTEMBER 2023	730,000.000	0.00	837.11	
BVA	31-OCT-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME OCTOBER 2023	730,000.000	0.00	868.75	
BVA	30-NOV-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME NOVEMBER 2023	730,000.000	0.00	844.48	
BVA	31-DEC-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME DECEMBER 2023	730,000.000	0.00	876.40	

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BVA	31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JANUARY 2023	460,000.000	0.00	22.22	
BVA	31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JANUARY 2023	110,000.000	0.00	3.76	
BVA	31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JANUARY 2023	375,000.000	0.00	58.24	
BVA	31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE JANUARY 2023	2,115,000.000	0.00	3,367.74-	
BVA	28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME FEBRUARY 2023	460,000.000	0.00	20.13	
BVA	28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME FEBRUARY 2023	110,000.000	0.00	3.40	
BVA	28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME FEBRUARY 2023	375,000.000	0.00	52.79	

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BVA	28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE FEBRUARY 2023	2,115,000.000	0.00	3,046.65-	
BVA	31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MARCH 2023	460,000.000	0.00	22.36	
BVA	31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MARCH 2023	110,000.000	0.00	3.78	
BVA	31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MARCH 2023	375,000.000	0.00	58.64	
BVA	31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE MARCH 2023	2,115,000.000	0.00	3,377.91-	
BVA	30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME APRIL 2023	460,000.000	0.00	21.71	
BVA	30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME APRIL 2023	110,000.000	0.00	3.67	

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BVA	30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME APRIL 2023	375,000.000	0.00	56.95	
BVA	30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE APRIL 2023	2,115,000.000	0.00	3,274.13-	
BVA	31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MAY 2023	460,000.000	0.00	22.51	
BVA	31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MAY 2023	110,000.000	0.00	3.81	
BVA	31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MAY 2023	375,000.000	0.00	59.05	
BVA	31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE MAY 2023	2,115,000.000	0.00	3,388.46-	
BVA	30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JUNE 2023	460,000.000	0.00	21.86	

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BVA	30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JUNE 2023	110,000.000	0.00	3.70	
BVA	30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JUNE 2023	375,000.000	0.00	57.35	
BVA	30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE JUNE 2023	2,115,000.000	0.00	3,284.36-	
BVA	31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JULY 2023	460,000.000	0.00	22.66	
BVA	31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JULY 2023	110,000.000	0.00	3.83	
BVA	31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JULY 2023	375,000.000	0.00	59.47	
BVA	31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE JULY 2023	2,115,000.000	0.00	3,399.04-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME AUGUST 2023	460,000.000	0.00	22.74	
BVA	31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME AUGUST 2023	110,000.000	0.00	3.84	
BVA	31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME AUGUST 2023	375,000.000	0.00	59.68	
BVA	31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE AUGUST 2023	2,115,000.000	0.00	3,404.43-	
BVA	30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME SEPTEMBER 2023	460,000.000	0.00	22.08	
BVA	30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME SEPTEMBER 2023	110,000.000	0.00	3.73	
BVA	30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME SEPTEMBER 2023	375,000.000	0.00	57.96	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE SEPTEMBER 2023	2,115,000.000	0.00	3,299.84-	
BVA	31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME OCTOBER 2023	460,000.000	0.00	22.90	
BVA	31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME OCTOBER 2023	110,000.000	0.00	3.87	
BVA	31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME OCTOBER 2023	375,000.000	0.00	60.10	
BVA	31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE OCTOBER 2023	2,115,000.000	0.00	3,415.07-	
BVA	30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME NOVEMBER 2023	460,000.000	0.00	22.23	
BVA	30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME NOVEMBER 2023	110,000.000	0.00	3.76	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME NOVEMBER 2023	375,000.000	0.00	58.37	
BVA	30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE NOVEMBER 2023	2,115,000.000	0.00	3,310.14-	
BVA	31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME DECEMBER 2023	460,000.000	0.00	23.05	
BVA	31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME DECEMBER 2023	110,000.000	0.00	3.90	
BVA	31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME DECEMBER 2023	375,000.000	0.00	60.52	
BVA	31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE DECEMBER 2023	2,115,000.000	0.00	3,425.73-	
BVA	31-JAN-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME JANUARY 2023	330,000.000	0.00	64.78	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	28-FEB-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME FEBRUARY 2023	330,000.000	0.00	55.69	
BVA	31-MAR-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME MARCH 2023	330,000.000	0.00	66.99	
BVA	30-APR-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME APRIL 2023	330,000.000	0.00	64.91	
BVA	31-MAY-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME MAY 2023	330,000.000	0.00	67.15	
BVA	30-JUN-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME JUNE 2023	330,000.000	0.00	65.07	
BVA	31-JUL-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME JULY 2023	330,000.000	0.00	67.31	
BVA	31-AUG-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME AUGUST 2023	330,000.000	0.00	67.40	

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BVA	30-SEP-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME SEPTEMBER 2023	330,000.000	0.00	65.30	
BVA	31-OCT-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME OCTOBER 2023	330,000.000	0.00	67.56	
BVA	30-NOV-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME NOVEMBER 2023	330,000.000	0.00	65.46	
BVA	31-DEC-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME DECEMBER 2023	330,000.000	0.00	67.72	
BVA	31-JUL-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME JULY 2023	2,500,000.000	0.00	158.64	
BVA	31-AUG-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME AUGUST 2023	2,500,000.000	0.00	197.45	
BVA	30-SEP-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME SEPTEMBER 2023	2,500,000.000	0.00	191.97	

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BVA	31-OCT-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME OCTOBER 2023	2,500,000.000	0.00	200.33	
BVA	30-NOV-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME NOVEMBER 2023	2,500,000.000	0.00	194.77	
BVA	31-DEC-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME DECEMBER 2023	2,500,000.000	0.00	202.16	
BVA	30-NOV-23	BAYER US FINANCE LLC 144A 6.375% 11/21/2030 DD 11/21/23 ACCRETION INCOME NOVEMBER 2023	1,165,000.000	0.00	15.97	
BVA	31-DEC-23	BAYER US FINANCE LLC 144A 6.375% 11/21/2030 DD 11/21/23 ACCRETION INCOME DECEMBER 2023	1,165,000.000	0.00	49.59	
BVA	31-JAN-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME JANUARY 2023	855,000.000	0.00	388.17	
BVA	28-FEB-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME FEBRUARY 2023	855,000.000	0.00	351.72	

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BVA	31-MAR-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME MARCH 2023	855,000.000	0.00	390.52	
BVA	30-APR-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME APRIL 2023	855,000.000	0.00	379.11	
BVA	31-MAY-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME MAY 2023	855,000.000	0.00	392.95	
BVA	30-JUN-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME JUNE 2023	855,000.000	0.00	381.48	
BVA	31-JUL-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME JULY 2023	855,000.000	0.00	395.40	
BVA	31-AUG-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME AUGUST 2023	855,000.000	0.00	396.65	
BVA	30-SEP-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME SEPTEMBER 2023	855,000.000	0.00	385.07	

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BVA	31-OCT-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME OCTOBER 2023	855,000.000	0.00	399.13	
BVA	30-NOV-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME NOVEMBER 2023	855,000.000	0.00	387.48	
BVA	31-DEC-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME DECEMBER 2023	855,000.000	0.00	401.62	
BVA	31-JAN-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME JANUARY 2023	1,270,000.000	0.00	24.83	
BVA	28-FEB-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME FEBRUARY 2023	1,270,000.000	0.00	22.50	
BVA	31-MAR-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME MARCH 2023	1,270,000.000	0.00	24.98	
BVA	30-APR-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME APRIL 2023	1,270,000.000	0.00	24.25	

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BVA	31-MAY-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME MAY 2023	1,270,000.000	0.00	25.14	
BVA	30-JUN-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME JUNE 2023	1,270,000.000	0.00	24.40	
BVA	31-JUL-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME JULY 2023	1,270,000.000	0.00	25.29	
BVA	31-AUG-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME AUGUST 2023	1,270,000.000	0.00	25.37	
BVA	30-SEP-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME SEPTEMBER 2023	1,270,000.000	0.00	24.63	
BVA	31-OCT-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME OCTOBER 2023	1,270,000.000	0.00	25.53	
BVA	30-NOV-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME NOVEMBER 2023	1,270,000.000	0.00	24.79	

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BVA	31-DEC-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME DECEMBER 2023	1,270,000.000	0.00	25.69	
BVA	31-JAN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JANUARY 2023	350,000.000	0.00	0.77	
BVA	31-JAN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JANUARY 2023	360,000.000	0.00	1.98	
BVA	28-FEB-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME FEBRUARY 2023	350,000.000	0.00	0.69	
BVA	28-FEB-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME FEBRUARY 2023	360,000.000	0.00	1.79	
BVA	31-MAR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MARCH 2023	350,000.000	0.00	0.77	
BVA	31-MAR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MARCH 2023	360,000.000	0.00	1.99	

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BVA	30-APR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME APRIL 2023	350,000.000	0.00	0.75	
BVA	30-APR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME APRIL 2023	360,000.000	0.00	1.93	
BVA	31-MAY-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MAY 2023	350,000.000	0.00	0.77	
BVA	31-MAY-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MAY 2023	360,000.000	0.00	1.99	
BVA	30-JUN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JUNE 2023	350,000.000	0.00	0.75	
BVA	30-JUN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JUNE 2023	360,000.000	0.00	1.93	
BVA	31-JUL-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JULY 2023	350,000.000	0.00	0.77	

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BVA	31-JUL-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JULY 2023	360,000.000	0.00	2.00	
BVA	31-AUG-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME AUGUST 2023	350,000.000	0.00	0.78	
BVA	31-AUG-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME AUGUST 2023	360,000.000	0.00	2.00	
BVA	30-SEP-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME SEPTEMBER 2023	350,000.000	0.00	0.75	
BVA	30-SEP-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME SEPTEMBER 2023	360,000.000	0.00	1.94	
BVA	31-OCT-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME OCTOBER 2023	350,000.000	0.00	0.78	
BVA	31-OCT-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME OCTOBER 2023	360,000.000	0.00	2.01	

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BVA	30-NOV-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME NOVEMBER 2023	350,000.000	0.00	0.76	
BVA	30-NOV-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME NOVEMBER 2023	360,000.000	0.00	1.95	
BVA	31-DEC-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME DECEMBER 2023	350,000.000	0.00	0.78	
BVA	31-DEC-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME DECEMBER 2023	360,000.000	0.00	2.02	
BVA	31-JAN-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME JANUARY 2023	1,825,000.000	0.00	374.16	
BVA	28-FEB-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME FEBRUARY 2023	1,825,000.000	0.00	338.74	
BVA	31-MAR-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME MARCH 2023	1,825,000.000	0.00	375.83	

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BVA	30-APR-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME APRIL 2023	1,825,000.000	0.00	364.55	
BVA	31-MAY-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME MAY 2023	1,825,000.000	0.00	377.56	
BVA	30-JUN-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME JUNE 2023	1,825,000.000	0.00	366.23	
BVA	31-JUL-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME JULY 2023	1,825,000.000	0.00	379.30	
BVA	31-AUG-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME AUGUST 2023	1,825,000.000	0.00	380.19	
BVA	30-SEP-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME SEPTEMBER 2023	1,825,000.000	0.00	368.78	
BVA	31-OCT-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME OCTOBER 2023	1,825,000.000	0.00	381.94	

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BVA	30-NOV-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME NOVEMBER 2023	1,825,000.000	0.00	370.49	
BVA	31-DEC-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME DECEMBER 2023	1,825,000.000	0.00	383.70	
BVA	31-JAN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JANUARY 2023	265,000.000	0.00	159.87-	
BVA	31-JAN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JANUARY 2023	605,000.000	0.00	374.74-	
BVA	28-FEB-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE FEBRUARY 2023	265,000.000	0.00	144.73-	
BVA	28-FEB-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE FEBRUARY 2023	605,000.000	0.00	339.26-	
BVA	31-MAR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MARCH 2023	265,000.000	0.00	160.58-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MARCH 2023	605,000.000	0.00	376.39-	
BVA	30-APR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE APRIL 2023	265,000.000	0.00	155.76-	
BVA	30-APR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE APRIL 2023	605,000.000	0.00	365.09-	
BVA	31-MAY-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MAY 2023	265,000.000	0.00	161.31-	
BVA	31-MAY-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MAY 2023	605,000.000	0.00	378.10-	
BVA	30-JUN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JUNE 2023	265,000.000	0.00	156.47-	
BVA	30-JUN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JUNE 2023	605,000.000	0.00	366.75-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JUL-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JULY 2023	265,000.000	0.00	162.05-	
BVA	31-JUL-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JULY 2023	605,000.000	0.00	379.82-	
BVA	31-AUG-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE AUGUST 2023	265,000.000	0.00	162.43-	
BVA	31-AUG-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE AUGUST 2023	605,000.000	0.00	380.70-	
BVA	30-SEP-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE SEPTEMBER 2023	265,000.000	0.00	157.56-	
BVA	30-SEP-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE SEPTEMBER 2023	605,000.000	0.00	369.27-	
BVA	31-OCT-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE OCTOBER 2023	265,000.000	0.00	163.17-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-OCT-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE OCTOBER 2023	605,000.000	0.00	382.43-	
BVA	30-NOV-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE NOVEMBER 2023	265,000.000	0.00	158.28-	
BVA	30-NOV-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE NOVEMBER 2023	605,000.000	0.00	370.95-	
BVA	31-DEC-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE DECEMBER 2023	265,000.000	0.00	163.92-	
BVA	31-DEC-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE DECEMBER 2023	605,000.000	0.00	384.17-	
BVA	31-JAN-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME JANUARY 2023	1,465,000.000	0.00	88.01	
BVA	28-FEB-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME FEBRUARY 2023	1,465,000.000	0.00	79.68	

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BVA	31-MAR-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME MARCH 2023	1,465,000.000	0.00	88.41	
BVA	11-APR-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME APRIL 2023	1,465,000.000	0.00	34.31	
BVA	31-JAN-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME JANUARY 2023	1,125,000.000	0.00	17.02	
BVA	28-FEB-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME FEBRUARY 2023	1,125,000.000	0.00	15.42	
BVA	31-MAR-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME MARCH 2023	1,125,000.000	0.00	17.11	
BVA	30-APR-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME APRIL 2023	1,125,000.000	0.00	16.61	
BVA	31-MAY-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME MAY 2023	1,125,000.000	0.00	17.21	

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BVA	30-JUN-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME JUNE 2023	1,125,000.000	0.00	16.71	
BVA	31-JUL-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME JULY 2023	1,125,000.000	0.00	17.31	
BVA	31-AUG-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME AUGUST 2023	1,125,000.000	0.00	17.36	
BVA	30-SEP-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME SEPTEMBER 2023	1,125,000.000	0.00	16.85	
BVA	31-OCT-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME OCTOBER 2023	1,125,000.000	0.00	17.46	
BVA	30-NOV-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME NOVEMBER 2023	1,125,000.000	0.00	16.95	
BVA	31-DEC-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME DECEMBER 2023	1,125,000.000	0.00	17.56	

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BVA	31-JAN-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE JANUARY 2023	310,000.000	0.00	46.65-	
BVA	28-FEB-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE FEBRUARY 2023	310,000.000	0.00	42.25-	
BVA	31-MAR-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE MARCH 2023	310,000.000	0.00	46.89-	
BVA	30-APR-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE APRIL 2023	310,000.000	0.00	45.50-	
BVA	31-MAY-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE MAY 2023	310,000.000	0.00	47.13-	
BVA	30-JUN-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE JUNE 2023	310,000.000	0.00	45.73-	
BVA	31-JUL-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE JULY 2023	310,000.000	0.00	47.38-	

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BVA	31-AUG-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE AUGUST 2023	310,000.000	0.00	47.50-	
BVA	30-SEP-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE SEPTEMBER 2023	310,000.000	0.00	46.09-	
BVA	31-OCT-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE OCTOBER 2023	310,000.000	0.00	47.75-	
BVA	30-NOV-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE NOVEMBER 2023	310,000.000	0.00	46.33-	
BVA	31-DEC-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE DECEMBER 2023	310,000.000	0.00	48.00-	
BVA	31-JAN-23	CIGNA CORP 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JANUARY 2023	495,000.000	0.00	751.18-	
BVA	31-JAN-23	CIGNA CORP 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JANUARY 2023	550,000.000	0.00	854.23-	

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BVA	28-FEB-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE FEBRUARY 2023	495,000.000	0.00	679.83-	
BVA	28-FEB-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE FEBRUARY 2023	550,000.000	0.00	773.06-	
BVA	31-MAR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MARCH 2023	495,000.000	0.00	754.02-	
BVA	31-MAR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MARCH 2023	550,000.000	0.00	857.40-	
BVA	30-APR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE APRIL 2023	495,000.000	0.00	731.14-	
BVA	30-APR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE APRIL 2023	550,000.000	0.00	831.35-	
BVA	31-MAY-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MAY 2023	495,000.000	0.00	756.96-	

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BVA	31-MAY-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MAY 2023	550,000.000	0.00	860.68-	
BVA	30-JUN-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JUNE 2023	495,000.000	0.00	733.99-	
BVA	30-JUN-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JUNE 2023	550,000.000	0.00	834.54-	
BVA	31-JUL-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JULY 2023	495,000.000	0.00	759.91-	
BVA	31-JUL-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JULY 2023	550,000.000	0.00	863.98-	
BVA	31-AUG-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE AUGUST 2023	495,000.000	0.00	761.42-	
BVA	31-AUG-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE AUGUST 2023	550,000.000	0.00	865.66-	

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BVA	30-SEP-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE SEPTEMBER 2023	495,000.000	0.00	738.32-	
BVA	30-SEP-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE SEPTEMBER 2023	550,000.000	0.00	839.36-	
BVA	31-OCT-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE OCTOBER 2023	495,000.000	0.00	764.39-	
BVA	31-OCT-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE OCTOBER 2023	550,000.000	0.00	868.97-	
BVA	30-NOV-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE NOVEMBER 2023	495,000.000	0.00	741.20-	
BVA	30-NOV-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE NOVEMBER 2023	550,000.000	0.00	842.58-	
BVA	31-DEC-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE DECEMBER 2023	495,000.000	0.00	767.37-	

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BVA	31-DEC-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE DECEMBER 2023	550,000.000	0.00	872.30-	
BVA	31-JAN-23	CIGNA CORP 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME JANUARY 2023	615,000.000	0.00	8.36	
BVA	28-FEB-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME FEBRUARY 2023	615,000.000	0.00	7.57	
BVA	31-MAR-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME MARCH 2023	615,000.000	0.00	8.39	
BVA	30-APR-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME APRIL 2023	615,000.000	0.00	8.14	
BVA	31-MAY-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME MAY 2023	615,000.000	0.00	8.43	
BVA	30-JUN-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME JUNE 2023	615,000.000	0.00	8.17	

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BVA	31-JUL-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME JULY 2023	615,000.000	0.00	8.46	
BVA	31-AUG-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME AUGUST 2023	615,000.000	0.00	8.48	
BVA	30-SEP-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME SEPTEMBER 2023	615,000.000	0.00	8.22	
BVA	31-OCT-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME OCTOBER 2023	615,000.000	0.00	8.51	
BVA	30-NOV-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME NOVEMBER 2023	615,000.000	0.00	8.25	
BVA	31-DEC-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME DECEMBER 2023	615,000.000	0.00	8.55	
BVA	31-JAN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JANUARY 2023	710,000.000	0.00	128.97-	

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BVA	31-JAN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JANUARY 2023	695,000.000	0.00	113.60-	
BVA	28-FEB-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE FEBRUARY 2023	710,000.000	0.00	116.92-	
BVA	28-FEB-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE FEBRUARY 2023	695,000.000	0.00	102.99-	
BVA	31-MAR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MARCH 2023	710,000.000	0.00	129.88-	
BVA	31-MAR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MARCH 2023	695,000.000	0.00	114.41-	
BVA	30-APR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE APRIL 2023	710,000.000	0.00	126.15-	
BVA	30-APR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE APRIL 2023	695,000.000	0.00	111.14-	

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BVA	31-MAY-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MAY 2023	710,000.000	0.00	130.83-	
BVA	31-MAY-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MAY 2023	695,000.000	0.00	115.26-	
BVA	30-JUN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JUNE 2023	710,000.000	0.00	127.07-	
BVA	30-JUN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JUNE 2023	695,000.000	0.00	111.96-	
BVA	31-JUL-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JULY 2023	710,000.000	0.00	131.78-	
BVA	31-JUL-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JULY 2023	695,000.000	0.00	116.11-	
BVA	31-AUG-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE AUGUST 2023	710,000.000	0.00	132.27-	

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BVA	31-AUG-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE AUGUST 2023	695,000.000	0.00	116.54-	
BVA	30-SEP-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE SEPTEMBER 2023	710,000.000	0.00	128.47-	
BVA	30-SEP-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE SEPTEMBER 2023	695,000.000	0.00	113.20-	
BVA	31-OCT-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE OCTOBER 2023	710,000.000	0.00	133.23-	
BVA	31-OCT-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE OCTOBER 2023	695,000.000	0.00	117.40-	
BVA	30-NOV-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE NOVEMBER 2023	710,000.000	0.00	129.41-	
BVA	30-NOV-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE NOVEMBER 2023	695,000.000	0.00	114.04-	

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BVA	31-DEC-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE DECEMBER 2023	710,000.000	0.00	134.20-	
BVA	31-DEC-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE DECEMBER 2023	695,000.000	0.00	118.26-	
BVA	31-JAN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JANUARY 2023	381,938.206	0.00	46.48-	
BVA	31-JAN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JANUARY 2023	740,005.275	0.00	90.31-	
BVA	28-FEB-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE FEBRUARY 2023	381,938.206	0.00	42.10-	
BVA	28-FEB-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE FEBRUARY 2023	735,386.625	0.00	81.29-	
BVA	31-MAR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE MARCH 2023	381,938.206	0.00	46.72-	

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BVA	31-MAR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE MARCH 2023	735,386.625	0.00	90.22-	
BVA	30-APR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE APRIL 2023	381,938.206	0.00	45.34-	
BVA	30-APR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE APRIL 2023	735,386.625	0.00	87.55-	
BVA	31-MAY-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE MAY 2023	381,938.206	0.00	46.98-	
BVA	31-MAY-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE MAY 2023	735,386.625	0.00	90.71-	
BVA	30-JUN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JUNE 2023	381,938.206	0.00	45.59-	
BVA	30-JUN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JUNE 2023	735,386.625	0.00	88.02-	

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BVA	03-JUL-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JULY 2023	381,938.206	0.00	3.05-	
BVA	03-JUL-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JULY 2023	735,386.625	0.00	5.88-	
BVA	31-JUL-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JULY 2023	381,938.206	0.00	44.19-	
BVA	31-JUL-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JULY 2023	735,386.625	0.00	85.33-	
BVA	31-AUG-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE AUGUST 2023	381,938.206	0.00	47.36-	
BVA	31-AUG-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE AUGUST 2023	735,386.625	0.00	91.45-	
BVA	30-SEP-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023	381,938.206	0.00	45.96-	

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BVA	30-SEP-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023	735,386.625	0.00	88.74-	
BVA	01-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023	17,499.270	0.00	0.64	
BVA	01-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023	17,499.270	0.00	2.19-	
BVA	01-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023	69,321.540	0.00	8.69	
BVA	10-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023	381,938.206	0.00	13.82-	
BVA	10-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023	735,386.625	0.00	26.69-	
BVA	13-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023	717,887.355	0.00	8.69-	

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BVA	13-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023	381,938.210	0.00	4.61-	
BVA	31-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023	381,938.210	0.00	29.21-	
BVA	31-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023	717,887.353	0.00	55.07-	
BVA	01-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023	4,942.010	0.00	0.04	
BVA	03-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023	381,938.210	0.00	3.08-	
BVA	03-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023	666,065.083	0.00	5.39-	
BVA	30-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023	381,938.212	0.00	43.12-	

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BVA	30-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023	661,123.073	0.00	74.87-	
BVA	12-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023	381,938.212	0.00	16.98-	
BVA	12-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023	640,349.620	0.00	28.56-	
BVA	31-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023	381,938.213	0.00	30.91-	
BVA	31-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023	640,349.620	0.00	51.98-	
BVA	31-JAN-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE JANUARY 2023	735,000.000	0.00	67.70-	
BVA	28-FEB-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE FEBRUARY 2023	735,000.000	0.00	61.30-	

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BVA	31-MAR-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE MARCH 2023	735,000.000	0.00	68.02-	
BVA	30-APR-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE APRIL 2023	735,000.000	0.00	65.99-	
BVA	31-MAY-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE MAY 2023	735,000.000	0.00	68.36-	
BVA	30-JUN-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE JUNE 2023	735,000.000	0.00	66.32-	
BVA	31-JUL-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE JULY 2023	735,000.000	0.00	68.69-	
BVA	31-AUG-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE AUGUST 2023	735,000.000	0.00	68.86-	
BVA	30-SEP-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE SEPTEMBER 2023	735,000.000	0.00	66.81-	

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BVA	31-OCT-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE OCTOBER 2023	735,000.000	0.00	69.20-	
BVA	30-NOV-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE NOVEMBER 2023	735,000.000	0.00	67.14-	
BVA	31-DEC-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE DECEMBER 2023	735,000.000	0.00	69.54-	
BVA	15-JAN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JANUARY 2023	1,195,268.370	0.00	2.25	
BVA	31-JAN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JANUARY 2023	1,142,280.700	0.00	2.61	
BVA	15-FEB-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME FEBRUARY 2023	1,142,280.700	0.00	2.15	
BVA	28-FEB-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME FEBRUARY 2023	1,092,481.910	0.00	2.06	

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BVA	15-MAR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME MARCH 2023	1,092,481.910	0.00	2.06	
BVA	31-MAR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME MARCH 2023	1,053,874.770	0.00	2.41	
BVA	15-APR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME APRIL 2023	1,053,874.770	0.00	1.99	
BVA	30-APR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME APRIL 2023	986,568.390	0.00	2.13	
BVA	15-MAY-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME MAY 2023	986,568.390	0.00	1.86	
BVA	31-MAY-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME MAY 2023	922,909.820	0.00	2.11	
BVA	15-JUN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JUNE 2023	922,909.820	0.00	1.74	

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BVA	30-JUN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JUNE 2023	852,982.800	0.00	1.84	
BVA	03-JUL-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JULY 2023	852,982.800	0.00	0.23	
BVA	15-JUL-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JULY 2023	852,982.791	0.00	1.38	
BVA	31-JUL-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JULY 2023	779,542.031	0.00	1.79	
BVA	15-AUG-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME AUGUST 2023	779,542.031	0.00	1.47	
BVA	31-AUG-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME AUGUST 2023	715,458.471	0.00	1.64	
BVA	15-SEP-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME SEPTEMBER 2023	715,458.471	0.00	1.35	

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BVA	30-SEP-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME SEPTEMBER 2023	656,198.390	0.00	1.42	
BVA	03-OCT-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME OCTOBER 2023	656,198.390	0.00	0.18	
BVA	15-OCT-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME OCTOBER 2023	656,198.391	0.00	1.06	
BVA	31-OCT-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME OCTOBER 2023	594,515.868	0.00	1.36	
BVA	15-NOV-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME NOVEMBER 2023	594,515.868	0.00	1.12	
BVA	30-NOV-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME NOVEMBER 2023	534,419.558	0.00	1.15	
BVA	15-DEC-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME DECEMBER 2023	534,419.558	0.00	1.01	

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BVA	31-DEC-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME DECEMBER 2023	470,581.611	0.00	1.08	
BVA	31-JAN-23	COMM 2013-CCRE8 MORTGAG CR8 A5 VAR RT 06/10/2046 DD 06/01/13 AMORTIZATION EXPENSE JANUARY 2023	814,671.620	0.00	83.09-	
BVA	28-FEB-23	COMM 2013-CCRE8 MORTGAG CR8 A5 VAR RT 06/10/2046 DD 06/01/13 AMORTIZATION EXPENSE FEBRUARY 2023	452,214.240	0.00	41.78-	
BVA	31-MAR-23	COMM 2013-CCRE8 MORTGAG CR8 A5 VAR RT 06/10/2046 DD 06/01/13 AMORTIZATION EXPENSE MARCH 2023	306,324.260	0.00	31.41-	
BVA	30-APR-23	COMM 2013-CCRE8 MORTGAG CR8 A5 VAR RT 06/10/2046 DD 06/01/13 AMORTIZATION EXPENSE APRIL 2023	139,589.110	0.00	13.89-	
BVA	12-MAY-23	COMM 2013-CCRE8 MORTGAG CR8 A5 VAR RT 06/10/2046 DD 06/01/13 AMORTIZATION EXPENSE MAY 2023	139,589.110	0.00	5.11-	
BVA	31-JAN-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME JANUARY 2023	300,000.000	0.00	80.37	

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BVA	28-FEB-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME FEBRUARY 2023	300,000.000	0.00	72.90	
BVA	31-MAR-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME MARCH 2023	300,000.000	0.00	81.02	
BVA	30-APR-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME APRIL 2023	300,000.000	0.00	78.73	
BVA	31-MAY-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME MAY 2023	300,000.000	0.00	81.69	
BVA	30-JUN-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME JUNE 2023	300,000.000	0.00	79.39	
BVA	31-JUL-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME JULY 2023	300,000.000	0.00	82.37	
BVA	31-AUG-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME AUGUST 2023	300,000.000	0.00	82.72	

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BVA	30-SEP-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME SEPTEMBER 2023	300,000.000	0.00	80.39	
BVA	31-OCT-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME OCTOBER 2023	300,000.000	0.00	83.41	
BVA	30-NOV-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME NOVEMBER 2023	300,000.000	0.00	81.06	
BVA	31-DEC-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME DECEMBER 2023	300,000.000	0.00	84.10	
BVA	31-JAN-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE JANUARY 2023	480,000.000	0.00	11.70-	
BVA	28-FEB-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE FEBRUARY 2023	480,000.000	0.00	10.60-	
BVA	31-MAR-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE MARCH 2023	480,000.000	0.00	11.76-	

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BVA	30-APR-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE APRIL 2023	480,000.000	0.00	11.42-	
BVA	31-MAY-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE MAY 2023	480,000.000	0.00	11.83-	
BVA	30-JUN-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE JUNE 2023	480,000.000	0.00	11.48-	
BVA	31-JUL-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE JULY 2023	480,000.000	0.00	11.89-	
BVA	31-AUG-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE AUGUST 2023	480,000.000	0.00	11.93-	
BVA	30-SEP-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE SEPTEMBER 2023	480,000.000	0.00	11.58-	
BVA	31-OCT-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE OCTOBER 2023	480,000.000	0.00	11.99-	

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BVA	30-NOV-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE NOVEMBER 2023	480,000.000	0.00	11.64-	
BVA	31-DEC-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE DECEMBER 2023	480,000.000	0.00	12.06-	
BVA	31-JAN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JANUARY 2023	115,000.000	0.00	65.48	
BVA	31-JAN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JANUARY 2023	220,000.000	0.00	113.77	
BVA	31-JAN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JANUARY 2023	80,000.000	0.00	41.98	
BVA	31-JAN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JANUARY 2023	40,000.000	0.00	19.46	
BVA	28-FEB-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME FEBRUARY 2023	115,000.000	0.00	59.31	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	28-FEB-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME FEBRUARY 2023	220,000.000	0.00	103.05	
BVA	28-FEB-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME FEBRUARY 2023	80,000.000	0.00	38.02	
BVA	28-FEB-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME FEBRUARY 2023	40,000.000	0.00	17.62	
BVA	31-MAR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MARCH 2023	115,000.000	0.00	65.84	
BVA	31-MAR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MARCH 2023	220,000.000	0.00	114.37	
BVA	31-MAR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MARCH 2023	80,000.000	0.00	42.20	
BVA	31-MAR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MARCH 2023	40,000.000	0.00	19.56	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME APRIL 2023	115,000.000	0.00	63.90	
BVA	30-APR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME APRIL 2023	220,000.000	0.00	110.99	
BVA	30-APR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME APRIL 2023	80,000.000	0.00	40.95	
BVA	30-APR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME APRIL 2023	40,000.000	0.00	18.98	
BVA	31-MAY-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MAY 2023	115,000.000	0.00	66.21	
BVA	31-MAY-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MAY 2023	220,000.000	0.00	115.00	
BVA	31-MAY-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MAY 2023	80,000.000	0.00	42.43	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAY-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MAY 2023	40,000.000	0.00	19.67	
BVA	30-JUN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JUNE 2023	115,000.000	0.00	64.25	
BVA	30-JUN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JUNE 2023	220,000.000	0.00	111.61	
BVA	30-JUN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JUNE 2023	80,000.000	0.00	41.18	
BVA	30-JUN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JUNE 2023	40,000.000	0.00	19.09	
BVA	31-JUL-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JULY 2023	115,000.000	0.00	66.58	
BVA	31-JUL-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JULY 2023	220,000.000	0.00	115.64	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JUL-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JULY 2023	80,000.000	0.00	42.67	
BVA	31-JUL-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JULY 2023	40,000.000	0.00	19.77	
BVA	31-AUG-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME AUGUST 2023	115,000.000	0.00	66.77	
BVA	31-AUG-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME AUGUST 2023	220,000.000	0.00	115.96	
BVA	31-AUG-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME AUGUST 2023	80,000.000	0.00	42.79	
BVA	31-AUG-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME AUGUST 2023	40,000.000	0.00	19.83	
BVA	30-SEP-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME SEPTEMBER 2023	115,000.000	0.00	64.80	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-SEP-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME SEPTEMBER 2023	220,000.000	0.00	112.53	
BVA	30-SEP-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME SEPTEMBER 2023	80,000.000	0.00	41.52	
BVA	30-SEP-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME SEPTEMBER 2023	40,000.000	0.00	19.24	
BVA	31-OCT-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME OCTOBER 2023	115,000.000	0.00	67.15	
BVA	31-OCT-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME OCTOBER 2023	220,000.000	0.00	116.60	
BVA	31-OCT-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME OCTOBER 2023	80,000.000	0.00	43.02	
BVA	31-OCT-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME OCTOBER 2023	40,000.000	0.00	19.94	

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BVA	30-NOV-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME NOVEMBER 2023	115,000.000	0.00	65.17	
BVA	30-NOV-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME NOVEMBER 2023	220,000.000	0.00	113.15	
BVA	30-NOV-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME NOVEMBER 2023	80,000.000	0.00	41.75	
BVA	30-NOV-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME NOVEMBER 2023	40,000.000	0.00	19.35	
BVA	31-DEC-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME DECEMBER 2023	115,000.000	0.00	67.52	
BVA	31-DEC-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME DECEMBER 2023	220,000.000	0.00	117.24	
BVA	31-DEC-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME DECEMBER 2023	80,000.000	0.00	43.26	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-DEC-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME DECEMBER 2023	40,000.000	0.00	20.05	
BVA	31-JAN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JANUARY 2023	888,000.000	0.00	8.68	
BVA	31-JAN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JANUARY 2023	260,000.000	0.00	109.49	
BVA	28-FEB-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME FEBRUARY 2023	888,000.000	0.00	7.87	
BVA	28-FEB-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME FEBRUARY 2023	260,000.000	0.00	99.22	
BVA	31-MAR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MARCH 2023	888,000.000	0.00	8.73	
BVA	31-MAR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MARCH 2023	260,000.000	0.00	110.17	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME APRIL 2023	888,000.000	0.00	8.47	
BVA	30-APR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME APRIL 2023	260,000.000	0.00	106.96	
BVA	31-MAY-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MAY 2023	888,000.000	0.00	8.78	
BVA	31-MAY-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MAY 2023	260,000.000	0.00	110.88	
BVA	30-JUN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JUNE 2023	888,000.000	0.00	8.52	
BVA	30-JUN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JUNE 2023	260,000.000	0.00	107.65	
BVA	31-JUL-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JULY 2023	888,000.000	0.00	8.83	

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BVA	31-JUL-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JULY 2023	260,000.000	0.00	111.59	
BVA	31-AUG-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME AUGUST 2023	888,000.000	0.00	8.85	
BVA	31-AUG-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME AUGUST 2023	260,000.000	0.00	111.95	
BVA	30-SEP-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME SEPTEMBER 2023	888,000.000	0.00	8.59	
BVA	30-SEP-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME SEPTEMBER 2023	260,000.000	0.00	108.69	
BVA	31-OCT-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME OCTOBER 2023	888,000.000	0.00	8.90	
BVA	31-OCT-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME OCTOBER 2023	260,000.000	0.00	112.67	

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BVA	30-NOV-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME NOVEMBER 2023	888,000.000	0.00	8.64	
BVA	30-NOV-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME NOVEMBER 2023	260,000.000	0.00	109.39	
BVA	31-DEC-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME DECEMBER 2023	888,000.000	0.00	8.95	
BVA	31-DEC-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME DECEMBER 2023	260,000.000	0.00	113.39	
BVA	31-JAN-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME JANUARY 2023	600,000.000	0.00	1.84	
BVA	28-FEB-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME FEBRUARY 2023	600,000.000	0.00	1.67	
BVA	31-MAR-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME MARCH 2023	600,000.000	0.00	1.85	

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BVA	30-APR-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME APRIL 2023	600,000.000	0.00	1.80	
BVA	31-MAY-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME MAY 2023	600,000.000	0.00	1.87	
BVA	30-JUN-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME JUNE 2023	600,000.000	0.00	1.82	
BVA	31-JUL-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME JULY 2023	600,000.000	0.00	1.89	
BVA	31-AUG-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME AUGUST 2023	600,000.000	0.00	1.90	
BVA	30-SEP-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME SEPTEMBER 2023	600,000.000	0.00	1.84	
BVA	31-OCT-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME OCTOBER 2023	600,000.000	0.00	1.91	

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BVA	30-NOV-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME NOVEMBER 2023	600,000.000	0.00	1.86	
BVA	31-DEC-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME DECEMBER 2023	600,000.000	0.00	1.93	
BVA	31-JAN-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME JANUARY 2023	145,000.000	0.00	16.35	
BVA	28-FEB-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME FEBRUARY 2023	145,000.000	0.00	14.82	
BVA	31-MAR-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME MARCH 2023	145,000.000	0.00	16.47	
BVA	30-APR-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME APRIL 2023	145,000.000	0.00	16.00	
BVA	31-MAY-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME MAY 2023	145,000.000	0.00	16.59	

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BVA	30-JUN-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME JUNE 2023	145,000.000	0.00	16.12	
BVA	31-JUL-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME JULY 2023	145,000.000	0.00	16.72	
BVA	31-AUG-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME AUGUST 2023	145,000.000	0.00	16.78	
BVA	30-SEP-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME SEPTEMBER 2023	145,000.000	0.00	16.30	
BVA	31-OCT-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME OCTOBER 2023	145,000.000	0.00	16.90	
BVA	30-NOV-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME NOVEMBER 2023	145,000.000	0.00	16.42	
BVA	31-DEC-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME DECEMBER 2023	145,000.000	0.00	17.03	

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BVA	31-JAN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JANUARY 2023	295,000.000	0.00	158.27-	
BVA	31-JAN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JANUARY 2023	305,000.000	0.00	170.56-	
BVA	28-FEB-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE FEBRUARY 2023	295,000.000	0.00	143.38-	
BVA	28-FEB-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE FEBRUARY 2023	305,000.000	0.00	154.51-	
BVA	31-MAR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MARCH 2023	295,000.000	0.00	159.17-	
BVA	31-MAR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MARCH 2023	305,000.000	0.00	171.52-	
BVA	30-APR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE APRIL 2023	295,000.000	0.00	154.50-	

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BVA	30-APR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE APRIL 2023	305,000.000	0.00	166.48-	
BVA	31-MAY-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MAY 2023	295,000.000	0.00	160.12-	
BVA	31-MAY-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MAY 2023	305,000.000	0.00	172.53-	
BVA	30-JUN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JUNE 2023	295,000.000	0.00	155.42-	
BVA	30-JUN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JUNE 2023	305,000.000	0.00	167.46-	
BVA	31-JUL-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JULY 2023	295,000.000	0.00	161.07-	
BVA	31-JUL-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JULY 2023	305,000.000	0.00	173.54-	

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BVA	31-AUG-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE AUGUST 2023	295,000.000	0.00	161.55-	
BVA	31-AUG-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE AUGUST 2023	305,000.000	0.00	174.05-	
BVA	30-SEP-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE SEPTEMBER 2023	295,000.000	0.00	156.81-	
BVA	30-SEP-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE SEPTEMBER 2023	305,000.000	0.00	168.94-	
BVA	31-OCT-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE OCTOBER 2023	295,000.000	0.00	162.51-	
BVA	31-OCT-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE OCTOBER 2023	305,000.000	0.00	175.07-	
BVA	30-NOV-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE NOVEMBER 2023	295,000.000	0.00	157.74-	

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BVA	30-NOV-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE NOVEMBER 2023	305,000.000	0.00	169.93-	
BVA	31-DEC-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE DECEMBER 2023	295,000.000	0.00	163.48-	
BVA	31-DEC-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE DECEMBER 2023	305,000.000	0.00	176.10-	
BVA	31-JAN-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME JANUARY 2023	1,005,000.000	0.00	674.93	
BVA	28-FEB-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME FEBRUARY 2023	1,005,000.000	0.00	611.02	
BVA	31-MAR-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME MARCH 2023	1,005,000.000	0.00	677.90	
BVA	30-APR-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME APRIL 2023	1,005,000.000	0.00	657.55	

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BVA	31-MAY-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME MAY 2023	1,005,000.000	0.00	680.99	
BVA	30-JUN-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME JUNE 2023	1,005,000.000	0.00	660.54	
BVA	31-JUL-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME JULY 2023	1,005,000.000	0.00	684.09	
BVA	31-AUG-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME AUGUST 2023	1,005,000.000	0.00	685.67	
BVA	30-SEP-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME SEPTEMBER 2023	1,005,000.000	0.00	665.09	
BVA	31-OCT-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME OCTOBER 2023	1,005,000.000	0.00	688.79	
BVA	30-NOV-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME NOVEMBER 2023	1,005,000.000	0.00	668.11	

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BVA	31-DEC-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME DECEMBER 2023	1,005,000.000	0.00	691.93	
BVA	31-JAN-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE JANUARY 2023	685,000.000	0.00	93.59-	
BVA	28-FEB-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE FEBRUARY 2023	685,000.000	0.00	84.69-	
BVA	31-MAR-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE MARCH 2023	685,000.000	0.00	93.92-	
BVA	30-APR-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE APRIL 2023	685,000.000	0.00	91.06-	
BVA	31-MAY-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE MAY 2023	685,000.000	0.00	94.27-	
BVA	30-JUN-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE JUNE 2023	685,000.000	0.00	91.40-	

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BVA	31-JUL-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE JULY 2023	685,000.000	0.00	94.61-	
BVA	31-AUG-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE AUGUST 2023	685,000.000	0.00	94.79-	
BVA	30-SEP-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE SEPTEMBER 2023	685,000.000	0.00	91.90-	
BVA	31-OCT-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE OCTOBER 2023	685,000.000	0.00	95.14-	
BVA	30-NOV-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE NOVEMBER 2023	685,000.000	0.00	92.24-	
BVA	31-DEC-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE DECEMBER 2023	685,000.000	0.00	95.49-	
BVA	31-OCT-23	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 ACCRETION INCOME OCTOBER 2023	1,615,000.000	0.00	218.47	

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BVA	30-NOV-23	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 ACCRETION INCOME NOVEMBER 2023	1,615,000.000	0.00	505.24	
BVA	31-DEC-23	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 ACCRETION INCOME DECEMBER 2023	1,615,000.000	0.00	524.66	
BVA	31-JAN-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME JANUARY 2023	330,000.000	0.00	0.89	
BVA	28-FEB-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME FEBRUARY 2023	330,000.000	0.00	0.81	
BVA	31-MAR-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME MARCH 2023	330,000.000	0.00	0.90	
BVA	30-APR-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME APRIL 2023	330,000.000	0.00	0.87	
BVA	31-MAY-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME MAY 2023	330,000.000	0.00	0.90	

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BVA	30-JUN-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME JUNE 2023	330,000.000	0.00	0.87	
BVA	31-JUL-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME JULY 2023	330,000.000	0.00	0.91	
BVA	29-AUG-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME AUGUST 2023	330,000.000	0.00	0.88	
BVA	31-JAN-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME JANUARY 2023	305,000.000	0.00	5.13	
BVA	28-FEB-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME FEBRUARY 2023	305,000.000	0.00	4.65	
BVA	31-MAR-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME MARCH 2023	305,000.000	0.00	5.16	
BVA	30-APR-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME APRIL 2023	305,000.000	0.00	5.00	

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BVA	31-MAY-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME MAY 2023	305,000.000	0.00	5.18	
BVA	30-JUN-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME JUNE 2023	305,000.000	0.00	5.03	
BVA	31-JUL-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME JULY 2023	305,000.000	0.00	5.21	
BVA	29-AUG-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME AUGUST 2023	305,000.000	0.00	5.05	
BVA	15-JAN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JANUARY 2023	440,444.890	0.00	0.67	
BVA	31-JAN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JANUARY 2023	389,257.320	0.00	0.72	
BVA	15-FEB-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME FEBRUARY 2023	389,257.320	0.00	0.60	

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BVA	28-FEB-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME FEBRUARY 2023	340,120.240	0.00	0.52	
BVA	15-MAR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME MARCH 2023	340,120.240	0.00	0.52	
BVA	31-MAR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME MARCH 2023	293,369.030	0.00	0.55	
BVA	15-APR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME APRIL 2023	293,369.030	0.00	0.45	
BVA	30-APR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME APRIL 2023	240,356.410	0.00	0.42	
BVA	15-MAY-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME MAY 2023	240,356.410	0.00	0.37	
BVA	31-MAY-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME MAY 2023	195,000.280	0.00	0.36	

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BVA	15-JUN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JUNE 2023	195,000.280	0.00	0.30	
BVA	30-JUN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JUNE 2023	147,423.380	0.00	0.26	
BVA	03-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JULY 2023	147,423.380	0.00	0.03	
BVA	15-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JULY 2023	147,423.380	0.00	0.19	
BVA	17-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JULY 2023	102,663.980	0.00	0.02	
BVA	31-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JULY 2023	102,663.980	0.00	0.17	
BVA	15-AUG-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME AUGUST 2023	102,663.980	0.00	0.16	

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BVA	31-AUG-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME AUGUST 2023	61,249.840	0.00	0.11	
BVA	15-SEP-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME SEPTEMBER 2023	61,249.840	0.00	0.09	
BVA	30-SEP-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME SEPTEMBER 2023	16,925.725	0.00	0.03	
BVA	10-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME OCTOBER 2023	16,925.741	0.00	0.01	
BVA	15-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME OCTOBER 2023	16,925.745	0.00	0.01	
BVA	12-DEC-23 14-JAN-20	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 AMORTIZATION ADJUSTMENT		0.00	0.01	
BVA	31-JAN-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JANUARY 2023	1,030,000.000	0.00	522.59-	

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BVA	31-JAN-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JANUARY 2023	615,000.000	0.00	349.27-	
BVA	28-FEB-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE FEBRUARY 2023	1,030,000.000	0.00	472.83-	
BVA	28-FEB-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE FEBRUARY 2023	615,000.000	0.00	315.99-	
BVA	31-MAR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MARCH 2023	1,030,000.000	0.00	524.31-	
BVA	31-MAR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MARCH 2023	615,000.000	0.00	350.37-	
BVA	30-APR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE APRIL 2023	1,030,000.000	0.00	508.27-	
BVA	30-APR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE APRIL 2023	615,000.000	0.00	339.63-	

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BVA	31-MAY-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MAY 2023	1,030,000.000	0.00	526.09-	
BVA	31-MAY-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MAY 2023	615,000.000	0.00	351.52-	
BVA	30-JUN-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JUNE 2023	1,030,000.000	0.00	510.00-	
BVA	30-JUN-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JUNE 2023	615,000.000	0.00	340.74-	
BVA	31-JUL-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JULY 2023	1,030,000.000	0.00	527.88-	
BVA	31-JUL-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JULY 2023	615,000.000	0.00	352.67-	
BVA	31-AUG-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE AUGUST 2023	1,030,000.000	0.00	528.79-	

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BVA	31-AUG-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE AUGUST 2023	615,000.000	0.00	353.25-	
BVA	30-SEP-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE SEPTEMBER 2023	1,030,000.000	0.00	512.61-	
BVA	30-SEP-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE SEPTEMBER 2023	615,000.000	0.00	342.42-	
BVA	31-OCT-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE OCTOBER 2023	1,030,000.000	0.00	530.59-	
BVA	31-OCT-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE OCTOBER 2023	615,000.000	0.00	354.41-	
BVA	30-NOV-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE NOVEMBER 2023	1,030,000.000	0.00	514.36-	
BVA	30-NOV-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE NOVEMBER 2023	615,000.000	0.00	343.54-	

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BVA	31-DEC-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE DECEMBER 2023	1,030,000.000	0.00	532.39-	
BVA	31-DEC-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE DECEMBER 2023	615,000.000	0.00	355.56-	
BVA	31-JAN-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME JANUARY 2023	885,000.000	0.00	1.22	
BVA	28-FEB-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME FEBRUARY 2023	885,000.000	0.00	1.10	
BVA	31-MAR-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME MARCH 2023	885,000.000	0.00	1.22	
BVA	30-APR-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME APRIL 2023	885,000.000	0.00	1.19	
BVA	31-MAY-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME MAY 2023	885,000.000	0.00	1.23	

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BVA	30-JUN-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME JUNE 2023	885,000.000	0.00	1.19	
BVA	31-JUL-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME JULY 2023	885,000.000	0.00	1.23	
BVA	10-AUG-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME AUGUST 2023	885,000.000	0.00	0.36	
BVA	31-AUG-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME AUGUST 2023	850,235.184	0.00	0.83	
BVA	10-SEP-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME SEPTEMBER 2023	850,235.184	0.00	0.34	
BVA	30-SEP-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME SEPTEMBER 2023	803,140.034	0.00	0.75	
BVA	10-OCT-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME OCTOBER 2023	803,140.033	0.00	0.32	

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BVA	31-OCT-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME OCTOBER 2023	760,449.054	0.00	0.74	
BVA	10-NOV-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME NOVEMBER 2023	760,449.054	0.00	0.30	
BVA	30-NOV-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME NOVEMBER 2023	717,799.038	0.00	0.67	
BVA	10-DEC-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME DECEMBER 2023	717,799.038	0.00	0.29	
BVA	11-DEC-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME DECEMBER 2023	676,967.678	0.00	0.03	
BVA	31-DEC-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME DECEMBER 2023	676,967.682	0.00	0.63	
BVA	31-JAN-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE JANUARY 2023	610,000.000	0.00	322.91-	

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BVA	28-FEB-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE FEBRUARY 2023	610,000.000	0.00	292.34-	
BVA	31-MAR-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE MARCH 2023	610,000.000	0.00	324.34-	
BVA	30-APR-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE APRIL 2023	610,000.000	0.00	314.61-	
BVA	31-MAY-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE MAY 2023	610,000.000	0.00	325.83-	
BVA	30-JUN-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE JUNE 2023	610,000.000	0.00	316.05-	
BVA	31-JUL-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE JULY 2023	610,000.000	0.00	327.32-	
BVA	31-AUG-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE AUGUST 2023	610,000.000	0.00	328.08-	

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BVA	30-SEP-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE SEPTEMBER 2023	610,000.000	0.00	318.24-	
BVA	31-OCT-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE OCTOBER 2023	610,000.000	0.00	329.59-	
BVA	30-NOV-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE NOVEMBER 2023	610,000.000	0.00	319.70-	
BVA	31-DEC-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE DECEMBER 2023	610,000.000	0.00	331.10-	
BVA	31-JAN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JANUARY 2023	109,000.000	0.00	83.31-	
BVA	31-JAN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JANUARY 2023	415,000.000	0.00	344.60-	
BVA	28-FEB-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE FEBRUARY 2023	109,000.000	0.00	75.50-	

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BVA	28-FEB-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE FEBRUARY 2023	415,000.000	0.00	312.26-	
BVA	31-MAR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MARCH 2023	109,000.000	0.00	83.84-	
BVA	31-MAR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MARCH 2023	415,000.000	0.00	346.74-	
BVA	30-APR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE APRIL 2023	109,000.000	0.00	81.40-	
BVA	30-APR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE APRIL 2023	415,000.000	0.00	336.64-	
BVA	31-MAY-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MAY 2023	109,000.000	0.00	84.39-	
BVA	31-MAY-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MAY 2023	415,000.000	0.00	348.96-	

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BVA	30-JUN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JUNE 2023	109,000.000	0.00	81.94-	
BVA	30-JUN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JUNE 2023	415,000.000	0.00	338.80-	
BVA	31-JUL-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JULY 2023	109,000.000	0.00	84.94-	
BVA	31-JUL-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JULY 2023	415,000.000	0.00	351.19-	
BVA	31-AUG-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE AUGUST 2023	109,000.000	0.00	85.22-	
BVA	31-AUG-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE AUGUST 2023	415,000.000	0.00	352.33-	
BVA	30-SEP-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE SEPTEMBER 2023	109,000.000	0.00	82.75-	

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BVA	30-SEP-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE SEPTEMBER 2023	415,000.000	0.00	342.08-	
BVA	31-OCT-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE OCTOBER 2023	109,000.000	0.00	85.78-	
BVA	31-OCT-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE OCTOBER 2023	415,000.000	0.00	354.59-	
BVA	30-NOV-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE NOVEMBER 2023	109,000.000	0.00	83.29-	
BVA	30-NOV-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE NOVEMBER 2023	415,000.000	0.00	344.27-	
BVA	31-DEC-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE DECEMBER 2023	109,000.000	0.00	86.34-	
BVA	31-DEC-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE DECEMBER 2023	415,000.000	0.00	356.86-	

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BVA	31-JAN-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE JANUARY 2023	400,000.000	0.00	180.93-	
BVA	28-FEB-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE FEBRUARY 2023	400,000.000	0.00	163.98-	
BVA	31-MAR-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE MARCH 2023	400,000.000	0.00	182.11-	
BVA	30-APR-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE APRIL 2023	400,000.000	0.00	176.83-	
BVA	31-MAY-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE MAY 2023	400,000.000	0.00	183.33-	
BVA	30-JUN-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE JUNE 2023	400,000.000	0.00	178.02-	
BVA	31-JUL-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE JULY 2023	400,000.000	0.00	184.56-	

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BVA	31-AUG-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE AUGUST 2023	400,000.000	0.00	185.19-	
BVA	30-SEP-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE SEPTEMBER 2023	400,000.000	0.00	179.82-	
BVA	31-OCT-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE OCTOBER 2023	400,000.000	0.00	186.43-	
BVA	30-NOV-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE NOVEMBER 2023	400,000.000	0.00	181.03-	
BVA	31-DEC-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE DECEMBER 2023	400,000.000	0.00	187.68-	
BVA	31-JAN-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE JANUARY 2023	1,075,000.000	0.00	483.84-	
BVA	28-FEB-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE FEBRUARY 2023	1,075,000.000	0.00	438.14-	

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BVA	31-MAR-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE MARCH 2023	1,075,000.000	0.00	486.22-	
BVA	30-APR-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE APRIL 2023	1,075,000.000	0.00	471.76-	
BVA	31-MAY-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE MAY 2023	1,075,000.000	0.00	488.70-	
BVA	30-JUN-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE JUNE 2023	1,075,000.000	0.00	474.16-	
BVA	31-JUL-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE JULY 2023	1,075,000.000	0.00	491.19-	
BVA	31-AUG-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE AUGUST 2023	1,075,000.000	0.00	492.47-	
BVA	30-SEP-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE SEPTEMBER 2023	1,075,000.000	0.00	477.81-	

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BVA	31-OCT-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE OCTOBER 2023	1,075,000.000	0.00	494.98-	
BVA	30-NOV-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE NOVEMBER 2023	1,075,000.000	0.00	480.25-	
BVA	31-DEC-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE DECEMBER 2023	1,075,000.000	0.00	497.50-	
BVA	31-JAN-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JANUARY 2023	450,000.000	0.00	1.02	
BVA	31-JAN-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JANUARY 2023	85,000.000	0.00	0.19	
BVA	28-FEB-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME FEBRUARY 2023	450,000.000	0.00	0.92	
BVA	28-FEB-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME FEBRUARY 2023	85,000.000	0.00	0.17	

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BVA	31-MAR-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME MARCH 2023	450,000.000	0.00	1.03	
BVA	31-MAR-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME MARCH 2023	85,000.000	0.00	0.19	
BVA	30-APR-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME APRIL 2023	450,000.000	0.00	1.00	
BVA	30-APR-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME APRIL 2023	85,000.000	0.00	0.19	
BVA	31-MAY-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME MAY 2023	450,000.000	0.00	1.03	
BVA	31-MAY-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME MAY 2023	85,000.000	0.00	0.20	
BVA	30-JUN-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JUNE 2023	450,000.000	0.00	1.00	

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BVA	30-JUN-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JUNE 2023	85,000.000	0.00	0.19	
BVA	31-JUL-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JULY 2023	450,000.000	0.00	1.04	
BVA	31-JUL-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JULY 2023	85,000.000	0.00	0.20	
BVA	31-AUG-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME AUGUST 2023	450,000.000	0.00	1.05	
BVA	31-AUG-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME AUGUST 2023	85,000.000	0.00	0.20	
BVA	30-SEP-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME SEPTEMBER 2023	450,000.000	0.00	1.02	
BVA	30-SEP-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME SEPTEMBER 2023	85,000.000	0.00	0.19	

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BVA	31-OCT-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME OCTOBER 2023	450,000.000	0.00	1.05	
BVA	31-OCT-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME OCTOBER 2023	85,000.000	0.00	0.20	
BVA	30-NOV-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME NOVEMBER 2023	450,000.000	0.00	1.02	
BVA	30-NOV-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME NOVEMBER 2023	85,000.000	0.00	0.19	
BVA	31-DEC-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME DECEMBER 2023	450,000.000	0.00	1.06	
BVA	31-DEC-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME DECEMBER 2023	85,000.000	0.00	0.20	
BVA	31-AUG-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME AUGUST 2023	800,000.000	0.00	189.17	

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BVA	30-SEP-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME SEPTEMBER 2023	800,000.000	0.00	811.57	
BVA	31-OCT-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME OCTOBER 2023	800,000.000	0.00	842.37	
BVA	30-NOV-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME NOVEMBER 2023	800,000.000	0.00	818.97	
BVA	31-DEC-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME DECEMBER 2023	800,000.000	0.00	850.06	
BVA	31-JAN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE JANUARY 2023	300,000.000	0.00	92.85-	
BVA	31-JAN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME JANUARY 2023	1,130,000.000	0.00	115.57	
BVA	28-FEB-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE FEBRUARY 2023	300,000.000	0.00	77.78-	

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BVA	28-FEB-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME FEBRUARY 2023	1,130,000.000	0.00	95.68	
BVA	31-MAR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE MARCH 2023	300,000.000	0.00	95.63-	
BVA	31-MAR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME MARCH 2023	1,130,000.000	0.00	119.87	
BVA	30-APR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE APRIL 2023	300,000.000	0.00	92.72-	
BVA	30-APR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME APRIL 2023	1,130,000.000	0.00	116.29	
BVA	31-MAY-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE MAY 2023	300,000.000	0.00	95.99-	
BVA	31-MAY-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME MAY 2023	1,130,000.000	0.00	120.44	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-JUN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE JUNE 2023	300,000.000	0.00	93.07-	
BVA	30-JUN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME JUNE 2023	1,130,000.000	0.00	116.83	
BVA	31-JUL-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE JULY 2023	300,000.000	0.00	96.35-	
BVA	31-JUL-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME JULY 2023	1,130,000.000	0.00	121.01	
BVA	31-AUG-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE AUGUST 2023	300,000.000	0.00	96.53-	
BVA	31-AUG-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME AUGUST 2023	1,130,000.000	0.00	121.30	
BVA	30-SEP-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE SEPTEMBER 2023	300,000.000	0.00	93.59-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-SEP-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME SEPTEMBER 2023	1,130,000.000	0.00	117.67	
BVA	31-OCT-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE OCTOBER 2023	300,000.000	0.00	96.89-	
BVA	31-OCT-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME OCTOBER 2023	1,130,000.000	0.00	121.87	
BVA	30-NOV-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE NOVEMBER 2023	300,000.000	0.00	93.94-	
BVA	30-NOV-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME NOVEMBER 2023	1,130,000.000	0.00	118.22	
BVA	31-DEC-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE DECEMBER 2023	300,000.000	0.00	97.25-	
BVA	31-DEC-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME DECEMBER 2023	1,130,000.000	0.00	122.45	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JAN-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE JANUARY 2023	1,310,000.000	0.00	46.40-	
BVA	28-FEB-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE FEBRUARY 2023	1,310,000.000	0.00	42.02-	
BVA	31-MAR-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE MARCH 2023	1,310,000.000	0.00	46.63-	
BVA	30-APR-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE APRIL 2023	1,310,000.000	0.00	45.25-	
BVA	31-MAY-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE MAY 2023	1,310,000.000	0.00	46.87-	
BVA	30-JUN-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE JUNE 2023	1,310,000.000	0.00	45.48-	
BVA	31-JUL-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE JULY 2023	1,310,000.000	0.00	47.11-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-AUG-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE AUGUST 2023	1,310,000.000	0.00	47.23-	
BVA	30-SEP-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE SEPTEMBER 2023	1,310,000.000	0.00	45.83-	
BVA	31-OCT-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE OCTOBER 2023	1,310,000.000	0.00	47.47-	
BVA	30-NOV-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE NOVEMBER 2023	1,310,000.000	0.00	46.06-	
BVA	31-DEC-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE DECEMBER 2023	1,310,000.000	0.00	47.71-	
BVA	31-AUG-23	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 ACCRETION INCOME AUGUST 2023	175,000.000	0.00	0.17	
BVA	30-SEP-23	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 ACCRETION INCOME SEPTEMBER 2023	175,000.000	0.00	0.21	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-OCT-23	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 ACCRETION INCOME OCTOBER 2023	175,000.000	0.00	0.22	
BVA	30-NOV-23	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 ACCRETION INCOME NOVEMBER 2023	175,000.000	0.00	0.21	
BVA	31-DEC-23	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 ACCRETION INCOME DECEMBER 2023	175,000.000	0.00	0.22	
BVA	31-JAN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JANUARY 2023	184,000.000	0.00	40.61-	
BVA	31-JAN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JANUARY 2023	34,000.000	0.00	7.50-	
BVA	31-JAN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JANUARY 2023	100,000.000	0.00	131.33-	
BVA	31-JAN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JANUARY 2023	95,000.000	0.00	125.76-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	28-FEB-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE FEBRUARY 2023	184,000.000	0.00	36.88-	
BVA	28-FEB-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE FEBRUARY 2023	34,000.000	0.00	6.82-	
BVA	28-FEB-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE FEBRUARY 2023	100,000.000	0.00	119.08-	
BVA	28-FEB-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE FEBRUARY 2023	95,000.000	0.00	114.03-	
BVA	31-MAR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MARCH 2023	184,000.000	0.00	41.04-	
BVA	31-MAR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MARCH 2023	34,000.000	0.00	7.58-	
BVA	31-MAR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MARCH 2023	100,000.000	0.00	132.31-	

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BVA	31-MAR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MARCH 2023	95,000.000	0.00	126.70-	
BVA	30-APR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE APRIL 2023	184,000.000	0.00	39.94-	
BVA	30-APR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE APRIL 2023	34,000.000	0.00	7.38-	
BVA	30-APR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE APRIL 2023	100,000.000	0.00	128.54-	
BVA	30-APR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE APRIL 2023	95,000.000	0.00	123.09-	
BVA	31-MAY-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MAY 2023	184,000.000	0.00	41.49-	
BVA	31-MAY-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MAY 2023	34,000.000	0.00	7.67-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAY-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MAY 2023	100,000.000	0.00	133.32-	
BVA	31-MAY-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MAY 2023	95,000.000	0.00	127.67-	
BVA	30-JUN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JUNE 2023	184,000.000	0.00	40.37-	
BVA	30-JUN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JUNE 2023	34,000.000	0.00	7.46-	
BVA	30-JUN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JUNE 2023	100,000.000	0.00	129.53-	
BVA	30-JUN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JUNE 2023	95,000.000	0.00	124.03-	
BVA	31-JUL-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JULY 2023	184,000.000	0.00	41.94-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JUL-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JULY 2023	34,000.000	0.00	7.75-	
BVA	31-JUL-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JULY 2023	100,000.000	0.00	134.35-	
BVA	31-JUL-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JULY 2023	95,000.000	0.00	128.65-	
BVA	31-AUG-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE AUGUST 2023	184,000.000	0.00	42.18-	
BVA	31-AUG-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE AUGUST 2023	34,000.000	0.00	7.79-	
BVA	31-AUG-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE AUGUST 2023	100,000.000	0.00	134.87-	
BVA	31-AUG-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE AUGUST 2023	95,000.000	0.00	129.15-	

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BVA	30-SEP-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE SEPTEMBER 2023	184,000.000	0.00	41.04-	
BVA	30-SEP-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE SEPTEMBER 2023	34,000.000	0.00	7.58-	
BVA	30-SEP-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE SEPTEMBER 2023	100,000.000	0.00	131.03-	
BVA	30-SEP-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE SEPTEMBER 2023	95,000.000	0.00	125.47-	
BVA	31-OCT-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE OCTOBER 2023	184,000.000	0.00	42.64-	
BVA	31-OCT-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE OCTOBER 2023	34,000.000	0.00	7.88-	
BVA	31-OCT-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE OCTOBER 2023	100,000.000	0.00	135.91-	

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BVA	31-OCT-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE OCTOBER 2023	95,000.000	0.00	130.14-	
BVA	30-NOV-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE NOVEMBER 2023	184,000.000	0.00	41.50-	
BVA	30-NOV-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE NOVEMBER 2023	34,000.000	0.00	7.67-	
BVA	30-NOV-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE NOVEMBER 2023	100,000.000	0.00	132.04-	
BVA	30-NOV-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE NOVEMBER 2023	95,000.000	0.00	126.43-	
BVA	31-DEC-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE DECEMBER 2023	184,000.000	0.00	43.11-	
BVA	31-DEC-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE DECEMBER 2023	34,000.000	0.00	7.97-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-DEC-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE DECEMBER 2023	100,000.000	0.00	136.96-	
BVA	31-DEC-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE DECEMBER 2023	95,000.000	0.00	131.14-	
BVA	31-JAN-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE JANUARY 2023	255,000.000	0.00	65.70-	
BVA	28-FEB-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE FEBRUARY 2023	255,000.000	0.00	59.49-	
BVA	31-MAR-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE MARCH 2023	255,000.000	0.00	66.00-	
BVA	30-APR-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE APRIL 2023	255,000.000	0.00	64.03-	
BVA	31-MAY-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE MAY 2023	255,000.000	0.00	66.31-	

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BVA	30-JUN-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE JUNE 2023	255,000.000	0.00	64.33-	
BVA	31-JUL-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE JULY 2023	255,000.000	0.00	66.63-	
BVA	31-AUG-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE AUGUST 2023	255,000.000	0.00	66.79-	
BVA	30-SEP-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE SEPTEMBER 2023	255,000.000	0.00	64.79-	
BVA	31-OCT-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE OCTOBER 2023	255,000.000	0.00	67.10-	
BVA	30-NOV-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE NOVEMBER 2023	255,000.000	0.00	65.09-	
BVA	31-DEC-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE DECEMBER 2023	255,000.000	0.00	67.42-	

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BVA	31-JAN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME JANUARY 2023	1,065,000.000	0.00	12.55	
BVA	31-JAN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE JANUARY 2023	135,000.000	0.00	2.90-	
BVA	28-FEB-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME FEBRUARY 2023	1,065,000.000	0.00	11.37	
BVA	28-FEB-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE FEBRUARY 2023	135,000.000	0.00	2.62-	
BVA	31-MAR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME MARCH 2023	1,065,000.000	0.00	12.61	
BVA	31-MAR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE MARCH 2023	135,000.000	0.00	2.91-	
BVA	30-APR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME APRIL 2023	1,065,000.000	0.00	12.23	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE APRIL 2023	135,000.000	0.00	2.82-	
BVA	31-MAY-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME MAY 2023	1,065,000.000	0.00	12.67	
BVA	31-MAY-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE MAY 2023	135,000.000	0.00	2.92-	
BVA	30-JUN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME JUNE 2023	1,065,000.000	0.00	12.28	
BVA	30-JUN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE JUNE 2023	135,000.000	0.00	2.83-	
BVA	31-JUL-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME JULY 2023	1,065,000.000	0.00	12.72	
BVA	31-JUL-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE JULY 2023	135,000.000	0.00	2.94-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-AUG-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME AUGUST 2023	1,065,000.000	0.00	12.75	
BVA	31-AUG-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE AUGUST 2023	135,000.000	0.00	2.94-	
BVA	30-SEP-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME SEPTEMBER 2023	1,065,000.000	0.00	12.37	
BVA	30-SEP-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE SEPTEMBER 2023	135,000.000	0.00	2.85-	
BVA	31-OCT-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME OCTOBER 2023	1,065,000.000	0.00	12.81	
BVA	31-OCT-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE OCTOBER 2023	135,000.000	0.00	2.95-	
BVA	30-NOV-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME NOVEMBER 2023	1,065,000.000	0.00	12.42	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-NOV-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE NOVEMBER 2023	135,000.000	0.00	2.87-	
BVA	31-DEC-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME DECEMBER 2023	1,065,000.000	0.00	12.86	
BVA	31-DEC-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE DECEMBER 2023	135,000.000	0.00	2.97-	
BVA	31-JAN-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME JANUARY 2023	323,000.000	0.00	107.12	
BVA	28-FEB-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME FEBRUARY 2023	323,000.000	0.00	97.10	
BVA	31-MAR-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME MARCH 2023	323,000.000	0.00	107.85	
BVA	30-APR-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME APRIL 2023	323,000.000	0.00	104.74	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAY-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME MAY 2023	323,000.000	0.00	108.60	
BVA	30-JUN-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME JUNE 2023	323,000.000	0.00	105.47	
BVA	31-JUL-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME JULY 2023	323,000.000	0.00	109.36	
BVA	31-AUG-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME AUGUST 2023	323,000.000	0.00	109.74	
BVA	30-SEP-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME SEPTEMBER 2023	323,000.000	0.00	106.58	
BVA	31-OCT-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME OCTOBER 2023	323,000.000	0.00	110.51	
BVA	30-NOV-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME NOVEMBER 2023	323,000.000	0.00	107.32	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-DEC-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME DECEMBER 2023	323,000.000	0.00	111.28	
BVA	31-JAN-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME JANUARY 2023	525,000.000	0.00	73.68	
BVA	28-FEB-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME FEBRUARY 2023	525,000.000	0.00	66.63	
BVA	31-MAR-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME MARCH 2023	525,000.000	0.00	73.86	
BVA	30-APR-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME APRIL 2023	525,000.000	0.00	71.57	
BVA	31-MAY-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME MAY 2023	525,000.000	0.00	74.05	
BVA	30-JUN-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME JUNE 2023	525,000.000	0.00	71.76	

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BVA	31-JUL-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME JULY 2023	525,000.000	0.00	74.25	
BVA	31-AUG-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME AUGUST 2023	525,000.000	0.00	74.34	
BVA	30-SEP-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME SEPTEMBER 2023	525,000.000	0.00	72.04	
BVA	31-OCT-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME OCTOBER 2023	525,000.000	0.00	74.54	
BVA	30-NOV-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME NOVEMBER 2023	525,000.000	0.00	72.23	
BVA	31-DEC-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME DECEMBER 2023	525,000.000	0.00	74.73	
BVA	31-JAN-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE JANUARY 2023	695,000.000	0.00	67.97-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	28-FEB-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE FEBRUARY 2023	695,000.000	0.00	61.60-	
BVA	31-MAR-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE MARCH 2023	695,000.000	0.00	68.40-	
BVA	30-APR-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE APRIL 2023	695,000.000	0.00	66.41-	
BVA	31-MAY-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE MAY 2023	695,000.000	0.00	68.85-	
BVA	30-JUN-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE JUNE 2023	695,000.000	0.00	66.84-	
BVA	31-JUL-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE JULY 2023	695,000.000	0.00	69.29-	
BVA	31-AUG-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE AUGUST 2023	695,000.000	0.00	69.52-	

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BVA	30-SEP-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE SEPTEMBER 2023	695,000.000	0.00	67.50-	
BVA	31-OCT-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE OCTOBER 2023	695,000.000	0.00	69.97-	
BVA	30-NOV-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE NOVEMBER 2023	695,000.000	0.00	67.94-	
BVA	31-DEC-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE DECEMBER 2023	695,000.000	0.00	70.43-	
BVA	31-JAN-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE JANUARY 2023	365,000.000	0.00	26.90-	
BVA	28-FEB-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE FEBRUARY 2023	365,000.000	0.00	24.38-	
BVA	31-MAR-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE MARCH 2023	365,000.000	0.00	27.07-	

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BVA	30-APR-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE APRIL 2023	365,000.000	0.00	26.28-	
BVA	31-MAY-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE MAY 2023	365,000.000	0.00	27.24-	
BVA	30-JUN-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE JUNE 2023	365,000.000	0.00	26.45-	
BVA	31-JUL-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE JULY 2023	365,000.000	0.00	27.41-	
BVA	31-AUG-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE AUGUST 2023	365,000.000	0.00	27.50-	
BVA	30-SEP-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE SEPTEMBER 2023	365,000.000	0.00	26.70-	
BVA	31-OCT-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE OCTOBER 2023	365,000.000	0.00	27.67-	

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BVA	30-NOV-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE NOVEMBER 2023	365,000.000	0.00	26.87-	
BVA	31-DEC-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE DECEMBER 2023	365,000.000	0.00	27.85-	
BVA	31-JAN-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE JANUARY 2023	550,000.000	0.00	110.60-	
BVA	28-FEB-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE FEBRUARY 2023	550,000.000	0.00	100.24-	
BVA	31-MAR-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE MARCH 2023	550,000.000	0.00	111.32-	
BVA	30-APR-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE APRIL 2023	550,000.000	0.00	108.09-	
BVA	31-MAY-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE MAY 2023	550,000.000	0.00	112.06-	

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BVA	30-JUN-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE JUNE 2023	550,000.000	0.00	108.82-	
BVA	31-JUL-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE JULY 2023	550,000.000	0.00	112.81-	
BVA	31-AUG-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE AUGUST 2023	550,000.000	0.00	113.20-	
BVA	30-SEP-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE SEPTEMBER 2023	550,000.000	0.00	109.92-	
BVA	31-OCT-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE OCTOBER 2023	550,000.000	0.00	113.96-	
BVA	30-NOV-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE NOVEMBER 2023	550,000.000	0.00	110.65-	
BVA	31-DEC-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE DECEMBER 2023	550,000.000	0.00	114.72-	

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BVA	31-JAN-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME JANUARY 2023	750,000.000	0.00	13.53	
BVA	28-FEB-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME FEBRUARY 2023	750,000.000	0.00	12.26	
BVA	31-MAR-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME MARCH 2023	750,000.000	0.00	13.61	
BVA	30-APR-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME APRIL 2023	750,000.000	0.00	13.21	
BVA	31-MAY-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME MAY 2023	750,000.000	0.00	13.68	
BVA	30-JUN-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME JUNE 2023	750,000.000	0.00	13.28	
BVA	31-JUL-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME JULY 2023	750,000.000	0.00	13.76	

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BVA	31-AUG-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME AUGUST 2023	750,000.000	0.00	13.80	
BVA	30-SEP-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME SEPTEMBER 2023	750,000.000	0.00	13.39	
BVA	31-OCT-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME OCTOBER 2023	750,000.000	0.00	13.88	
BVA	30-NOV-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME NOVEMBER 2023	750,000.000	0.00	13.47	
BVA	31-DEC-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME DECEMBER 2023	750,000.000	0.00	13.96	
BVA	31-JAN-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE JANUARY 2023	550,000.000	0.00	102.67-	
BVA	28-FEB-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE FEBRUARY 2023	550,000.000	0.00	93.03-	

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BVA	31-MAR-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE MARCH 2023	550,000.000	0.00	103.30-	
BVA	30-APR-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE APRIL 2023	550,000.000	0.00	100.29-	
BVA	31-MAY-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE MAY 2023	550,000.000	0.00	103.95-	
BVA	30-JUN-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE JUNE 2023	550,000.000	0.00	100.92-	
BVA	31-JUL-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE JULY 2023	550,000.000	0.00	104.61-	
BVA	31-AUG-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE AUGUST 2023	550,000.000	0.00	104.94-	
BVA	30-SEP-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE SEPTEMBER 2023	550,000.000	0.00	101.88-	

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BVA	31-OCT-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE OCTOBER 2023	550,000.000	0.00	105.60-	
BVA	30-NOV-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE NOVEMBER 2023	550,000.000	0.00	102.53-	
BVA	31-DEC-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE DECEMBER 2023	550,000.000	0.00	106.27-	
BVA	31-DEC-23	COREBRIDGE FINANCIAL INC 5.750% 01/15/2034 DD 12/08/23 ACCRETION INCOME DECEMBER 2023	604,000.000	0.00	6.01	
BVA	31-JAN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JANUARY 2023	595,000.000	0.00	7.71	
BVA	31-JAN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE JANUARY 2023	420,000.000	0.00	46.34-	
BVA	31-JAN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JANUARY 2023	995,000.000	0.00	490.82	

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BVA	28-FEB-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME FEBRUARY 2023	595,000.000	0.00	6.97	
BVA	28-FEB-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE FEBRUARY 2023	420,000.000	0.00	41.93-	
BVA	28-FEB-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME FEBRUARY 2023	995,000.000	0.00	444.44	
BVA	31-MAR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MARCH 2023	595,000.000	0.00	7.74	
BVA	31-MAR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE MARCH 2023	420,000.000	0.00	46.50-	
BVA	31-MAR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MARCH 2023	995,000.000	0.00	493.19	
BVA	30-APR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME APRIL 2023	595,000.000	0.00	7.50	

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BVA	30-APR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE APRIL 2023	420,000.000	0.00	45.08-	
BVA	30-APR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME APRIL 2023	995,000.000	0.00	478.49	
BVA	31-MAY-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MAY 2023	595,000.000	0.00	7.76	
BVA	31-MAY-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE MAY 2023	420,000.000	0.00	46.66-	
BVA	31-MAY-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MAY 2023	995,000.000	0.00	495.65	
BVA	30-JUN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JUNE 2023	595,000.000	0.00	7.53	
BVA	30-JUN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE JUNE 2023	420,000.000	0.00	45.23-	

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BVA	30-JUN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JUNE 2023	995,000.000	0.00	480.88	
BVA	31-JUL-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JULY 2023	595,000.000	0.00	7.79	
BVA	31-JUL-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE JULY 2023	420,000.000	0.00	46.82-	
BVA	31-JUL-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JULY 2023	995,000.000	0.00	498.13	
BVA	31-AUG-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME AUGUST 2023	595,000.000	0.00	7.81	
BVA	31-AUG-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE AUGUST 2023	420,000.000	0.00	46.91-	
BVA	31-AUG-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME AUGUST 2023	995,000.000	0.00	499.40	

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BVA	30-SEP-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME SEPTEMBER 2023	595,000.000	0.00	7.57	
BVA	30-SEP-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE SEPTEMBER 2023	420,000.000	0.00	45.47-	
BVA	30-SEP-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME SEPTEMBER 2023	995,000.000	0.00	484.51	
BVA	31-OCT-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME OCTOBER 2023	595,000.000	0.00	7.84	
BVA	31-OCT-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE OCTOBER 2023	420,000.000	0.00	47.07-	
BVA	31-OCT-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME OCTOBER 2023	995,000.000	0.00	501.89	
BVA	30-NOV-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME NOVEMBER 2023	595,000.000	0.00	7.60	

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BVA	30-NOV-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE NOVEMBER 2023	420,000.000	0.00	45.63-	
BVA	30-NOV-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME NOVEMBER 2023	995,000.000	0.00	486.93	
BVA	31-DEC-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME DECEMBER 2023	595,000.000	0.00	7.87	
BVA	31-DEC-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE DECEMBER 2023	420,000.000	0.00	47.24-	
BVA	31-DEC-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME DECEMBER 2023	995,000.000	0.00	504.40	
BVA	31-JAN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME JANUARY 2023	380,000.000	0.00	2.92	
BVA	31-JAN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE JANUARY 2023	160,000.000	0.00	4.80-	

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BVA	28-FEB-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME FEBRUARY 2023	380,000.000	0.00	2.64	
BVA	28-FEB-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE FEBRUARY 2023	160,000.000	0.00	4.34-	
BVA	31-MAR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME MARCH 2023	380,000.000	0.00	2.93	
BVA	31-MAR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE MARCH 2023	160,000.000	0.00	4.82-	
BVA	30-APR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME APRIL 2023	380,000.000	0.00	2.84	
BVA	30-APR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE APRIL 2023	160,000.000	0.00	4.67-	
BVA	31-MAY-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME MAY 2023	380,000.000	0.00	2.94	

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BVA	31-MAY-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE MAY 2023	160,000.000	0.00	4.84-	
BVA	30-JUN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME JUNE 2023	380,000.000	0.00	2.85	
BVA	30-JUN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE JUNE 2023	160,000.000	0.00	4.69-	
BVA	31-JUL-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME JULY 2023	380,000.000	0.00	2.96	
BVA	31-JUL-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE JULY 2023	160,000.000	0.00	4.86-	
BVA	31-AUG-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME AUGUST 2023	380,000.000	0.00	2.96	
BVA	31-AUG-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE AUGUST 2023	160,000.000	0.00	4.87-	

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BVA	30-SEP-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME SEPTEMBER 2023	380,000.000	0.00	2.87	
BVA	30-SEP-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE SEPTEMBER 2023	160,000.000	0.00	4.72-	
BVA	31-OCT-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME OCTOBER 2023	380,000.000	0.00	2.98	
BVA	31-OCT-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE OCTOBER 2023	160,000.000	0.00	4.89-	
BVA	30-NOV-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME NOVEMBER 2023	380,000.000	0.00	2.89	
BVA	30-NOV-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE NOVEMBER 2023	160,000.000	0.00	4.74-	
BVA	31-DEC-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME DECEMBER 2023	380,000.000	0.00	2.99	

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BVA	31-DEC-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE DECEMBER 2023	160,000.000	0.00	4.91-	
BVA	31-JAN-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME JANUARY 2023	1,530,000.000	0.00	4.16	
BVA	28-FEB-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME FEBRUARY 2023	1,530,000.000	0.00	3.76	
BVA	31-MAR-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME MARCH 2023	1,530,000.000	0.00	4.17	
BVA	30-APR-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME APRIL 2023	1,530,000.000	0.00	4.05	
BVA	31-MAY-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME MAY 2023	1,530,000.000	0.00	4.19	
BVA	30-JUN-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME JUNE 2023	1,530,000.000	0.00	4.06	

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BVA	31-JUL-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME JULY 2023	1,530,000.000	0.00	4.21	
BVA	31-AUG-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME AUGUST 2023	1,530,000.000	0.00	4.12	
BVA	30-SEP-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME SEPTEMBER 2023	1,530,000.000	0.00	3.99	
BVA	31-OCT-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME OCTOBER 2023	1,530,000.000	0.00	4.13	
BVA	22-NOV-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME NOVEMBER 2023	1,530,000.000	0.00	2.81	
BVA	30-NOV-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME NOVEMBER 2023	1,354,454.671	0.00	1.07	
BVA	22-DEC-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME DECEMBER 2023	1,354,454.671	0.00	2.50	

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BVA	31-DEC-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME DECEMBER 2023	1,242,042.900	0.00	1.09	
BVA	31-JAN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JANUARY 2023	750,000.000	0.00	116.23	
BVA	31-JAN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JANUARY 2023	325,000.000	0.00	2.24	
BVA	28-FEB-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME FEBRUARY 2023	750,000.000	0.00	105.26	
BVA	28-FEB-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME FEBRUARY 2023	325,000.000	0.00	2.02	
BVA	31-MAR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MARCH 2023	750,000.000	0.00	116.82	
BVA	31-MAR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MARCH 2023	325,000.000	0.00	2.25	

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BVA	30-APR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME APRIL 2023	750,000.000	0.00	113.36	
BVA	30-APR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME APRIL 2023	325,000.000	0.00	2.18	
BVA	31-MAY-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MAY 2023	750,000.000	0.00	117.44	
BVA	31-MAY-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MAY 2023	325,000.000	0.00	2.26	
BVA	30-JUN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JUNE 2023	750,000.000	0.00	113.96	
BVA	30-JUN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JUNE 2023	325,000.000	0.00	2.19	
BVA	31-JUL-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JULY 2023	750,000.000	0.00	118.07	

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BVA	31-JUL-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JULY 2023	325,000.000	0.00	2.27	
BVA	31-AUG-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME AUGUST 2023	750,000.000	0.00	118.39	
BVA	31-AUG-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME AUGUST 2023	325,000.000	0.00	2.27	
BVA	18-SEP-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME SEPTEMBER 2023	325,000.000	0.00	1.40	
BVA	18-SEP-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME SEPTEMBER 2023	750,000.000	0.00	72.75	
BVA	31-JAN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME JANUARY 2023	260,000.000	0.00	8.55	
BVA	31-JAN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE JANUARY 2023	890,000.000	0.00	35.06-	

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BVA	28-FEB-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME FEBRUARY 2023	260,000.000	0.00	7.77	
BVA	28-FEB-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE FEBRUARY 2023	890,000.000	0.00	31.84-	
BVA	31-MAR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME MARCH 2023	260,000.000	0.00	8.65	
BVA	31-MAR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE MARCH 2023	890,000.000	0.00	35.43-	
BVA	30-APR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME APRIL 2023	260,000.000	0.00	8.41	
BVA	30-APR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE APRIL 2023	890,000.000	0.00	34.48-	
BVA	31-MAY-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME MAY 2023	260,000.000	0.00	8.74	

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BVA	31-MAY-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE MAY 2023	890,000.000	0.00	35.82-	
BVA	30-JUN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME JUNE 2023	260,000.000	0.00	8.51	
BVA	30-JUN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE JUNE 2023	890,000.000	0.00	34.86-	
BVA	31-JUL-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME JULY 2023	260,000.000	0.00	8.84	
BVA	31-JUL-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE JULY 2023	890,000.000	0.00	36.22-	
BVA	31-AUG-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME AUGUST 2023	260,000.000	0.00	8.89	
BVA	31-AUG-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE AUGUST 2023	890,000.000	0.00	36.42-	

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BVA	30-SEP-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME SEPTEMBER 2023	260,000.000	0.00	8.66	
BVA	30-SEP-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE SEPTEMBER 2023	890,000.000	0.00	35.45-	
BVA	31-OCT-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME OCTOBER 2023	260,000.000	0.00	8.99	
BVA	31-OCT-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE OCTOBER 2023	890,000.000	0.00	36.83-	
BVA	30-NOV-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME NOVEMBER 2023	260,000.000	0.00	8.75	
BVA	30-NOV-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE NOVEMBER 2023	890,000.000	0.00	35.84-	
BVA	31-DEC-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME DECEMBER 2023	260,000.000	0.00	9.10	

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BVA	31-DEC-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE DECEMBER 2023	890,000.000	0.00	37.24-	
BVA	31-JAN-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME JANUARY 2023	645,000.000	0.00	3.41	
BVA	28-FEB-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME FEBRUARY 2023	645,000.000	0.00	3.09	
BVA	31-MAR-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME MARCH 2023	645,000.000	0.00	3.43	
BVA	30-APR-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME APRIL 2023	645,000.000	0.00	3.33	
BVA	31-MAY-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME MAY 2023	645,000.000	0.00	3.45	
BVA	30-JUN-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME JUNE 2023	645,000.000	0.00	3.35	

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BVA	31-JUL-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME JULY 2023	645,000.000	0.00	3.47	
BVA	31-AUG-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME AUGUST 2023	645,000.000	0.00	3.48	
BVA	25-SEP-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME SEPTEMBER 2023	645,000.000	0.00	2.93	
BVA	31-JAN-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JANUARY 2023	55,000.000	0.00	1.14	
BVA	31-JAN-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JANUARY 2023	250,000.000	0.00	26.14	
BVA	28-FEB-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME FEBRUARY 2023	55,000.000	0.00	1.03	
BVA	28-FEB-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME FEBRUARY 2023	250,000.000	0.00	23.70	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAR-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME MARCH 2023	55,000.000	0.00	1.14	
BVA	31-MAR-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME MARCH 2023	250,000.000	0.00	26.32	
BVA	30-APR-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME APRIL 2023	55,000.000	0.00	1.11	
BVA	30-APR-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME APRIL 2023	250,000.000	0.00	25.57	
BVA	31-MAY-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME MAY 2023	55,000.000	0.00	1.15	
BVA	31-MAY-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME MAY 2023	250,000.000	0.00	26.51	
BVA	30-JUN-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JUNE 2023	55,000.000	0.00	1.12	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-JUN-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JUNE 2023	250,000.000	0.00	25.75	
BVA	31-JUL-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JULY 2023	55,000.000	0.00	1.16	
BVA	31-JUL-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JULY 2023	250,000.000	0.00	26.71	
BVA	31-AUG-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME AUGUST 2023	55,000.000	0.00	1.16	
BVA	31-AUG-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME AUGUST 2023	250,000.000	0.00	26.81	
BVA	30-SEP-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME SEPTEMBER 2023	55,000.000	0.00	1.13	
BVA	30-SEP-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME SEPTEMBER 2023	250,000.000	0.00	26.04	

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BVA	31-OCT-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME OCTOBER 2023	55,000.000	0.00	1.17	
BVA	31-OCT-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME OCTOBER 2023	250,000.000	0.00	27.00	
BVA	30-NOV-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME NOVEMBER 2023	55,000.000	0.00	1.14	
BVA	30-NOV-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME NOVEMBER 2023	250,000.000	0.00	26.23	
BVA	31-DEC-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME DECEMBER 2023	55,000.000	0.00	1.18	
BVA	31-DEC-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME DECEMBER 2023	250,000.000	0.00	27.20	
BVA	31-JAN-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE JANUARY 2023	370,000.000	0.00	148.17-	

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BVA	28-FEB-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE FEBRUARY 2023	370,000.000	0.00	134.50-	
BVA	31-MAR-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE MARCH 2023	370,000.000	0.00	149.58-	
BVA	30-APR-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE APRIL 2023	370,000.000	0.00	145.48-	
BVA	31-MAY-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE MAY 2023	370,000.000	0.00	151.06-	
BVA	30-JUN-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE JUNE 2023	370,000.000	0.00	146.92-	
BVA	31-JUL-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE JULY 2023	370,000.000	0.00	152.55-	
BVA	31-AUG-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE AUGUST 2023	370,000.000	0.00	153.31-	

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BVA	30-SEP-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE SEPTEMBER 2023	370,000.000	0.00	149.11-	
BVA	31-OCT-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE OCTOBER 2023	370,000.000	0.00	154.83-	
BVA	30-NOV-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE NOVEMBER 2023	370,000.000	0.00	150.58-	
BVA	31-DEC-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE DECEMBER 2023	370,000.000	0.00	156.35-	
BVA	31-JAN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JANUARY 2023	1,220,000.000	0.00	42.03	
BVA	31-JAN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JANUARY 2023	725,000.000	0.00	503.71	
BVA	28-FEB-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME FEBRUARY 2023	1,220,000.000	0.00	38.10	

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BVA	28-FEB-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME FEBRUARY 2023	725,000.000	0.00	457.12	
BVA	31-MAR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MARCH 2023	1,220,000.000	0.00	42.31	
BVA	31-MAR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MARCH 2023	725,000.000	0.00	508.26	
BVA	30-APR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME APRIL 2023	1,220,000.000	0.00	41.09	
BVA	30-APR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME APRIL 2023	725,000.000	0.00	494.20	
BVA	31-MAY-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MAY 2023	1,220,000.000	0.00	42.61	
BVA	31-MAY-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MAY 2023	725,000.000	0.00	513.02	

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BVA	30-JUN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JUNE 2023	1,220,000.000	0.00	41.38	
BVA	30-JUN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JUNE 2023	725,000.000	0.00	498.83	
BVA	31-JUL-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JULY 2023	1,220,000.000	0.00	42.91	
BVA	31-JUL-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JULY 2023	725,000.000	0.00	517.82	
BVA	31-AUG-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME AUGUST 2023	1,220,000.000	0.00	43.07	
BVA	31-AUG-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME AUGUST 2023	725,000.000	0.00	520.28	
BVA	30-SEP-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME SEPTEMBER 2023	1,220,000.000	0.00	41.83	

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BVA	30-SEP-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME SEPTEMBER 2023	725,000.000	0.00	505.88	
BVA	31-OCT-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME OCTOBER 2023	1,220,000.000	0.00	43.37	
BVA	31-OCT-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME OCTOBER 2023	725,000.000	0.00	525.14	
BVA	30-NOV-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME NOVEMBER 2023	1,220,000.000	0.00	42.12	
BVA	30-NOV-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME NOVEMBER 2023	725,000.000	0.00	510.61	
BVA	31-DEC-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME DECEMBER 2023	1,220,000.000	0.00	43.67	
BVA	31-DEC-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME DECEMBER 2023	725,000.000	0.00	530.06	

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BVA	31-JAN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JANUARY 2023	795,000.000	0.00	835.49-	
BVA	31-JAN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JANUARY 2023	200,000.000	0.00	259.04-	
BVA	28-FEB-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE FEBRUARY 2023	795,000.000	0.00	758.29-	
BVA	28-FEB-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE FEBRUARY 2023	200,000.000	0.00	235.02-	
BVA	31-MAR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MARCH 2023	795,000.000	0.00	843.20-	
BVA	31-MAR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MARCH 2023	200,000.000	0.00	261.26-	
BVA	30-APR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE APRIL 2023	795,000.000	0.00	819.95-	

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BVA	30-APR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE APRIL 2023	200,000.000	0.00	253.97-	
BVA	31-MAY-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MAY 2023	795,000.000	0.00	851.25-	
BVA	31-MAY-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MAY 2023	200,000.000	0.00	263.58-	
BVA	30-JUN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JUNE 2023	795,000.000	0.00	827.78-	
BVA	30-JUN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JUNE 2023	200,000.000	0.00	256.23-	
BVA	31-JUL-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JULY 2023	795,000.000	0.00	859.38-	
BVA	31-JUL-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JULY 2023	200,000.000	0.00	265.93-	

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BVA	31-AUG-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE AUGUST 2023	795,000.000	0.00	863.53-	
BVA	31-AUG-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE AUGUST 2023	200,000.000	0.00	267.13-	
BVA	30-SEP-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE SEPTEMBER 2023	795,000.000	0.00	839.72-	
BVA	30-SEP-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE SEPTEMBER 2023	200,000.000	0.00	259.67-	
BVA	31-OCT-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE OCTOBER 2023	795,000.000	0.00	871.78-	
BVA	31-OCT-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE OCTOBER 2023	200,000.000	0.00	269.50-	
BVA	30-NOV-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE NOVEMBER 2023	795,000.000	0.00	847.74-	

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BVA	30-NOV-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE NOVEMBER 2023	200,000.000	0.00	261.98-	
BVA	31-DEC-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE DECEMBER 2023	795,000.000	0.00	880.10-	
BVA	31-DEC-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE DECEMBER 2023	200,000.000	0.00	271.90-	
BVA	31-JAN-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME JANUARY 2023	455,000.000	0.00	2.70	
BVA	28-FEB-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME FEBRUARY 2023	455,000.000	0.00	2.44	
BVA	31-MAR-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME MARCH 2023	455,000.000	0.00	2.71	
BVA	30-APR-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME APRIL 2023	455,000.000	0.00	2.63	

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BVA	31-MAY-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME MAY 2023	455,000.000	0.00	2.73	
BVA	30-JUN-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME JUNE 2023	455,000.000	0.00	2.64	
BVA	31-JUL-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME JULY 2023	455,000.000	0.00	2.74	
BVA	31-AUG-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME AUGUST 2023	455,000.000	0.00	2.75	
BVA	30-SEP-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME SEPTEMBER 2023	455,000.000	0.00	2.67	
BVA	31-OCT-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME OCTOBER 2023	455,000.000	0.00	2.76	
BVA	30-NOV-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME NOVEMBER 2023	455,000.000	0.00	2.68	

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BVA	31-DEC-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME DECEMBER 2023	455,000.000	0.00	2.78	
BVA	31-MAR-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME MARCH 2023	686,000.000	0.00	4.36	
BVA	30-APR-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME APRIL 2023	686,000.000	0.00	5.47	
BVA	31-MAY-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME MAY 2023	686,000.000	0.00	5.68	
BVA	30-JUN-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME JUNE 2023	686,000.000	0.00	5.52	
BVA	31-JUL-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME JULY 2023	686,000.000	0.00	5.73	
BVA	31-AUG-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME AUGUST 2023	686,000.000	0.00	5.76	

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BVA	30-SEP-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME SEPTEMBER 2023	686,000.000	0.00	5.60	
BVA	31-OCT-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME OCTOBER 2023	686,000.000	0.00	5.82	
BVA	30-NOV-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME NOVEMBER 2023	686,000.000	0.00	5.66	
BVA	31-DEC-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME DECEMBER 2023	686,000.000	0.00	5.87	
BVA	31-JAN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JANUARY 2023	55,000.000	0.00	13.23-	
BVA	31-JAN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JANUARY 2023	300,000.000	0.00	60.13-	
BVA	28-FEB-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE FEBRUARY 2023	55,000.000	0.00	12.02-	

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BVA	28-FEB-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE FEBRUARY 2023	300,000.000	0.00	54.60-	
BVA	31-MAR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MARCH 2023	55,000.000	0.00	13.37-	
BVA	31-MAR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MARCH 2023	300,000.000	0.00	60.74-	
BVA	30-APR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE APRIL 2023	55,000.000	0.00	13.00-	
BVA	30-APR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE APRIL 2023	300,000.000	0.00	59.09-	
BVA	31-MAY-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MAY 2023	55,000.000	0.00	13.50-	
BVA	31-MAY-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MAY 2023	300,000.000	0.00	61.37-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-JUN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JUNE 2023	55,000.000	0.00	13.13-	
BVA	30-JUN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JUNE 2023	300,000.000	0.00	59.70-	
BVA	31-JUL-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JULY 2023	55,000.000	0.00	13.64-	
BVA	31-JUL-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JULY 2023	300,000.000	0.00	62.01-	
BVA	31-AUG-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE AUGUST 2023	55,000.000	0.00	13.71-	
BVA	31-AUG-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE AUGUST 2023	300,000.000	0.00	62.33-	
BVA	30-SEP-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE SEPTEMBER 2023	55,000.000	0.00	13.34-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-SEP-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE SEPTEMBER 2023	300,000.000	0.00	60.64-	
BVA	31-OCT-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE OCTOBER 2023	55,000.000	0.00	13.85-	
BVA	31-OCT-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE OCTOBER 2023	300,000.000	0.00	62.98-	
BVA	30-NOV-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE NOVEMBER 2023	55,000.000	0.00	13.47-	
BVA	30-NOV-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE NOVEMBER 2023	300,000.000	0.00	61.27-	
BVA	31-DEC-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE DECEMBER 2023	55,000.000	0.00	13.99-	
BVA	31-DEC-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE DECEMBER 2023	300,000.000	0.00	63.64-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JAN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JANUARY 2023	405,000.000	0.00	136.75	
BVA	31-JAN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JANUARY 2023	250,000.000	0.00	65.66	
BVA	31-JAN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JANUARY 2023	150,000.000	0.00	40.60	
BVA	28-FEB-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME FEBRUARY 2023	405,000.000	0.00	124.20	
BVA	28-FEB-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME FEBRUARY 2023	250,000.000	0.00	59.61	
BVA	28-FEB-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME FEBRUARY 2023	150,000.000	0.00	36.87	
BVA	31-MAR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MARCH 2023	405,000.000	0.00	138.20	

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BVA	31-MAR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MARCH 2023	250,000.000	0.00	66.32	
BVA	31-MAR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MARCH 2023	150,000.000	0.00	41.01	
BVA	30-APR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME APRIL 2023	405,000.000	0.00	134.49	
BVA	30-APR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME APRIL 2023	250,000.000	0.00	64.52	
BVA	30-APR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME APRIL 2023	150,000.000	0.00	39.90	
BVA	31-MAY-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MAY 2023	405,000.000	0.00	139.72	
BVA	31-MAY-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MAY 2023	250,000.000	0.00	67.01	

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BVA	31-MAY-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MAY 2023	150,000.000	0.00	41.44	
BVA	30-JUN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JUNE 2023	405,000.000	0.00	135.96	
BVA	30-JUN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JUNE 2023	250,000.000	0.00	65.19	
BVA	30-JUN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JUNE 2023	150,000.000	0.00	40.32	
BVA	31-JUL-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JULY 2023	405,000.000	0.00	141.25	
BVA	31-JUL-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JULY 2023	250,000.000	0.00	67.70	
BVA	31-JUL-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JULY 2023	150,000.000	0.00	41.87	

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BVA	31-AUG-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME AUGUST 2023	405,000.000	0.00	142.04	
BVA	31-AUG-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME AUGUST 2023	250,000.000	0.00	68.06	
BVA	31-AUG-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME AUGUST 2023	150,000.000	0.00	42.10	
BVA	30-SEP-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME SEPTEMBER 2023	405,000.000	0.00	138.22	
BVA	30-SEP-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME SEPTEMBER 2023	250,000.000	0.00	66.21	
BVA	30-SEP-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME SEPTEMBER 2023	150,000.000	0.00	40.95	
BVA	31-OCT-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME OCTOBER 2023	405,000.000	0.00	143.60	

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BVA	31-OCT-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME OCTOBER 2023	250,000.000	0.00	68.77	
BVA	31-OCT-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME OCTOBER 2023	150,000.000	0.00	42.54	
BVA	30-NOV-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME NOVEMBER 2023	405,000.000	0.00	139.74	
BVA	30-NOV-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME NOVEMBER 2023	250,000.000	0.00	66.90	
BVA	30-NOV-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME NOVEMBER 2023	150,000.000	0.00	41.38	
BVA	31-DEC-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME DECEMBER 2023	405,000.000	0.00	145.17	
BVA	31-DEC-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME DECEMBER 2023	250,000.000	0.00	69.48	

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BVA	31-DEC-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME DECEMBER 2023	150,000.000	0.00	42.98	
BVA	31-MAR-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23 ACCRETION INCOME MARCH 2023	897,000.000	0.00	2.52	
BVA	30-APR-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23 ACCRETION INCOME APRIL 2023	897,000.000	0.00	2.53	
BVA	31-MAY-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23 ACCRETION INCOME MAY 2023	897,000.000	0.00	2.62	
BVA	30-JUN-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23 ACCRETION INCOME JUNE 2023	897,000.000	0.00	2.55	
BVA	31-JUL-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23 ACCRETION INCOME JULY 2023	897,000.000	0.00	2.65	
BVA	31-AUG-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23 ACCRETION INCOME AUGUST 2023	897,000.000	0.00	2.66	

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BVA	30-SEP-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23 ACCRETION INCOME SEPTEMBER 2023	897,000.000	0.00	2.59	
BVA	31-OCT-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23 ACCRETION INCOME OCTOBER 2023	897,000.000	0.00	2.68	
BVA	30-NOV-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23 ACCRETION INCOME NOVEMBER 2023	897,000.000	0.00	2.61	
BVA	31-DEC-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23 ACCRETION INCOME DECEMBER 2023	897,000.000	0.00	2.71	
BVA	31-JAN-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME JANUARY 2023	535,000.000	0.00	3.43	
BVA	28-FEB-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME FEBRUARY 2023	535,000.000	0.00	3.11	
BVA	31-MAR-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME MARCH 2023	535,000.000	0.00	3.45	

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BVA	30-APR-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME APRIL 2023	535,000.000	0.00	3.35	
BVA	31-MAY-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME MAY 2023	535,000.000	0.00	3.46	
BVA	30-JUN-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME JUNE 2023	535,000.000	0.00	3.36	
BVA	31-JUL-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME JULY 2023	535,000.000	0.00	3.48	
BVA	31-AUG-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME AUGUST 2023	535,000.000	0.00	3.49	
BVA	30-SEP-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME SEPTEMBER 2023	535,000.000	0.00	3.38	
BVA	31-OCT-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME OCTOBER 2023	535,000.000	0.00	3.51	

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BVA	30-NOV-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME NOVEMBER 2023	535,000.000	0.00	3.40	
BVA	31-DEC-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME DECEMBER 2023	535,000.000	0.00	3.52	
BVA	31-JAN-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME JANUARY 2023	490,000.000	0.00	6.62	
BVA	28-FEB-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME FEBRUARY 2023	490,000.000	0.00	5.99	
BVA	31-MAR-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME MARCH 2023	490,000.000	0.00	6.65	
BVA	30-APR-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME APRIL 2023	490,000.000	0.00	6.46	
BVA	31-MAY-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME MAY 2023	490,000.000	0.00	6.69	

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BVA	30-JUN-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME JUNE 2023	490,000.000	0.00	6.49	
BVA	31-JUL-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME JULY 2023	490,000.000	0.00	6.73	
BVA	31-AUG-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME AUGUST 2023	490,000.000	0.00	6.75	
BVA	30-SEP-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME SEPTEMBER 2023	490,000.000	0.00	6.55	
BVA	31-OCT-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME OCTOBER 2023	490,000.000	0.00	6.79	
BVA	30-NOV-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME NOVEMBER 2023	490,000.000	0.00	6.58	
BVA	31-DEC-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME DECEMBER 2023	490,000.000	0.00	6.82	

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BVA	31-JAN-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME JANUARY 2023	875,000.000	0.00	33.04	
BVA	28-FEB-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME FEBRUARY 2023	875,000.000	0.00	29.90	
BVA	31-MAR-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME MARCH 2023	875,000.000	0.00	33.17	
BVA	30-APR-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME APRIL 2023	875,000.000	0.00	32.17	
BVA	31-MAY-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME MAY 2023	875,000.000	0.00	33.32	
BVA	30-JUN-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME JUNE 2023	875,000.000	0.00	32.31	
BVA	31-JUL-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME JULY 2023	875,000.000	0.00	33.46	

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BVA	31-AUG-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME AUGUST 2023	875,000.000	0.00	33.53	
BVA	30-SEP-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME SEPTEMBER 2023	875,000.000	0.00	32.52	
BVA	31-OCT-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME OCTOBER 2023	875,000.000	0.00	33.67	
BVA	30-NOV-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME NOVEMBER 2023	875,000.000	0.00	32.66	
BVA	31-DEC-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME DECEMBER 2023	875,000.000	0.00	33.82	
BVA	31-JAN-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME JANUARY 2023	365,000.000	0.00	10.65	
BVA	28-FEB-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME FEBRUARY 2023	365,000.000	0.00	9.65	

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BVA	31-MAR-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME MARCH 2023	365,000.000	0.00	10.71	
BVA	30-APR-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME APRIL 2023	365,000.000	0.00	10.39	
BVA	31-MAY-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME MAY 2023	365,000.000	0.00	10.77	
BVA	30-JUN-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME JUNE 2023	365,000.000	0.00	10.45	
BVA	31-JUL-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME JULY 2023	365,000.000	0.00	10.83	
BVA	31-AUG-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME AUGUST 2023	365,000.000	0.00	10.86	
BVA	30-SEP-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME SEPTEMBER 2023	365,000.000	0.00	10.54	

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BVA	31-OCT-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME OCTOBER 2023	365,000.000	0.00	10.92	
BVA	30-NOV-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME NOVEMBER 2023	365,000.000	0.00	10.60	
BVA	31-DEC-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME DECEMBER 2023	365,000.000	0.00	10.98	
BVA	31-JAN-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME JANUARY 2023	335,000.000	0.00	25.86	
BVA	28-FEB-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME FEBRUARY 2023	335,000.000	0.00	23.40	
BVA	31-MAR-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME MARCH 2023	335,000.000	0.00	25.96	
BVA	30-APR-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME APRIL 2023	335,000.000	0.00	25.18	

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BVA	31-MAY-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME MAY 2023	335,000.000	0.00	26.07	
BVA	30-JUN-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME JUNE 2023	335,000.000	0.00	25.28	
BVA	31-JUL-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME JULY 2023	335,000.000	0.00	26.18	
BVA	31-AUG-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME AUGUST 2023	335,000.000	0.00	26.23	
BVA	30-SEP-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME SEPTEMBER 2023	335,000.000	0.00	25.44	
BVA	31-OCT-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME OCTOBER 2023	335,000.000	0.00	26.34	
BVA	30-NOV-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME NOVEMBER 2023	335,000.000	0.00	25.55	

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BVA	31-DEC-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME DECEMBER 2023	335,000.000	0.00	26.45	
BVA	31-JAN-23	EUROPEAN INVESTMENT BANK 2.500% 03/15/2023 DD 01/17/18 ACCRETION INCOME JANUARY 2023	1,240,000.000	0.00	151.21	
BVA	28-FEB-23	EUROPEAN INVESTMENT BANK 2.500% 03/15/2023 DD 01/17/18 ACCRETION INCOME FEBRUARY 2023	1,240,000.000	0.00	136.88	
BVA	15-MAR-23	EUROPEAN INVESTMENT BANK 2.500% 03/15/2023 DD 01/17/18 ACCRETION INCOME MARCH 2023	1,240,000.000	0.00	74.01	
BVA	31-JAN-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME JANUARY 2023	990,000.000	0.00	52.47	
BVA	28-FEB-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME FEBRUARY 2023	990,000.000	0.00	47.57	
BVA	31-MAR-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME MARCH 2023	990,000.000	0.00	52.84	

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BVA	30-APR-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME APRIL 2023	990,000.000	0.00	51.33	
BVA	31-MAY-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME MAY 2023	990,000.000	0.00	53.22	
BVA	30-JUN-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME JUNE 2023	990,000.000	0.00	51.70	
BVA	31-JUL-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME JULY 2023	990,000.000	0.00	53.61	
BVA	31-AUG-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME AUGUST 2023	990,000.000	0.00	53.81	
BVA	30-SEP-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME SEPTEMBER 2023	990,000.000	0.00	52.26	
BVA	31-OCT-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME OCTOBER 2023	990,000.000	0.00	54.20	

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BVA	30-NOV-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME NOVEMBER 2023	990,000.000	0.00	52.64	
BVA	31-DEC-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME DECEMBER 2023	990,000.000	0.00	54.59	
BVA	31-MAR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE MARCH 2023	48,000.000	0.00	0.19-	
BVA	31-MAR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME MARCH 2023	107,000.000	0.00	0.37	
BVA	31-MAR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE MARCH 2023	85,000.000	0.00	0.35-	
BVA	30-APR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE APRIL 2023	48,000.000	0.00	1.42-	
BVA	30-APR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME APRIL 2023	107,000.000	0.00	2.74	

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BVA	30-APR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME APRIL 2023	2,000.000	0.00	0.01	
BVA	30-APR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE APRIL 2023	85,000.000	0.00	2.65-	
BVA	31-MAY-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE MAY 2023	48,000.000	0.00	1.48-	
BVA	31-MAY-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME MAY 2023	107,000.000	0.00	2.85	
BVA	31-MAY-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME MAY 2023	2,000.000	0.00	0.01	
BVA	31-MAY-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE MAY 2023	85,000.000	0.00	2.75-	
BVA	30-JUN-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE JUNE 2023	48,000.000	0.00	1.43-	

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BVA	30-JUN-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME JUNE 2023	107,000.000	0.00	2.77	
BVA	30-JUN-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME JUNE 2023	2,000.000	0.00	0.01	
BVA	30-JUN-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE JUNE 2023	85,000.000	0.00	2.68-	
BVA	31-JUL-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE JULY 2023	48,000.000	0.00	1.49-	
BVA	31-JUL-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME JULY 2023	107,000.000	0.00	2.87	
BVA	31-JUL-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME JULY 2023	2,000.000	0.00	0.01	
BVA	31-JUL-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE JULY 2023	85,000.000	0.00	2.78-	

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BVA	31-AUG-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE AUGUST 2023	48,000.000	0.00	1.50-	
BVA	31-AUG-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME AUGUST 2023	107,000.000	0.00	2.89	
BVA	31-AUG-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME AUGUST 2023	2,000.000	0.00	0.01	
BVA	31-AUG-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE AUGUST 2023	85,000.000	0.00	2.79-	
BVA	30-SEP-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE SEPTEMBER 2023	48,000.000	0.00	1.46-	
BVA	30-SEP-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME SEPTEMBER 2023	107,000.000	0.00	2.81	
BVA	30-SEP-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME SEPTEMBER 2023	2,000.000	0.00	0.01	

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BVA	30-SEP-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE SEPTEMBER 2023	85,000.000	0.00	2.72-	
BVA	31-OCT-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE OCTOBER 2023	48,000.000	0.00	1.51-	
BVA	31-OCT-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME OCTOBER 2023	107,000.000	0.00	2.92	
BVA	31-OCT-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME OCTOBER 2023	2,000.000	0.00	0.01	
BVA	31-OCT-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE OCTOBER 2023	85,000.000	0.00	2.82-	
BVA	30-NOV-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE NOVEMBER 2023	48,000.000	0.00	1.47-	
BVA	30-NOV-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME NOVEMBER 2023	107,000.000	0.00	2.84	

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BVA	30-NOV-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME NOVEMBER 2023	2,000.000	0.00	0.01	
BVA	30-NOV-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE NOVEMBER 2023	85,000.000	0.00	2.74-	
BVA	31-DEC-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE DECEMBER 2023	48,000.000	0.00	1.53-	
BVA	31-DEC-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME DECEMBER 2023	107,000.000	0.00	2.94	
BVA	31-DEC-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME DECEMBER 2023	2,000.000	0.00	0.01	
BVA	31-DEC-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE DECEMBER 2023	85,000.000	0.00	2.85-	
BVA	31-JAN-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME JANUARY 2023	972,000.000	0.00	1.38	

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BVA	28-FEB-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME FEBRUARY 2023	972,000.000	0.00	1.25	
BVA	31-MAR-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME MARCH 2023	972,000.000	0.00	1.39	
BVA	30-APR-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME APRIL 2023	972,000.000	0.00	1.35	
BVA	31-MAY-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME MAY 2023	972,000.000	0.00	1.40	
BVA	30-JUN-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME JUNE 2023	972,000.000	0.00	1.36	
BVA	31-JUL-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME JULY 2023	972,000.000	0.00	1.41	
BVA	31-AUG-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME AUGUST 2023	972,000.000	0.00	1.41	

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BVA	30-SEP-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME SEPTEMBER 2023	972,000.000	0.00	1.37	
BVA	31-OCT-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME OCTOBER 2023	972,000.000	0.00	1.42	
BVA	30-NOV-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME NOVEMBER 2023	972,000.000	0.00	1.38	
BVA	31-DEC-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME DECEMBER 2023	972,000.000	0.00	1.43	
BVA	30-JUN-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE JUNE 2023	825,000.000	0.00	2.64-	
BVA	31-JUL-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE JULY 2023	825,000.000	0.00	16.35-	
BVA	31-AUG-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE AUGUST 2023	825,000.000	0.00	16.43-	

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BVA	30-SEP-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE SEPTEMBER 2023	825,000.000	0.00	15.97-	
BVA	31-OCT-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE OCTOBER 2023	825,000.000	0.00	16.58-	
BVA	30-NOV-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE NOVEMBER 2023	825,000.000	0.00	16.12-	
BVA	31-DEC-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE DECEMBER 2023	825,000.000	0.00	16.73-	
BVA	31-JAN-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JANUARY 2023	3,728,872.510	0.00	94.84	
BVA	28-FEB-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME FEBRUARY 2023	3,722,924.630	0.00	85.79	
BVA	31-MAR-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME MARCH 2023	3,709,247.380	0.00	94.89	

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BVA	30-APR-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME APRIL 2023	3,702,986.380	0.00	91.96	
BVA	31-MAY-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME MAY 2023	3,686,630.430	0.00	94.88	
BVA	30-JUN-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JUNE 2023	3,680,505.680	0.00	91.95	
BVA	01-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023	6,739.820	0.00	0.01-	
BVA	01-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME AUGUST 2023	3,648,966.461	0.00	9.18	
BVA	03-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023	3,680,505.680	0.00	6.15	
BVA	10-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023	3,673,765.846	0.00	21.48	

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BVA	31-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023	3,673,765.846	0.00	67.56	
BVA	10-AUG-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME AUGUST 2023	3,648,966.466	0.00	9.18-	
BVA	11-AUG-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME AUGUST 2023	3,648,966.466	0.00	30.57	
BVA	31-AUG-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE AUGUST 2023	3,268,834.685	0.00	0.42-	
BVA	30-SEP-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023	3,261,744.830	0.00	0.55-	
BVA	06-OCT-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023	3,236,801.772	0.00	0.09-	
BVA	31-OCT-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023	3,236,801.775	0.00	0.50-	

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BVA	08-NOV-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE NOVEMBER 2023	3,218,845.995	0.00	0.13-	
BVA	30-NOV-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE NOVEMBER 2023	3,218,845.998	0.00	0.44-	
BVA	07-DEC-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE DECEMBER 2023	3,195,873.178	0.00	0.12-	
BVA	31-DEC-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE DECEMBER 2023	3,195,873.183	0.00	0.48-	
BVA	19-JAN-23	FEDERAL NATL MTG ASSN 2.375% 01/19/2023 DD 01/23/18 ACCRETION INCOME JANUARY 2023	2,480,000.000	0.00	128.47	
BVA	31-JAN-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE JANUARY 2023	13,478.217	0.00	0.54-	
BVA	28-FEB-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE FEBRUARY 2023	10,152.537	0.00	0.37-	

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BVA	31-MAR-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE MARCH 2023	7,508.487	0.00	0.30-	
BVA	30-APR-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE APRIL 2023	3,483.657	0.00	0.14-	
BVA	01-MAY-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE JUNE 2023	703.167	0.00	0.01-	
BVA	31-MAY-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE MAY 2023	703.167	0.00	0.03-	
BVA	31-MAY-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE JUNE 2023	703.167	0.00	0.01-	
BVA	31-JAN-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE JANUARY 2023	99,931.950	0.00	87.66-	
BVA	28-FEB-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE FEBRUARY 2023	36,174.200	0.00	28.72-	

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BVA	31-MAR-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE MARCH 2023	12,273.230	0.00	10.80-	
BVA	25-APR-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE APRIL 2023	12,273.230	0.00	8.94-	
BVA	31-JAN-23	FHLMC MULTICLASS MTG K029 A2 VAR RT 02/25/2023 DD 07/01/13 AMORTIZATION EXPENSE JANUARY 2023	49,225.590	0.00	46.86-	
BVA	25-FEB-23	FHLMC MULTICLASS MTG K029 A2 VAR RT 02/25/2023 DD 07/01/13 AMORTIZATION EXPENSE FEBRUARY 2023	49,225.590	0.00	45.18-	
BVA	31-JAN-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE JANUARY 2023	1,200,000.000	0.00	295.27-	
BVA	28-FEB-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE FEBRUARY 2023	1,200,000.000	0.00	267.19-	
BVA	31-MAR-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE MARCH 2023	1,200,000.000	0.00	296.32-	

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BVA	30-APR-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE APRIL 2023	1,200,000.000	0.00	287.29-	
BVA	31-MAY-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE MAY 2023	1,200,000.000	0.00	297.40-	
BVA	30-JUN-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE JUNE 2023	1,200,000.000	0.00	288.34-	
BVA	31-JUL-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE JULY 2023	1,200,000.000	0.00	298.48-	
BVA	31-AUG-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE AUGUST 2023	1,200,000.000	0.00	299.04-	
BVA	30-SEP-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023	1,200,000.000	0.00	289.93-	
BVA	31-OCT-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE OCTOBER 2023	1,200,000.000	0.00	300.13-	

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BVA	30-NOV-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE NOVEMBER 2023	1,200,000.000	0.00	290.99-	
BVA	31-DEC-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE DECEMBER 2023	1,200,000.000	0.00	301.23-	
BVA	31-JAN-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE JANUARY 2023	3,264,808.710	0.00	111.70-	
BVA	28-FEB-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE FEBRUARY 2023	3,245,003.580	0.00	100.57-	
BVA	31-MAR-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE MARCH 2023	3,224,056.870	0.00	110.92-	
BVA	30-APR-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE APRIL 2023	3,202,690.020	0.00	106.94-	
BVA	31-MAY-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE MAY 2023	3,173,653.840	0.00	109.81-	

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BVA	30-JUN-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE JUNE 2023	3,160,401.150	0.00	106.13-	
BVA	01-JUL-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE JULY 2023	32,294.110	0.00	0.07	
BVA	03-JUL-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 ACCRETION INCOME JULY 2023	3,160,401.150	0.00	7.10-	
BVA	10-JUL-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE JULY 2023	3,128,107.028	0.00	24.58-	
BVA	31-JUL-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE JULY 2023	3,128,107.028	0.00	77.31-	
BVA	07-AUG-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE AUGUST 2023	3,102,003.668	0.00	20.95-	
BVA	31-AUG-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE AUGUST 2023	3,102,003.670	0.00	87.33-	

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BVA	30-SEP-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE SEPTEMBER 2023	3,081,949.833	0.00	104.36-	
BVA	01-OCT-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE OCTOBER 2023	13,301.370	0.00	0.08-	
BVA	01-OCT-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE OCTOBER 2023	13,301.370	0.00	0.08	
BVA	06-OCT-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE OCTOBER 2023	3,068,648.463	0.00	17.37-	
BVA	31-OCT-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE OCTOBER 2023	3,068,648.467	0.00	90.35-	
BVA	08-NOV-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE NOVEMBER 2023	3,028,990.237	0.00	24.07-	
BVA	30-NOV-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE NOVEMBER 2023	3,028,990.236	0.00	79.13-	

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BVA	08-DEC-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE DECEMBER 2023	3,011,247.796	0.00	23.99-	
BVA	14-DEC-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE DECEMBER 2023	3,011,247.797	0.00	24.01-	
BVA	31-DEC-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE DECEMBER 2023	2,451,035.359	0.00	47.49-	
BVA	31-JAN-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JANUARY 2023	84,199.640	0.00	41.93-	
BVA	28-FEB-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE FEBRUARY 2023	78,786.550	0.00	35.54-	
BVA	31-MAR-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE MARCH 2023	73,843.310	0.00	36.97-	
BVA	30-APR-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE APRIL 2023	69,719.750	0.00	33.88-	

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BVA	31-MAY-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE MAY 2023	64,625.630	0.00	32.54-	
BVA	30-JUN-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JUNE 2023	60,667.250	0.00	29.64-	
BVA	01-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023	3,817.930	0.00	0.12	
BVA	01-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023	3,817.930	0.00	0.12-	
BVA	01-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023	3,817.930	0.00	0.12	
BVA	03-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 ACCRETION INCOME JULY 2023	60,667.250	0.00	1.98-	
BVA	31-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023	56,849.312	0.00	26.93-	

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BVA	07-AUG-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE AUGUST 2023	52,694.162	0.00	5.18-	
BVA	31-AUG-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE AUGUST 2023	52,694.166	0.00	21.59-	
BVA	08-SEP-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE SEPTEMBER 2023	48,351.736	0.00	5.56-	
BVA	30-SEP-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE SEPTEMBER 2023	48,351.740	0.00	18.26-	
BVA	06-OCT-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE OCTOBER 2023	44,402.017	0.00	3.65-	
BVA	31-OCT-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE OCTOBER 2023	44,402.015	0.00	19.00-	
BVA	07-NOV-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE NOVEMBER 2023	40,583.445	0.00	4.02-	

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BVA	30-NOV-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE NOVEMBER 2023	40,583.440	0.00	16.08-	
BVA	08-DEC-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE DECEMBER 2023	36,331.320	0.00	4.21-	
BVA	31-DEC-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE DECEMBER 2023	36,331.318	0.00	14.44-	
BVA	31-JAN-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME JANUARY 2023	3,386,504.230	0.00	0.77	
BVA	28-FEB-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME FEBRUARY 2023	3,374,405.520	0.00	0.70	
BVA	31-MAR-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME MARCH 2023	3,368,930.020	0.00	0.77	
BVA	30-APR-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME APRIL 2023	3,359,407.100	0.00	0.75	

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BVA	31-MAY-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME MAY 2023	3,343,769.280	0.00	0.77	
BVA	30-JUN-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME JUNE 2023	3,336,369.750	0.00	0.75	
BVA	10-JUL-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023	3,321,645.960	0.00	0.22	
BVA	31-JUL-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023	3,321,645.960	0.00	0.55	
BVA	31-AUG-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME AUGUST 2023	3,299,318.020	0.00	0.77	
BVA	08-SEP-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME SEPTEMBER 2023	3,282,563.890	0.00	0.17	
BVA	28-SEP-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 AMORTIZATION EXPENSE SEPTEMBER 2023	3,282,563.891	0.00	0.50	

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BVA	30-SEP-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME SEPTEMBER 2023	3,282,563.889	0.00	0.08	
BVA	09-OCT-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME OCTOBER 2023	3,256,201.019	0.00	0.20	
BVA	10-OCT-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME OCTOBER 2023	3,256,201.022	0.00	0.02	
BVA	31-OCT-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME OCTOBER 2023	3,256,201.026	0.00	0.54	
BVA	07-NOV-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME NOVEMBER 2023	3,215,499.736	0.00	0.15	
BVA	30-NOV-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME NOVEMBER 2023	3,215,499.738	0.00	0.59	
BVA	07-DEC-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME DECEMBER 2023	3,196,065.568	0.00	0.15	

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BVA	14-DEC-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME DECEMBER 2023	3,196,065.569	0.00	0.20	
BVA	31-JAN-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JANUARY 2023	3,462,012.397	0.00	517.37	
BVA	28-FEB-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME FEBRUARY 2023	3,440,256.827	0.00	465.95	
BVA	31-MAR-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME MARCH 2023	3,421,659.787	0.00	514.67	
BVA	30-APR-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME APRIL 2023	3,385,009.137	0.00	494.42	
BVA	31-MAY-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME MAY 2023	3,353,222.197	0.00	507.78	
BVA	30-JUN-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JUNE 2023	3,331,311.797	0.00	489.85	

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BVA	01-JUL-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JULY 2023	17,462.660	0.00	0.77-	
BVA	03-JUL-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JULY 2023	3,331,311.797	0.00	32.77	
BVA	10-JUL-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JULY 2023	3,331,311.797	0.00	114.70	
BVA	31-JUL-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JULY 2023	3,313,849.137	0.00	342.57	
BVA	31-JUL-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JULY 2023	3,313,849.146	0.00	16.35	
BVA	07-AUG-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME AUGUST 2023	3,302,536.246	0.00	97.78	
BVA	31-AUG-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME AUGUST 2023	3,302,536.250	0.00	407.63	

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BVA	08-SEP-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME SEPTEMBER 2023	3,269,006.030	0.00	113.29	
BVA	30-SEP-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME SEPTEMBER 2023	3,269,006.032	0.00	372.48	
BVA	01-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023	34,868.130	0.00	0.87	
BVA	01-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023	34,868.130	0.00	0.87-	
BVA	06-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023	3,234,137.902	0.00	80.31	
BVA	31-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023	3,234,137.906	0.00	417.89	
BVA	01-NOV-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME DECEMBER 2023	3,188,781.285	0.00	127.64	

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BVA	07-NOV-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 AMORTIZATION EXPENSE NOVEMBER 2023	3,204,514.506	0.00	95.83	
BVA	30-NOV-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME NOVEMBER 2023	3,204,514.505	0.00	383.56	
BVA	07-DEC-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME DECEMBER 2023	3,188,781.285	0.00	95.67	
BVA	31-JAN-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JANUARY 2023	3,275,544.467	0.00	87.56-	
BVA	28-FEB-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE FEBRUARY 2023	3,253,778.387	0.00	78.82-	
BVA	31-MAR-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE MARCH 2023	3,247,066.967	0.00	87.35-	
BVA	30-APR-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE APRIL 2023	3,235,272.687	0.00	84.50-	

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BVA	31-MAY-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE MAY 2023	3,213,234.477	0.00	87.00-	
BVA	30-JUN-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JUNE 2023	3,190,940.437	0.00	83.89-	
BVA	01-JUL-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JULY 2023	8,023.560	0.00	0.01	
BVA	03-JUL-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 ACCRETION INCOME JULY 2023	3,190,940.437	0.00	5.61-	
BVA	10-JUL-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JULY 2023	3,182,916.866	0.00	19.59-	
BVA	31-JUL-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JULY 2023	3,182,916.866	0.00	61.62-	
BVA	31-AUG-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE AUGUST 2023	3,159,938.148	0.00	86.38-	

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BVA	08-SEP-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE SEPTEMBER 2023	3,145,661.828	0.00	19.48-	
BVA	30-SEP-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE SEPTEMBER 2023	3,145,661.831	0.00	64.05-	
BVA	01-OCT-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE OCTOBER 2023	21,855.830	0.00	0.16-	
BVA	01-OCT-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE OCTOBER 2023	21,855.830	0.00	0.16	
BVA	09-OCT-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE OCTOBER 2023	3,123,806.001	0.00	22.18-	
BVA	31-OCT-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE OCTOBER 2023	3,123,806.006	0.00	63.82-	
BVA	07-NOV-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE NOVEMBER 2023	3,117,132.656	0.00	16.65-	

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BVA	30-NOV-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE NOVEMBER 2023	3,117,132.652	0.00	66.66-	
BVA	07-DEC-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE DECEMBER 2023	3,111,872.102	0.00	16.68-	
BVA	14-DEC-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE DECEMBER 2023	3,111,872.107	0.00	22.25-	
BVA	31-DEC-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE DECEMBER 2023	1,521,359.697	0.00	23.14-	
BVA	06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023	2,541,257.781	0.00	5.32	
BVA	06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023	2,541,257.781	0.00	15.91	
BVA	06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023	2,541,257.781	0.00	4.31	

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BVA	06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023	2,541,257.781	0.00	4.31-	
BVA	06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023	2,541,257.781	0.00	4.31	
BVA	12-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023	24,992.485	0.00	0.12	
BVA	12-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023	24,992.485	0.00	0.05-	
BVA	12-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023	24,992.485	0.00	0.12-	
BVA	12-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023	24,992.485	0.00	0.03-	
BVA	12-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023	24,992.485	0.00	0.03	

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BVA	12-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023	24,992.485	0.00	0.03-	
BVA	30-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023	2,541,257.781	0.00	15.91-	
BVA	01-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023	9,560.780	0.00	0.02-	
BVA	01-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023	9,560.780	0.00	0.01-	
BVA	09-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023	2,506,704.515	0.00	5.25-	
BVA	10-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023	2,516,265.296	0.00	1.61	
BVA	31-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023	2,506,704.519	0.00	3.91	

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BVA	07-NOV-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE NOVEMBER 2023	2,472,317.319	0.00	1.06	
BVA	30-NOV-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023	2,472,317.319	0.00	4.23	
BVA	08-DEC-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE DECEMBER 2023	2,466,629.399	0.00	1.23	
BVA	15-DEC-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME DECEMBER 2023	2,466,629.397	0.00	1.24	
BVA	31-JAN-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME JANUARY 2023	475,000.000	0.00	8.71	
BVA	28-FEB-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME FEBRUARY 2023	475,000.000	0.00	7.90	
BVA	31-MAR-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME MARCH 2023	475,000.000	0.00	8.78	

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BVA	30-APR-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME APRIL 2023	475,000.000	0.00	8.53	
BVA	31-MAY-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME MAY 2023	475,000.000	0.00	8.84	
BVA	30-JUN-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME JUNE 2023	475,000.000	0.00	8.59	
BVA	31-JUL-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME JULY 2023	475,000.000	0.00	8.91	
BVA	31-AUG-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME AUGUST 2023	475,000.000	0.00	8.94	
BVA	30-SEP-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME SEPTEMBER 2023	475,000.000	0.00	8.69	
BVA	31-OCT-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME OCTOBER 2023	475,000.000	0.00	9.01	

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BVA	30-NOV-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME NOVEMBER 2023	475,000.000	0.00	8.75	
BVA	31-DEC-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME DECEMBER 2023	475,000.000	0.00	9.08	
BVA	31-JAN-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21 ACCRETION INCOME JANUARY 2023	660,000.000	0.00	13.05	
BVA	28-FEB-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21 ACCRETION INCOME FEBRUARY 2023	660,000.000	0.00	11.82	
BVA	31-MAR-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21 ACCRETION INCOME MARCH 2023	660,000.000	0.00	13.11	
BVA	11-APR-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21 ACCRETION INCOME APRIL 2023	660,000.000	0.00	5.09	
BVA	30-NOV-23	FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22 ACCRETION INCOME NOVEMBER 2023	1,060,000.000	0.00	525.60	

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BVA	31-DEC-23	FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22 ACCRETION INCOME DECEMBER 2023	1,060,000.000	0.00	565.09	
BVA	31-JAN-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE JANUARY 2023	780,000.000	0.00	58.25-	
BVA	28-FEB-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE FEBRUARY 2023	780,000.000	0.00	52.73-	
BVA	31-MAR-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE MARCH 2023	780,000.000	0.00	58.50-	
BVA	30-APR-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE APRIL 2023	780,000.000	0.00	56.74-	
BVA	31-MAY-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE MAY 2023	780,000.000	0.00	58.76-	
BVA	30-JUN-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE JUNE 2023	780,000.000	0.00	56.99-	

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BVA	31-JUL-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE JULY 2023	780,000.000	0.00	59.02-	
BVA	31-AUG-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE AUGUST 2023	780,000.000	0.00	59.15-	
BVA	30-SEP-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023	780,000.000	0.00	57.37-	
BVA	31-OCT-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE OCTOBER 2023	780,000.000	0.00	59.41-	
BVA	30-NOV-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE NOVEMBER 2023	780,000.000	0.00	57.62-	
BVA	31-DEC-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE DECEMBER 2023	780,000.000	0.00	59.67-	
BVA	31-JAN-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE JANUARY 2023	725,000.000	0.00	59.64-	

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BVA	28-FEB-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE FEBRUARY 2023	725,000.000	0.00	53.99-	
BVA	31-MAR-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE MARCH 2023	725,000.000	0.00	59.90-	
BVA	30-APR-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE APRIL 2023	725,000.000	0.00	58.09-	
BVA	31-MAY-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE MAY 2023	725,000.000	0.00	60.16-	
BVA	30-JUN-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE JUNE 2023	725,000.000	0.00	58.35-	
BVA	31-JUL-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE JULY 2023	725,000.000	0.00	60.43-	
BVA	31-AUG-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE AUGUST 2023	725,000.000	0.00	60.56-	

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BVA	30-SEP-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023	725,000.000	0.00	58.74-	
BVA	31-OCT-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE OCTOBER 2023	725,000.000	0.00	60.83-	
BVA	30-NOV-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE NOVEMBER 2023	725,000.000	0.00	59.00-	
BVA	31-DEC-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE DECEMBER 2023	725,000.000	0.00	61.10-	
BVA	31-OCT-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023	2,442,471.073	0.00	36.18	
BVA	01-NOV-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023	5,822.300	0.00	0.02	
BVA	01-NOV-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023	5,821.020	0.00	0.02-	

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BVA	07-NOV-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 AMORTIZATION EXPENSE NOVEMBER 2023	2,436,648.773	0.00	8.06	
BVA	30-NOV-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023	2,436,650.049	0.00	32.26	
BVA	07-DEC-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME DECEMBER 2023	2,429,368.839	0.00	8.07	
BVA	31-DEC-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME DECEMBER 2023	2,429,368.842	0.00	33.67	
BVA	31-OCT-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME OCTOBER 2023	2,460,000.000	0.00	34.66	
BVA	07-NOV-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME NOVEMBER 2023	2,454,643.520	0.00	7.72	
BVA	30-NOV-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME NOVEMBER 2023	2,454,643.522	0.00	30.89	

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BVA	01-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME DECEMBER 2023	5,611.800	0.00	0.02	
BVA	01-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME DECEMBER 2023	5,611.790	0.00	0.02-	
BVA	08-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 AMORTIZATION EXPENSE DECEMBER 2023	2,449,031.722	0.00	9.03	
BVA	14-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME DECEMBER 2023	2,449,031.731	0.00	9.04	
BVA	16-JAN-23	GM FINANCIAL CONSUMER AUT 4 A3 1.750% 07/16/2024 DD 10/16/19 ACCRETION INCOME JANUARY 2023	24,717.590	0.00	0.03	
BVA	31-JAN-23	GM FINANCIAL CONSUMER AUT 4 A3 1.750% 07/16/2024 DD 10/16/19 ACCRETION INCOME JANUARY 2023	12,426.860	0.00	0.02	
BVA	16-FEB-23	GM FINANCIAL CONSUMER AUT 4 A3 1.750% 07/16/2024 DD 10/16/19 ACCRETION INCOME FEBRUARY 2023	12,426.860	0.00	0.02	

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BVA	16-MAR-23 08-OCT-19	GM FINANCIAL CONSUMER AUT 4 A3 1.750% 07/16/2024 DD 10/16/19 AMORTIZATION ADJUSTMENT		0.00	0.01	
BVA	31-JAN-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE JANUARY 2023	255,000.000	0.00	139.12-	
BVA	28-FEB-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE FEBRUARY 2023	255,000.000	0.00	126.06-	
BVA	31-MAR-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE MARCH 2023	255,000.000	0.00	139.98-	
BVA	30-APR-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE APRIL 2023	255,000.000	0.00	135.90-	
BVA	31-MAY-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE MAY 2023	255,000.000	0.00	140.86-	
BVA	30-JUN-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE JUNE 2023	255,000.000	0.00	136.75-	

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BVA	31-JUL-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE JULY 2023	255,000.000	0.00	141.75-	
BVA	31-AUG-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE AUGUST 2023	255,000.000	0.00	142.21-	
BVA	30-SEP-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE SEPTEMBER 2023	255,000.000	0.00	138.06-	
BVA	31-OCT-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE OCTOBER 2023	255,000.000	0.00	143.11-	
BVA	30-NOV-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE NOVEMBER 2023	255,000.000	0.00	138.93-	
BVA	31-DEC-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE DECEMBER 2023	255,000.000	0.00	144.01-	
BVA	31-JAN-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME JANUARY 2023	945,000.000	0.00	30.87	

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BVA	28-FEB-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME FEBRUARY 2023	945,000.000	0.00	27.91	
BVA	31-MAR-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME MARCH 2023	945,000.000	0.00	30.94	
BVA	30-APR-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME APRIL 2023	945,000.000	0.00	29.97	
BVA	31-MAY-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME MAY 2023	945,000.000	0.00	31.00	
BVA	30-JUN-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME JUNE 2023	945,000.000	0.00	30.03	
BVA	31-JUL-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME JULY 2023	945,000.000	0.00	31.07	
BVA	31-AUG-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME AUGUST 2023	945,000.000	0.00	31.10	

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BVA	30-SEP-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME SEPTEMBER 2023	945,000.000	0.00	30.13	
BVA	31-OCT-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME OCTOBER 2023	945,000.000	0.00	31.17	
BVA	30-NOV-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME NOVEMBER 2023	945,000.000	0.00	30.20	
BVA	31-DEC-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME DECEMBER 2023	945,000.000	0.00	31.24	
BVA	31-JAN-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME JANUARY 2023	825,000.000	0.00	10.51	
BVA	28-FEB-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME FEBRUARY 2023	825,000.000	0.00	9.51	
BVA	31-MAR-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME MARCH 2023	825,000.000	0.00	10.55	

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BVA	30-APR-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME APRIL 2023	825,000.000	0.00	10.23	
BVA	31-MAY-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME MAY 2023	825,000.000	0.00	10.59	
BVA	30-JUN-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME JUNE 2023	825,000.000	0.00	10.27	
BVA	31-JUL-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME JULY 2023	825,000.000	0.00	10.64	
BVA	31-AUG-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME AUGUST 2023	825,000.000	0.00	10.66	
BVA	30-SEP-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME SEPTEMBER 2023	825,000.000	0.00	10.34	
BVA	31-OCT-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME OCTOBER 2023	825,000.000	0.00	10.70	

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BVA	30-NOV-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME NOVEMBER 2023	825,000.000	0.00	10.38	
BVA	31-DEC-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME DECEMBER 2023	825,000.000	0.00	10.74	
BVA	31-JAN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME JANUARY 2023	275,000.000	0.00	8.81	
BVA	31-JAN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE JANUARY 2023	395,000.000	0.00	347.64-	
BVA	28-FEB-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME FEBRUARY 2023	275,000.000	0.00	7.98	
BVA	28-FEB-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE FEBRUARY 2023	395,000.000	0.00	314.67-	
BVA	31-MAR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME MARCH 2023	275,000.000	0.00	8.86	

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BVA	31-MAR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE MARCH 2023	395,000.000	0.00	349.06-	
BVA	30-APR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME APRIL 2023	275,000.000	0.00	8.60	
BVA	30-APR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE APRIL 2023	395,000.000	0.00	338.53-	
BVA	31-MAY-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME MAY 2023	275,000.000	0.00	8.91	
BVA	31-MAY-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE MAY 2023	395,000.000	0.00	350.54-	
BVA	30-JUN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME JUNE 2023	275,000.000	0.00	8.65	
BVA	30-JUN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE JUNE 2023	395,000.000	0.00	339.96-	

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BVA	31-JUL-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME JULY 2023	275,000.000	0.00	8.97	
BVA	31-JUL-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE JULY 2023	395,000.000	0.00	352.02-	
BVA	31-AUG-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME AUGUST 2023	275,000.000	0.00	9.00	
BVA	31-AUG-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE AUGUST 2023	395,000.000	0.00	352.77-	
BVA	30-SEP-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME SEPTEMBER 2023	275,000.000	0.00	8.73	
BVA	30-SEP-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023	395,000.000	0.00	342.12-	
BVA	31-OCT-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME OCTOBER 2023	275,000.000	0.00	9.05	

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BVA	31-OCT-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE OCTOBER 2023	395,000.000	0.00	354.26-	
BVA	30-NOV-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME NOVEMBER 2023	275,000.000	0.00	8.79	
BVA	30-NOV-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE NOVEMBER 2023	395,000.000	0.00	343.57-	
BVA	31-DEC-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME DECEMBER 2023	275,000.000	0.00	9.11	
BVA	31-DEC-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE DECEMBER 2023	395,000.000	0.00	355.76-	
BVA	31-JAN-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME JANUARY 2023	1,150,000.000	0.00	20.18	
BVA	28-FEB-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME FEBRUARY 2023	1,150,000.000	0.00	18.27	

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BVA	31-MAR-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME MARCH 2023	1,150,000.000	0.00	20.26	
BVA	30-APR-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME APRIL 2023	1,150,000.000	0.00	19.65	
BVA	31-MAY-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME MAY 2023	1,150,000.000	0.00	20.35	
BVA	30-JUN-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME JUNE 2023	1,150,000.000	0.00	19.74	
BVA	31-JUL-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME JULY 2023	1,150,000.000	0.00	20.44	
BVA	31-AUG-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME AUGUST 2023	1,150,000.000	0.00	20.49	
BVA	30-SEP-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME SEPTEMBER 2023	1,150,000.000	0.00	19.87	

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BVA	31-OCT-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME OCTOBER 2023	1,150,000.000	0.00	20.58	
BVA	30-NOV-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME NOVEMBER 2023	1,150,000.000	0.00	19.96	
BVA	31-DEC-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME DECEMBER 2023	1,150,000.000	0.00	20.67	
BVA	31-JAN-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE JANUARY 2023	475,000.000	0.00	707.63-	
BVA	28-FEB-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE FEBRUARY 2023	475,000.000	0.00	640.35-	
BVA	31-MAR-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE MARCH 2023	475,000.000	0.00	710.15-	
BVA	30-APR-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE APRIL 2023	475,000.000	0.00	688.53-	

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BVA	31-MAY-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE MAY 2023	475,000.000	0.00	712.77-	
BVA	30-JUN-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE JUNE 2023	475,000.000	0.00	691.06-	
BVA	31-JUL-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE JULY 2023	475,000.000	0.00	715.39-	
BVA	31-AUG-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE AUGUST 2023	475,000.000	0.00	716.73-	
BVA	30-SEP-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE SEPTEMBER 2023	475,000.000	0.00	694.90-	
BVA	31-OCT-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE OCTOBER 2023	475,000.000	0.00	719.37-	
BVA	30-NOV-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE NOVEMBER 2023	475,000.000	0.00	697.46-	

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BVA	31-DEC-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE DECEMBER 2023	475,000.000	0.00	722.01-	
BVA	31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JANUARY 2023	290,000.000	0.00	59.51	
BVA	31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JANUARY 2023	380,000.000	0.00	118.31	
BVA	31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JANUARY 2023	1,000,000.000	0.00	1,469.96-	
BVA	31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JANUARY 2023	890,000.000	0.00	913.44-	
BVA	28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME FEBRUARY 2023	290,000.000	0.00	53.94	
BVA	28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME FEBRUARY 2023	380,000.000	0.00	107.25	

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BVA	28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE FEBRUARY 2023	1,000,000.000	0.00	1,329.81-	
BVA	28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE FEBRUARY 2023	890,000.000	0.00	826.73-	
BVA	31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MARCH 2023	290,000.000	0.00	59.91	
BVA	31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MARCH 2023	380,000.000	0.00	119.14	
BVA	31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MARCH 2023	1,000,000.000	0.00	1,474.40-	
BVA	31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MARCH 2023	890,000.000	0.00	917.00-	
BVA	30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME APRIL 2023	290,000.000	0.00	58.18	

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BVA	30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME APRIL 2023	380,000.000	0.00	115.71	
BVA	30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE APRIL 2023	1,000,000.000	0.00	1,429.10-	
BVA	30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE APRIL 2023	890,000.000	0.00	889.23-	
BVA	31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MAY 2023	290,000.000	0.00	60.32	
BVA	31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MAY 2023	380,000.000	0.00	119.99	
BVA	31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MAY 2023	1,000,000.000	0.00	1,479.01-	
BVA	31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MAY 2023	890,000.000	0.00	920.69-	

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BVA	30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JUNE 2023	290,000.000	0.00	58.58	
BVA	30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JUNE 2023	380,000.000	0.00	116.55	
BVA	30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JUNE 2023	1,000,000.000	0.00	1,433.57-	
BVA	30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JUNE 2023	890,000.000	0.00	892.81-	
BVA	31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JULY 2023	290,000.000	0.00	60.74	
BVA	31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JULY 2023	380,000.000	0.00	120.86	
BVA	31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JULY 2023	1,000,000.000	0.00	1,483.63-	

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BVA	31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JULY 2023	890,000.000	0.00	924.40-	
BVA	31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME AUGUST 2023	290,000.000	0.00	60.95	
BVA	31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME AUGUST 2023	380,000.000	0.00	121.30	
BVA	31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE AUGUST 2023	1,000,000.000	0.00	1,485.98-	
BVA	31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE AUGUST 2023	890,000.000	0.00	926.29-	
BVA	30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME SEPTEMBER 2023	290,000.000	0.00	59.19	
BVA	30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME SEPTEMBER 2023	380,000.000	0.00	117.81	

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BVA	30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE SEPTEMBER 2023	1,000,000.000	0.00	1,440.33-	
BVA	30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE SEPTEMBER 2023	890,000.000	0.00	898.25-	
BVA	31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME OCTOBER 2023	290,000.000	0.00	61.37	
BVA	31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME OCTOBER 2023	380,000.000	0.00	122.17	
BVA	31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE OCTOBER 2023	1,000,000.000	0.00	1,490.63-	
BVA	31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE OCTOBER 2023	890,000.000	0.00	930.02-	
BVA	30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME NOVEMBER 2023	290,000.000	0.00	59.60	

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BVA	30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME NOVEMBER 2023	380,000.000	0.00	118.66	
BVA	30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE NOVEMBER 2023	1,000,000.000	0.00	1,444.83-	
BVA	30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE NOVEMBER 2023	890,000.000	0.00	901.86-	
BVA	31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME DECEMBER 2023	290,000.000	0.00	61.80	
BVA	31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME DECEMBER 2023	380,000.000	0.00	123.05	
BVA	31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE DECEMBER 2023	1,000,000.000	0.00	1,495.28-	
BVA	31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE DECEMBER 2023	890,000.000	0.00	933.77-	

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BVA	31-JAN-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JANUARY 2023	1,732,275.500	0.00	24.03	
BVA	28-FEB-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME FEBRUARY 2023	1,728,672.940	0.00	21.75	
BVA	31-MAR-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME MARCH 2023	1,724,149.160	0.00	24.11	
BVA	30-APR-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME APRIL 2023	1,720,379.370	0.00	23.38	
BVA	31-MAY-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME MAY 2023	1,700,674.710	0.00	23.99	
BVA	30-JUN-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JUNE 2023	1,676,136.410	0.00	22.98	
BVA	01-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023	12,866.740	0.00	0.01-	

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BVA	01-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023	12,866.740	0.00	0.01	
BVA	01-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023	12,866.730	0.00	0.01-	
BVA	03-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023	1,676,136.410	0.00	1.54	
BVA	28-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023	1,663,269.650	0.00	19.08	
BVA	31-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023	1,663,269.659	0.00	3.06	
BVA	17-AUG-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME AUGUST 2023	1,649,481.629	0.00	12.16	
BVA	18-AUG-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME AUGUST 2023	1,649,481.614	0.00	0.76	

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BVA	31-AUG-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME AUGUST 2023	1,649,481.626	0.00	10.66	
BVA	01-SEP-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME SEPTEMBER 2023	14,699.130	0.00	0.12	
BVA	01-SEP-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME SEPTEMBER 2023	14,699.140	0.00	0.12-	
BVA	18-SEP-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME SEPTEMBER 2023	1,634,782.496	0.00	12.85	
BVA	19-SEP-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME SEPTEMBER 2023	1,634,782.474	0.00	0.76	
BVA	30-SEP-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME SEPTEMBER 2023	1,634,782.491	0.00	9.09	
BVA	01-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023	15,599.100	0.00	0.12	

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BVA	01-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023	15,599.100	0.00	0.12-	
BVA	01-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023	15,599.100	0.00	0.12	
BVA	01-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023	15,599.090	0.00	0.12-	
BVA	18-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 AMORTIZATION EXPENSE OCTOBER 2023	1,619,183.391	0.00	12.78	
BVA	19-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023	1,619,183.398	0.00	0.75	
BVA	31-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023	1,619,183.399	0.00	9.80	
BVA	01-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023	11,898.160	0.00	0.08	

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BVA	01-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023	11,898.160	0.00	0.08-	
BVA	16-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023	1,607,285.239	0.00	11.24	
BVA	17-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023	1,607,285.228	0.00	0.75	
BVA	30-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023	1,607,285.239	0.00	10.52	
BVA	01-DEC-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME DECEMBER 2023	21,950.630	0.00	0.17	
BVA	01-DEC-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME DECEMBER 2023	21,950.650	0.00	0.18-	
BVA	18-DEC-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME DECEMBER 2023	1,585,334.609	0.00	12.62	

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BVA	19-DEC-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME DECEMBER 2023	1,585,334.594	0.00	0.74	
BVA	31-DEC-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME DECEMBER 2023	1,585,334.594	0.00	9.68	
BVA	31-MAR-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME MARCH 2023	2,460,000.000	0.00	1.12	
BVA	30-APR-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME APRIL 2023	2,460,000.000	0.00	3.38	
BVA	31-MAY-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME MAY 2023	2,460,000.000	0.00	3.51	
BVA	30-JUN-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME JUNE 2023	2,460,000.000	0.00	3.41	
BVA	31-JUL-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME JULY 2023	2,460,000.000	0.00	3.54	

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BVA	31-AUG-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME AUGUST 2023	2,460,000.000	0.00	3.56	
BVA	30-SEP-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME SEPTEMBER 2023	2,460,000.000	0.00	3.46	
BVA	31-OCT-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME OCTOBER 2023	2,460,000.000	0.00	3.59	
BVA	30-NOV-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME NOVEMBER 2023	2,460,000.000	0.00	3.49	
BVA	31-DEC-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME DECEMBER 2023	2,460,000.000	0.00	3.62	
BVA	31-JAN-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME JANUARY 2023	700,000.000	0.00	18.29	
BVA	28-FEB-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME FEBRUARY 2023	700,000.000	0.00	16.57	

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BVA	31-MAR-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME MARCH 2023	700,000.000	0.00	18.39	
BVA	30-APR-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME APRIL 2023	700,000.000	0.00	17.84	
BVA	31-MAY-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME MAY 2023	700,000.000	0.00	18.48	
BVA	30-JUN-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME JUNE 2023	700,000.000	0.00	17.94	
BVA	31-JUL-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME JULY 2023	700,000.000	0.00	18.58	
BVA	31-AUG-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME AUGUST 2023	700,000.000	0.00	18.63	
BVA	30-SEP-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME SEPTEMBER 2023	700,000.000	0.00	18.08	

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BVA	31-OCT-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME OCTOBER 2023	700,000.000	0.00	18.73	
BVA	30-NOV-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME NOVEMBER 2023	700,000.000	0.00	18.17	
BVA	31-DEC-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME DECEMBER 2023	700,000.000	0.00	18.83	
BVA	31-JUL-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23 ACCRETION INCOME JULY 2023	263,000.000	0.00	1.02	
BVA	31-AUG-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23 ACCRETION INCOME AUGUST 2023	263,000.000	0.00	6.33	
BVA	30-SEP-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23 ACCRETION INCOME SEPTEMBER 2023	263,000.000	0.00	6.15	
BVA	20-OCT-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23 ACCRETION INCOME OCTOBER 2023	263,000.000	0.00	4.74	

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BVA	31-JAN-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE JANUARY 2023	315,000.000	0.00	890.15-	
BVA	28-FEB-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE FEBRUARY 2023	315,000.000	0.00	804.99-	
BVA	31-MAR-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE MARCH 2023	315,000.000	0.00	892.23-	
BVA	30-APR-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE APRIL 2023	315,000.000	0.00	864.51-	
BVA	31-MAY-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE MAY 2023	315,000.000	0.00	894.40-	
BVA	30-JUN-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE JUNE 2023	315,000.000	0.00	866.61-	
BVA	31-JUL-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE JULY 2023	315,000.000	0.00	896.56-	

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BVA	31-AUG-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE AUGUST 2023	315,000.000	0.00	897.67-	
BVA	30-SEP-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE SEPTEMBER 2023	315,000.000	0.00	869.78-	
BVA	31-OCT-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE OCTOBER 2023	315,000.000	0.00	899.84-	
BVA	30-NOV-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE NOVEMBER 2023	315,000.000	0.00	871.88-	
BVA	31-DEC-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE DECEMBER 2023	315,000.000	0.00	902.02-	
BVA	28-FEB-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME FEBRUARY 2023	650,000.000	0.00	0.36	
BVA	31-MAR-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME MARCH 2023	650,000.000	0.00	2.23	

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BVA	30-APR-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME APRIL 2023	650,000.000	0.00	2.17	
BVA	31-MAY-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME MAY 2023	650,000.000	0.00	2.25	
BVA	30-JUN-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME JUNE 2023	650,000.000	0.00	2.19	
BVA	31-JUL-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME JULY 2023	650,000.000	0.00	2.27	
BVA	31-AUG-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME AUGUST 2023	650,000.000	0.00	2.28	
BVA	30-SEP-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME SEPTEMBER 2023	650,000.000	0.00	2.21	
BVA	31-OCT-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME OCTOBER 2023	650,000.000	0.00	2.30	

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BVA	30-NOV-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME NOVEMBER 2023	650,000.000	0.00	2.23	
BVA	31-DEC-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME DECEMBER 2023	650,000.000	0.00	2.32	
BVA	31-JAN-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME JANUARY 2023	410,000.000	0.00	41.69	
BVA	28-FEB-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME FEBRUARY 2023	410,000.000	0.00	37.73	
BVA	31-MAR-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME MARCH 2023	410,000.000	0.00	41.84	
BVA	30-APR-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME APRIL 2023	410,000.000	0.00	40.57	
BVA	31-MAY-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME MAY 2023	410,000.000	0.00	42.00	

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BVA	30-JUN-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME JUNE 2023	410,000.000	0.00	40.73	
BVA	31-JUL-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME JULY 2023	410,000.000	0.00	42.16	
BVA	31-AUG-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME AUGUST 2023	410,000.000	0.00	42.24	
BVA	30-SEP-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME SEPTEMBER 2023	410,000.000	0.00	40.96	
BVA	31-OCT-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME OCTOBER 2023	410,000.000	0.00	42.41	
BVA	30-NOV-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME NOVEMBER 2023	410,000.000	0.00	41.12	
BVA	31-DEC-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME DECEMBER 2023	410,000.000	0.00	42.57	

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BVA	31-JAN-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME JANUARY 2023	440,000.000	0.00	55.44	
BVA	28-FEB-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME FEBRUARY 2023	440,000.000	0.00	50.30	
BVA	31-MAR-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME MARCH 2023	440,000.000	0.00	55.93	
BVA	30-APR-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME APRIL 2023	440,000.000	0.00	54.37	
BVA	31-MAY-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME MAY 2023	440,000.000	0.00	56.44	
BVA	30-JUN-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME JUNE 2023	440,000.000	0.00	54.87	
BVA	31-JUL-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME JULY 2023	440,000.000	0.00	56.96	

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BVA	31-AUG-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME AUGUST 2023	440,000.000	0.00	57.22	
BVA	30-SEP-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME SEPTEMBER 2023	440,000.000	0.00	55.63	
BVA	31-OCT-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME OCTOBER 2023	440,000.000	0.00	57.74	
BVA	30-NOV-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME NOVEMBER 2023	440,000.000	0.00	56.14	
BVA	31-DEC-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME DECEMBER 2023	440,000.000	0.00	58.27	
BVA	31-JAN-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME JANUARY 2023	1,264,000.000	0.00	2.01	
BVA	28-FEB-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME FEBRUARY 2023	1,264,000.000	0.00	1.83	

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BVA	31-MAR-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME MARCH 2023	1,264,000.000	0.00	2.03	
BVA	30-APR-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME APRIL 2023	1,264,000.000	0.00	1.98	
BVA	31-MAY-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME MAY 2023	1,264,000.000	0.00	2.05	
BVA	30-JUN-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME JUNE 2023	1,264,000.000	0.00	1.99	
BVA	31-JUL-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME JULY 2023	1,264,000.000	0.00	2.07	
BVA	31-AUG-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME AUGUST 2023	1,264,000.000	0.00	2.08	
BVA	30-SEP-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME SEPTEMBER 2023	1,264,000.000	0.00	2.02	

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BVA	31-OCT-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME OCTOBER 2023	1,264,000.000	0.00	2.10	
BVA	30-NOV-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME NOVEMBER 2023	1,264,000.000	0.00	2.04	
BVA	31-DEC-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME DECEMBER 2023	1,264,000.000	0.00	2.12	
BVA	31-OCT-23	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 ACCRETION INCOME OCTOBER 2023	1,680,000.000	0.00	315.77	
BVA	30-NOV-23	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 ACCRETION INCOME NOVEMBER 2023	1,680,000.000	0.00	791.02	
BVA	31-DEC-23	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 ACCRETION INCOME DECEMBER 2023	1,680,000.000	0.00	821.50	
BVA	31-JAN-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME JANUARY 2023	289,000.000	0.00	5.91	

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BVA	28-FEB-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME FEBRUARY 2023	289,000.000	0.00	5.37	
BVA	31-MAR-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME MARCH 2023	289,000.000	0.00	5.97	
BVA	30-APR-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME APRIL 2023	289,000.000	0.00	5.81	
BVA	31-MAY-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME MAY 2023	289,000.000	0.00	6.03	
BVA	30-JUN-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME JUNE 2023	289,000.000	0.00	5.86	
BVA	31-JUL-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME JULY 2023	289,000.000	0.00	6.09	
BVA	31-AUG-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME AUGUST 2023	289,000.000	0.00	6.12	

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BVA	30-SEP-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME SEPTEMBER 2023	289,000.000	0.00	5.95	
BVA	31-OCT-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME OCTOBER 2023	289,000.000	0.00	6.17	
BVA	30-NOV-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME NOVEMBER 2023	289,000.000	0.00	6.00	
BVA	31-DEC-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME DECEMBER 2023	289,000.000	0.00	6.23	
BVA	31-JAN-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME JANUARY 2023	515,000.000	0.00	13.16	
BVA	28-FEB-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME FEBRUARY 2023	515,000.000	0.00	11.92	
BVA	31-MAR-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME MARCH 2023	515,000.000	0.00	13.23	

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BVA	30-APR-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME APRIL 2023	515,000.000	0.00	12.84	
BVA	31-MAY-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME MAY 2023	515,000.000	0.00	13.31	
BVA	30-JUN-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME JUNE 2023	515,000.000	0.00	12.92	
BVA	31-JUL-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME JULY 2023	515,000.000	0.00	13.39	
BVA	31-AUG-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME AUGUST 2023	515,000.000	0.00	13.43	
BVA	30-SEP-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME SEPTEMBER 2023	515,000.000	0.00	13.04	
BVA	31-OCT-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME OCTOBER 2023	515,000.000	0.00	13.51	

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BVA	30-NOV-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME NOVEMBER 2023	515,000.000	0.00	13.12	
BVA	31-DEC-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME DECEMBER 2023	515,000.000	0.00	13.59	
BVA	18-JAN-23	INTER-AMERICAN DEVELOPMENT BAN 2.500% 01/18/2023 DD 01/18/18 ACCRETION INCOME JANUARY 2023	1,210,000.000	0.00	40.03	
BVA	31-JAN-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME JANUARY 2023	446,000.000	0.00	5.21	
BVA	28-FEB-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME FEBRUARY 2023	446,000.000	0.00	4.72	
BVA	31-MAR-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME MARCH 2023	446,000.000	0.00	5.25	
BVA	30-APR-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME APRIL 2023	446,000.000	0.00	5.10	

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BVA	31-MAY-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME MAY 2023	446,000.000	0.00	5.29	
BVA	30-JUN-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME JUNE 2023	446,000.000	0.00	5.13	
BVA	31-JUL-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME JULY 2023	446,000.000	0.00	5.32	
BVA	31-AUG-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME AUGUST 2023	446,000.000	0.00	5.34	
BVA	30-SEP-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME SEPTEMBER 2023	446,000.000	0.00	5.19	
BVA	31-OCT-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME OCTOBER 2023	446,000.000	0.00	5.38	
BVA	30-NOV-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME NOVEMBER 2023	446,000.000	0.00	5.23	

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BVA	31-DEC-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME DECEMBER 2023	446,000.000	0.00	5.42	
BVA	31-JAN-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 ACCRETION INCOME JANUARY 2023	675,000.000	0.00	49.39	
BVA	28-FEB-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 ACCRETION INCOME FEBRUARY 2023	675,000.000	0.00	44.73	
BVA	31-MAR-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 ACCRETION INCOME MARCH 2023	675,000.000	0.00	49.63	
BVA	30-APR-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 ACCRETION INCOME APRIL 2023	675,000.000	0.00	48.15	
BVA	31-MAY-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 ACCRETION INCOME MAY 2023	675,000.000	0.00	49.88	
BVA	30-JUN-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 ACCRETION INCOME JUNE 2023	675,000.000	0.00	48.39	

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BVA	31-JUL-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 ACCRETION INCOME JULY 2023	675,000.000	0.00	50.13	
BVA	31-AUG-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 ACCRETION INCOME AUGUST 2023	675,000.000	0.00	50.25	
BVA	30-SEP-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 ACCRETION INCOME SEPTEMBER 2023	675,000.000	0.00	48.76	
BVA	31-OCT-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 ACCRETION INCOME OCTOBER 2023	675,000.000	0.00	50.50	
BVA	30-NOV-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 ACCRETION INCOME NOVEMBER 2023	675,000.000	0.00	49.00	
BVA	31-DEC-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 ACCRETION INCOME DECEMBER 2023	675,000.000	0.00	50.76	
BVA	31-JAN-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME JANUARY 2023	1,175,000.000	0.00	68.64	

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BVA	28-FEB-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME FEBRUARY 2023	1,175,000.000	0.00	62.07	
BVA	31-MAR-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME MARCH 2023	1,175,000.000	0.00	68.79	
BVA	30-APR-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME APRIL 2023	1,175,000.000	0.00	66.65	
BVA	31-MAY-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME MAY 2023	1,175,000.000	0.00	68.94	
BVA	30-JUN-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME JUNE 2023	1,175,000.000	0.00	66.79	
BVA	31-JUL-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME JULY 2023	1,175,000.000	0.00	69.10	
BVA	31-AUG-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME AUGUST 2023	1,175,000.000	0.00	69.17	

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BVA	30-SEP-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME SEPTEMBER 2023	1,175,000.000	0.00	67.02	
BVA	31-OCT-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME OCTOBER 2023	1,175,000.000	0.00	69.33	
BVA	30-NOV-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME NOVEMBER 2023	1,175,000.000	0.00	67.17	
BVA	31-DEC-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME DECEMBER 2023	1,175,000.000	0.00	69.48	
BVA	31-JAN-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE JANUARY 2023	280,000.000	0.00	487.00-	
BVA	28-FEB-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE FEBRUARY 2023	280,000.000	0.00	440.26-	
BVA	31-MAR-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE MARCH 2023	280,000.000	0.00	487.82-	

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BVA	30-APR-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE APRIL 2023	280,000.000	0.00	472.50-	
BVA	31-MAY-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE MAY 2023	280,000.000	0.00	488.66-	
BVA	30-JUN-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE JUNE 2023	280,000.000	0.00	473.31-	
BVA	31-JUL-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE JULY 2023	280,000.000	0.00	489.51-	
BVA	31-AUG-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE AUGUST 2023	280,000.000	0.00	489.94-	
BVA	30-SEP-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023	280,000.000	0.00	474.55-	
BVA	31-OCT-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE OCTOBER 2023	280,000.000	0.00	490.78-	

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BVA	30-NOV-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE NOVEMBER 2023	280,000.000	0.00	475.37-	
BVA	31-DEC-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE DECEMBER 2023	280,000.000	0.00	491.63-	
BVA	31-JAN-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE JANUARY 2023	900,000.000	0.00	108.40-	
BVA	28-FEB-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE FEBRUARY 2023	900,000.000	0.00	98.20-	
BVA	31-MAR-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE MARCH 2023	900,000.000	0.00	109.01-	
BVA	30-APR-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE APRIL 2023	900,000.000	0.00	105.81-	
BVA	31-MAY-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE MAY 2023	900,000.000	0.00	109.65-	

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BVA	30-JUN-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE JUNE 2023	900,000.000	0.00	106.42-	
BVA	31-JUL-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE JULY 2023	900,000.000	0.00	110.28-	
BVA	31-AUG-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE AUGUST 2023	900,000.000	0.00	110.61-	
BVA	30-SEP-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023	900,000.000	0.00	107.35-	
BVA	31-OCT-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE OCTOBER 2023	900,000.000	0.00	111.25-	
BVA	30-NOV-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE NOVEMBER 2023	900,000.000	0.00	107.98-	
BVA	31-DEC-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE DECEMBER 2023	900,000.000	0.00	111.89-	

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BVA	31-JAN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JANUARY 2023	1,370,000.000	0.00	2,571.74-	
BVA	31-JAN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JANUARY 2023	1,105,000.000	0.00	1,518.92-	
BVA	28-FEB-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE FEBRUARY 2023	1,370,000.000	0.00	2,326.67-	
BVA	28-FEB-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE FEBRUARY 2023	1,105,000.000	0.00	1,374.87-	
BVA	31-MAR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MARCH 2023	1,370,000.000	0.00	2,579.76-	
BVA	31-MAR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MARCH 2023	1,105,000.000	0.00	1,525.13-	
BVA	30-APR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE APRIL 2023	1,370,000.000	0.00	2,500.63-	

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BVA	30-APR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE APRIL 2023	1,105,000.000	0.00	1,479.10-	
BVA	31-MAY-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MAY 2023	1,370,000.000	0.00	2,588.08-	
BVA	31-MAY-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MAY 2023	1,105,000.000	0.00	1,531.58-	
BVA	30-JUN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JUNE 2023	1,370,000.000	0.00	2,508.70-	
BVA	30-JUN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JUNE 2023	1,105,000.000	0.00	1,485.35-	
BVA	31-JUL-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JULY 2023	1,370,000.000	0.00	2,596.43-	
BVA	31-JUL-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JULY 2023	1,105,000.000	0.00	1,538.05-	

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BVA	31-AUG-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE AUGUST 2023	1,370,000.000	0.00	2,600.68-	
BVA	31-AUG-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE AUGUST 2023	1,105,000.000	0.00	1,541.35-	
BVA	30-SEP-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE SEPTEMBER 2023	1,370,000.000	0.00	2,520.91-	
BVA	30-SEP-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE SEPTEMBER 2023	1,105,000.000	0.00	1,494.83-	
BVA	31-OCT-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE OCTOBER 2023	1,370,000.000	0.00	2,609.07-	
BVA	31-OCT-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE OCTOBER 2023	1,105,000.000	0.00	1,547.87-	
BVA	30-NOV-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE NOVEMBER 2023	1,370,000.000	0.00	2,529.04-	

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BVA	30-NOV-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE NOVEMBER 2023	1,105,000.000	0.00	1,501.15-	
BVA	31-DEC-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE DECEMBER 2023	1,370,000.000	0.00	2,617.48-	
BVA	31-DEC-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE DECEMBER 2023	1,105,000.000	0.00	1,554.41-	
BVA	31-JAN-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME JANUARY 2023	1,005,000.000	0.00	396.11	
BVA	28-FEB-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME FEBRUARY 2023	1,005,000.000	0.00	359.79	
BVA	31-MAR-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME MARCH 2023	1,005,000.000	0.00	400.38	
BVA	30-APR-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME APRIL 2023	1,005,000.000	0.00	389.65	

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BVA	31-MAY-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME MAY 2023	1,005,000.000	0.00	404.84	
BVA	30-JUN-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME JUNE 2023	1,005,000.000	0.00	393.99	
BVA	31-JUL-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME JULY 2023	1,005,000.000	0.00	409.35	
BVA	31-AUG-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME AUGUST 2023	1,005,000.000	0.00	411.67	
BVA	30-SEP-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME SEPTEMBER 2023	1,005,000.000	0.00	400.64	
BVA	31-OCT-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME OCTOBER 2023	1,005,000.000	0.00	416.26	
BVA	30-NOV-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME NOVEMBER 2023	1,005,000.000	0.00	405.10	

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BVA	31-DEC-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME DECEMBER 2023	1,005,000.000	0.00	420.90	
BVA	31-JUL-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE JULY 2023	1,660,000.000	0.00	33.34-	
BVA	31-AUG-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE AUGUST 2023	1,660,000.000	0.00	41.49-	
BVA	30-SEP-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023	1,660,000.000	0.00	40.33-	
BVA	31-OCT-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE OCTOBER 2023	1,660,000.000	0.00	41.86-	
BVA	30-NOV-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE NOVEMBER 2023	1,660,000.000	0.00	40.69-	
BVA	31-DEC-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE DECEMBER 2023	1,660,000.000	0.00	42.23-	

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BVA	31-JAN-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME JANUARY 2023	480,000.000	0.00	10.97	
BVA	28-FEB-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME FEBRUARY 2023	480,000.000	0.00	9.94	
BVA	31-MAR-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME MARCH 2023	480,000.000	0.00	11.03	
BVA	30-APR-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME APRIL 2023	480,000.000	0.00	10.70	
BVA	31-MAY-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME MAY 2023	480,000.000	0.00	11.09	
BVA	30-JUN-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME JUNE 2023	480,000.000	0.00	10.76	
BVA	31-JUL-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME JULY 2023	480,000.000	0.00	11.15	

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BVA	31-AUG-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME AUGUST 2023	480,000.000	0.00	11.18	
BVA	30-SEP-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME SEPTEMBER 2023	480,000.000	0.00	10.84	
BVA	31-OCT-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME OCTOBER 2023	480,000.000	0.00	11.23	
BVA	29-NOV-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME NOVEMBER 2023	480,000.000	0.00	10.90	
BVA	30-JUN-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME JUNE 2023	829,000.000	0.00	0.21	
BVA	31-JUL-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME JULY 2023	829,000.000	0.00	2.20	
BVA	31-AUG-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME AUGUST 2023	829,000.000	0.00	2.21	

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BVA	30-SEP-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME SEPTEMBER 2023	829,000.000	0.00	2.14	
BVA	31-OCT-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME OCTOBER 2023	829,000.000	0.00	2.23	
BVA	30-NOV-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME NOVEMBER 2023	829,000.000	0.00	2.16	
BVA	31-DEC-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME DECEMBER 2023	829,000.000	0.00	2.24	
BVA	31-JAN-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE JANUARY 2023	720,000.000	0.00	242.22-	
BVA	28-FEB-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE FEBRUARY 2023	720,000.000	0.00	219.28-	
BVA	31-MAR-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE MARCH 2023	720,000.000	0.00	243.28-	

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BVA	30-APR-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE APRIL 2023	720,000.000	0.00	235.98-	
BVA	31-MAY-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE MAY 2023	720,000.000	0.00	244.39-	
BVA	30-JUN-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE JUNE 2023	720,000.000	0.00	237.05-	
BVA	31-JUL-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE JULY 2023	720,000.000	0.00	245.50-	
BVA	31-AUG-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE AUGUST 2023	720,000.000	0.00	246.07-	
BVA	30-SEP-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE SEPTEMBER 2023	720,000.000	0.00	238.68-	
BVA	31-OCT-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE OCTOBER 2023	720,000.000	0.00	247.19-	

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BVA	30-NOV-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE NOVEMBER 2023	720,000.000	0.00	239.77-	
BVA	31-DEC-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE DECEMBER 2023	720,000.000	0.00	248.31-	
BVA	31-JAN-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME JANUARY 2023	805,000.000	0.00	5.34	
BVA	28-FEB-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME FEBRUARY 2023	805,000.000	0.00	4.83	
BVA	31-MAR-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME MARCH 2023	805,000.000	0.00	5.36	
BVA	30-APR-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME APRIL 2023	805,000.000	0.00	5.21	
BVA	31-MAY-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME MAY 2023	805,000.000	0.00	5.39	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-JUN-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME JUNE 2023	805,000.000	0.00	5.24	
BVA	31-JUL-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME JULY 2023	805,000.000	0.00	5.42	
BVA	31-AUG-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME AUGUST 2023	805,000.000	0.00	5.44	
BVA	30-SEP-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME SEPTEMBER 2023	805,000.000	0.00	5.28	
BVA	31-OCT-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME OCTOBER 2023	805,000.000	0.00	5.47	
BVA	30-NOV-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME NOVEMBER 2023	805,000.000	0.00	5.31	
BVA	31-DEC-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME DECEMBER 2023	805,000.000	0.00	5.50	

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BVA	31-JAN-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME JANUARY 2023	405,000.000	0.00	5.83	
BVA	28-FEB-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME FEBRUARY 2023	405,000.000	0.00	5.27	
BVA	31-MAR-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME MARCH 2023	405,000.000	0.00	5.85	
BVA	30-APR-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME APRIL 2023	405,000.000	0.00	5.67	
BVA	09-MAY-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME MAY 2023	405,000.000	0.00	1.89	
BVA	30-JUN-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME JUNE 2023	990,000.000	0.00	45.97	
BVA	31-JUL-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME JULY 2023	990,000.000	0.00	285.22	

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BVA	31-AUG-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME AUGUST 2023	990,000.000	0.00	286.57	
BVA	30-SEP-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME SEPTEMBER 2023	990,000.000	0.00	278.64	
BVA	31-OCT-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME OCTOBER 2023	990,000.000	0.00	289.24	
BVA	30-NOV-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME NOVEMBER 2023	990,000.000	0.00	281.24	
BVA	31-DEC-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME DECEMBER 2023	990,000.000	0.00	291.94	
BVA	31-JAN-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME JANUARY 2023	970,000.000	0.00	470.99	
BVA	28-FEB-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME FEBRUARY 2023	970,000.000	0.00	426.22	

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BVA	31-MAR-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME MARCH 2023	970,000.000	0.00	472.71	
BVA	30-APR-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME APRIL 2023	970,000.000	0.00	458.34	
BVA	31-MAY-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME MAY 2023	970,000.000	0.00	474.49	
BVA	30-JUN-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME JUNE 2023	970,000.000	0.00	460.07	
BVA	31-JUL-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME JULY 2023	970,000.000	0.00	476.29	
BVA	31-AUG-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME AUGUST 2023	970,000.000	0.00	477.20	
BVA	30-SEP-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME SEPTEMBER 2023	970,000.000	0.00	462.69	

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BVA	31-OCT-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME OCTOBER 2023	970,000.000	0.00	479.00	
BVA	30-NOV-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME NOVEMBER 2023	970,000.000	0.00	464.44	
BVA	31-DEC-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME DECEMBER 2023	970,000.000	0.00	480.81	
BVA	31-MAY-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME MAY 2023	1,180,000.000	0.00	2.28	
BVA	30-JUN-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME JUNE 2023	1,180,000.000	0.00	9.80	
BVA	31-JUL-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME JULY 2023	1,180,000.000	0.00	10.17	
BVA	31-AUG-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME AUGUST 2023	1,180,000.000	0.00	10.21	

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BVA	30-SEP-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME SEPTEMBER 2023	1,180,000.000	0.00	9.93	
BVA	31-OCT-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME OCTOBER 2023	1,180,000.000	0.00	10.30	
BVA	30-NOV-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME NOVEMBER 2023	1,180,000.000	0.00	10.01	
BVA	31-DEC-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME DECEMBER 2023	1,180,000.000	0.00	10.39	
BVA	31-JAN-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME JANUARY 2023	370,000.000	0.00	0.73	
BVA	31-JAN-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME JANUARY 2023	200,000.000	0.00	109.37	
BVA	31-JAN-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME JANUARY 2023	480,000.000	0.00	278.32	

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BVA	28-FEB-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME FEBRUARY 2023	200,000.000	0.00	86.18	
BVA	28-FEB-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME FEBRUARY 2023	480,000.000	0.00	219.45	
BVA	31-MAR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MARCH 2023	200,000.000	0.00	95.73	
BVA	31-MAR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MARCH 2023	480,000.000	0.00	243.77	
BVA	30-APR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME APRIL 2023	200,000.000	0.00	92.98	
BVA	30-APR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME APRIL 2023	480,000.000	0.00	236.78	
BVA	20-MAY-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MAY 2023	370,000.000	0.00	15.21	

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BVA	20-MAY-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MAY 2023	200,000.000	0.00	84.59	
BVA	20-MAY-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MAY 2023	480,000.000	0.00	212.94	
BVA	31-OCT-23	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 ACCRETION INCOME OCTOBER 2023	1,650,000.000	0.00	128.57	
BVA	30-NOV-23	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 ACCRETION INCOME NOVEMBER 2023	1,650,000.000	0.00	429.17	
BVA	31-DEC-23	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 ACCRETION INCOME DECEMBER 2023	1,650,000.000	0.00	445.53	
BVA	31-JAN-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME JANUARY 2023	1,700,000.000	0.00	671.50	
BVA	28-FEB-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME FEBRUARY 2023	1,700,000.000	0.00	609.53	

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BVA	31-MAR-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME MARCH 2023	1,700,000.000	0.00	677.86	
BVA	30-APR-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME APRIL 2023	1,700,000.000	0.00	659.24	
BVA	31-MAY-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME MAY 2023	1,700,000.000	0.00	684.49	
BVA	30-JUN-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME JUNE 2023	1,700,000.000	0.00	665.69	
BVA	31-JUL-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME JULY 2023	1,700,000.000	0.00	691.19	
BVA	31-AUG-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME AUGUST 2023	1,700,000.000	0.00	694.61	
BVA	30-SEP-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME SEPTEMBER 2023	1,700,000.000	0.00	675.54	

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BVA	31-OCT-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME OCTOBER 2023	1,700,000.000	0.00	701.41	
BVA	30-NOV-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME NOVEMBER 2023	1,700,000.000	0.00	682.15	
BVA	31-DEC-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME DECEMBER 2023	1,700,000.000	0.00	708.27	
BVA	30-JUN-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME JUNE 2023	840,000.000	0.00	1.72	
BVA	31-JUL-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME JULY 2023	840,000.000	0.00	10.67	
BVA	31-AUG-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME AUGUST 2023	840,000.000	0.00	10.72	
BVA	30-SEP-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME SEPTEMBER 2023	840,000.000	0.00	10.43	

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BVA	31-OCT-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME OCTOBER 2023	840,000.000	0.00	10.83	
BVA	30-NOV-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME NOVEMBER 2023	840,000.000	0.00	10.53	
BVA	31-DEC-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME DECEMBER 2023	840,000.000	0.00	10.93	
BVA	31-JAN-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JANUARY 2023	195,000.000	0.00	2.53	
BVA	31-JAN-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JANUARY 2023	85,000.000	0.00	20.15	
BVA	28-FEB-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME FEBRUARY 2023	195,000.000	0.00	2.29	
BVA	28-FEB-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME FEBRUARY 2023	85,000.000	0.00	18.26	

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BVA	31-MAR-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME MARCH 2023	195,000.000	0.00	2.55	
BVA	31-MAR-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME MARCH 2023	85,000.000	0.00	20.29	
BVA	30-APR-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME APRIL 2023	195,000.000	0.00	2.47	
BVA	30-APR-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME APRIL 2023	85,000.000	0.00	19.71	
BVA	31-MAY-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME MAY 2023	195,000.000	0.00	2.56	
BVA	31-MAY-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME MAY 2023	85,000.000	0.00	20.44	
BVA	30-JUN-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JUNE 2023	195,000.000	0.00	2.49	

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BVA	30-JUN-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JUNE 2023	85,000.000	0.00	19.86	
BVA	31-JUL-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JULY 2023	195,000.000	0.00	2.58	
BVA	31-JUL-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JULY 2023	85,000.000	0.00	20.59	
BVA	31-AUG-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME AUGUST 2023	195,000.000	0.00	2.59	
BVA	31-AUG-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME AUGUST 2023	85,000.000	0.00	20.67	
BVA	30-SEP-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME SEPTEMBER 2023	195,000.000	0.00	2.52	
BVA	30-SEP-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME SEPTEMBER 2023	85,000.000	0.00	20.08	

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BVA	31-OCT-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME OCTOBER 2023	195,000.000	0.00	2.61	
BVA	31-OCT-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME OCTOBER 2023	85,000.000	0.00	20.83	
BVA	30-NOV-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME NOVEMBER 2023	195,000.000	0.00	2.53	
BVA	30-NOV-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME NOVEMBER 2023	85,000.000	0.00	20.23	
BVA	31-DEC-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME DECEMBER 2023	195,000.000	0.00	2.63	
BVA	31-DEC-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME DECEMBER 2023	85,000.000	0.00	20.98	
BVA	31-JAN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME JANUARY 2023	245,000.000	0.00	2.60	

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BVA	31-JAN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE JANUARY 2023	515,000.000	0.00	35.99-	
BVA	28-FEB-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME FEBRUARY 2023	245,000.000	0.00	2.36	
BVA	28-FEB-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE FEBRUARY 2023	515,000.000	0.00	32.64-	
BVA	31-MAR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME MARCH 2023	245,000.000	0.00	2.63	
BVA	31-MAR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE MARCH 2023	515,000.000	0.00	36.27-	
BVA	30-APR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME APRIL 2023	245,000.000	0.00	2.55	
BVA	30-APR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE APRIL 2023	515,000.000	0.00	35.25-	

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BVA	31-MAY-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME MAY 2023	245,000.000	0.00	2.65	
BVA	31-MAY-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE MAY 2023	515,000.000	0.00	36.57-	
BVA	30-JUN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME JUNE 2023	245,000.000	0.00	2.57	
BVA	30-JUN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE JUNE 2023	515,000.000	0.00	35.54-	
BVA	31-JUL-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME JULY 2023	245,000.000	0.00	2.67	
BVA	31-JUL-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE JULY 2023	515,000.000	0.00	36.88-	
BVA	31-AUG-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME AUGUST 2023	245,000.000	0.00	2.68	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-AUG-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE AUGUST 2023	515,000.000	0.00	37.03-	
BVA	30-SEP-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME SEPTEMBER 2023	245,000.000	0.00	2.61	
BVA	30-SEP-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE SEPTEMBER 2023	515,000.000	0.00	35.99-	
BVA	31-OCT-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME OCTOBER 2023	245,000.000	0.00	2.71	
BVA	31-OCT-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE OCTOBER 2023	515,000.000	0.00	37.34-	
BVA	30-NOV-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME NOVEMBER 2023	245,000.000	0.00	2.63	
BVA	30-NOV-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE NOVEMBER 2023	515,000.000	0.00	36.28-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-DEC-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME DECEMBER 2023	245,000.000	0.00	2.73	
BVA	31-DEC-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE DECEMBER 2023	515,000.000	0.00	37.65-	
BVA	31-JAN-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME JANUARY 2023	804,000.000	0.00	30.93	
BVA	28-FEB-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME FEBRUARY 2023	804,000.000	0.00	28.06	
BVA	31-MAR-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME MARCH 2023	804,000.000	0.00	31.18	
BVA	30-APR-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME APRIL 2023	804,000.000	0.00	30.31	
BVA	31-MAY-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME MAY 2023	804,000.000	0.00	31.45	

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BVA	30-JUN-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME JUNE 2023	804,000.000	0.00	30.56	
BVA	31-JUL-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME JULY 2023	804,000.000	0.00	31.71	
BVA	31-AUG-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME AUGUST 2023	804,000.000	0.00	31.84	
BVA	30-SEP-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME SEPTEMBER 2023	804,000.000	0.00	30.95	
BVA	31-OCT-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME OCTOBER 2023	804,000.000	0.00	32.11	
BVA	30-NOV-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME NOVEMBER 2023	804,000.000	0.00	31.21	
BVA	31-DEC-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME DECEMBER 2023	804,000.000	0.00	32.38	

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BVA	31-JAN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JANUARY 2023	600,000.000	0.00	9.11	
BVA	31-JAN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JANUARY 2023	770,000.000	0.00	177.87	
BVA	28-FEB-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME FEBRUARY 2023	600,000.000	0.00	8.25	
BVA	28-FEB-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME FEBRUARY 2023	770,000.000	0.00	161.10	
BVA	31-MAR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME MARCH 2023	600,000.000	0.00	9.15	
BVA	31-MAR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME MARCH 2023	770,000.000	0.00	178.80	
BVA	30-APR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME APRIL 2023	600,000.000	0.00	8.88	

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BVA	30-APR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME APRIL 2023	770,000.000	0.00	173.50	
BVA	31-MAY-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME MAY 2023	600,000.000	0.00	9.19	
BVA	31-MAY-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME MAY 2023	770,000.000	0.00	179.76	
BVA	30-JUN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JUNE 2023	600,000.000	0.00	8.92	
BVA	30-JUN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JUNE 2023	770,000.000	0.00	174.43	
BVA	31-JUL-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JULY 2023	600,000.000	0.00	9.24	
BVA	31-JUL-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JULY 2023	770,000.000	0.00	180.72	

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BVA	31-AUG-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME AUGUST 2023	600,000.000	0.00	9.26	
BVA	31-AUG-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME AUGUST 2023	770,000.000	0.00	181.21	
BVA	30-SEP-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME SEPTEMBER 2023	600,000.000	0.00	8.98	
BVA	30-SEP-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME SEPTEMBER 2023	770,000.000	0.00	175.84	
BVA	31-OCT-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME OCTOBER 2023	600,000.000	0.00	9.30	
BVA	31-OCT-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME OCTOBER 2023	770,000.000	0.00	182.18	
BVA	30-NOV-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME NOVEMBER 2023	600,000.000	0.00	9.03	

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BVA	30-NOV-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME NOVEMBER 2023	770,000.000	0.00	176.79	
BVA	31-DEC-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME DECEMBER 2023	600,000.000	0.00	9.35	
BVA	31-DEC-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME DECEMBER 2023	770,000.000	0.00	183.16	
BVA	31-JAN-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE JANUARY 2023	750,000.000	0.00	31.35-	
BVA	28-FEB-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE FEBRUARY 2023	750,000.000	0.00	28.40-	
BVA	31-MAR-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE MARCH 2023	750,000.000	0.00	31.53-	
BVA	30-APR-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE APRIL 2023	750,000.000	0.00	30.60-	

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BVA	31-MAY-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE MAY 2023	750,000.000	0.00	31.72-	
BVA	30-JUN-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE JUNE 2023	750,000.000	0.00	30.78-	
BVA	31-JUL-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE JULY 2023	750,000.000	0.00	31.90-	
BVA	31-AUG-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE AUGUST 2023	750,000.000	0.00	32.00-	
BVA	30-SEP-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE SEPTEMBER 2023	750,000.000	0.00	31.06-	
BVA	31-OCT-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE OCTOBER 2023	750,000.000	0.00	32.18-	
BVA	30-NOV-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE NOVEMBER 2023	750,000.000	0.00	31.24-	

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BVA	31-DEC-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE DECEMBER 2023	750,000.000	0.00	32.37-	
BVA	31-JAN-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME JANUARY 2023	320,000.000	0.00	17.91	
BVA	28-FEB-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME FEBRUARY 2023	320,000.000	0.00	16.22	
BVA	31-MAR-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME MARCH 2023	320,000.000	0.00	18.01	
BVA	30-APR-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME APRIL 2023	320,000.000	0.00	17.48	
BVA	31-MAY-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME MAY 2023	320,000.000	0.00	18.12	
BVA	30-JUN-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME JUNE 2023	320,000.000	0.00	17.59	

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BVA	31-JUL-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME JULY 2023	320,000.000	0.00	18.23	
BVA	31-AUG-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME AUGUST 2023	320,000.000	0.00	18.28	
BVA	30-SEP-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME SEPTEMBER 2023	320,000.000	0.00	17.75	
BVA	31-OCT-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME OCTOBER 2023	320,000.000	0.00	18.39	
BVA	30-NOV-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME NOVEMBER 2023	320,000.000	0.00	17.85	
BVA	31-DEC-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME DECEMBER 2023	320,000.000	0.00	18.50	
BVA	31-JAN-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME JANUARY 2023	260,000.000	0.00	14.66	

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BVA	28-FEB-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME FEBRUARY 2023	260,000.000	0.00	13.29	
BVA	31-MAR-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME MARCH 2023	260,000.000	0.00	14.75	
BVA	30-APR-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME APRIL 2023	260,000.000	0.00	14.32	
BVA	31-MAY-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME MAY 2023	260,000.000	0.00	14.84	
BVA	30-JUN-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME JUNE 2023	260,000.000	0.00	14.41	
BVA	31-JUL-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME JULY 2023	260,000.000	0.00	14.93	
BVA	31-AUG-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME AUGUST 2023	260,000.000	0.00	14.98	

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BVA	30-SEP-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME SEPTEMBER 2023	260,000.000	0.00	14.54	
BVA	31-OCT-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME OCTOBER 2023	260,000.000	0.00	15.07	
BVA	30-NOV-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME NOVEMBER 2023	260,000.000	0.00	14.63	
BVA	31-DEC-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME DECEMBER 2023	260,000.000	0.00	15.17	
BVA	31-JAN-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE JANUARY 2023	79,000.000	0.00	14.06-	
BVA	28-FEB-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE FEBRUARY 2023	79,000.000	0.00	12.74-	
BVA	31-MAR-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE MARCH 2023	79,000.000	0.00	14.15-	

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BVA	30-APR-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE APRIL 2023	79,000.000	0.00	13.74-	
BVA	31-MAY-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE MAY 2023	79,000.000	0.00	14.25-	
BVA	30-JUN-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE JUNE 2023	79,000.000	0.00	13.84-	
BVA	31-JUL-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE JULY 2023	79,000.000	0.00	14.35-	
BVA	31-AUG-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE AUGUST 2023	79,000.000	0.00	14.40-	
BVA	30-SEP-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE SEPTEMBER 2023	79,000.000	0.00	13.98-	
BVA	31-OCT-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE OCTOBER 2023	79,000.000	0.00	14.50-	

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BVA	30-NOV-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE NOVEMBER 2023	79,000.000	0.00	14.08-	
BVA	31-DEC-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE DECEMBER 2023	79,000.000	0.00	14.60-	
BVA	31-JAN-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME JANUARY 2023	907,000.000	0.00	0.39	
BVA	28-FEB-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME FEBRUARY 2023	907,000.000	0.00	1.56	
BVA	31-MAR-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME MARCH 2023	907,000.000	0.00	1.74	
BVA	30-APR-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME APRIL 2023	907,000.000	0.00	1.67	
BVA	31-MAY-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME MAY 2023	907,000.000	0.00	1.73	

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BVA	30-JUN-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME JUNE 2023	907,000.000	0.00	1.68	
BVA	31-JUL-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME JULY 2023	907,000.000	0.00	1.74	
BVA	31-AUG-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME AUGUST 2023	907,000.000	0.00	1.75	
BVA	30-SEP-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME SEPTEMBER 2023	907,000.000	0.00	1.70	
BVA	31-OCT-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME OCTOBER 2023	907,000.000	0.00	1.76	
BVA	30-NOV-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME NOVEMBER 2023	907,000.000	0.00	1.71	
BVA	31-DEC-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME DECEMBER 2023	907,000.000	0.00	1.78	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JAN-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME JANUARY 2023	295,000.000	0.00	14.43	
BVA	28-FEB-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME FEBRUARY 2023	295,000.000	0.00	13.07	
BVA	31-MAR-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME MARCH 2023	295,000.000	0.00	14.50	
BVA	30-APR-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME APRIL 2023	295,000.000	0.00	14.07	
BVA	31-MAY-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME MAY 2023	295,000.000	0.00	14.57	
BVA	09-JUN-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME JUNE 2023	295,000.000	0.00	5.65	
BVA	31-JAN-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME JANUARY 2023	150,000.000	0.00	6.75	

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BVA	28-FEB-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME FEBRUARY 2023	150,000.000	0.00	6.11	
BVA	31-MAR-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME MARCH 2023	150,000.000	0.00	6.79	
BVA	30-APR-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME APRIL 2023	150,000.000	0.00	6.59	
BVA	31-MAY-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME MAY 2023	150,000.000	0.00	6.83	
BVA	30-JUN-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME JUNE 2023	150,000.000	0.00	6.63	
BVA	31-JUL-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME JULY 2023	150,000.000	0.00	6.87	
BVA	31-AUG-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME AUGUST 2023	150,000.000	0.00	6.89	

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BVA	30-SEP-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME SEPTEMBER 2023	150,000.000	0.00	6.68	
BVA	31-OCT-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME OCTOBER 2023	150,000.000	0.00	6.93	
BVA	30-NOV-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME NOVEMBER 2023	150,000.000	0.00	6.72	
BVA	31-DEC-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME DECEMBER 2023	150,000.000	0.00	6.97	
BVA	31-JAN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JANUARY 2023	173,000.000	0.00	11.72-	
BVA	31-JAN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JANUARY 2023	17,000.000	0.00	1.15-	
BVA	31-JAN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JANUARY 2023	73,000.000	0.00	10.89-	

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BVA	31-JAN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JANUARY 2023	6,000.000	0.00	0.90-	
BVA	31-JAN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JANUARY 2023	109,000.000	0.00	44.30-	
BVA	31-JAN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JANUARY 2023	200,000.000	0.00	250.87-	
BVA	28-FEB-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE FEBRUARY 2023	173,000.000	0.00	10.64-	
BVA	28-FEB-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE FEBRUARY 2023	17,000.000	0.00	1.04-	
BVA	28-FEB-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE FEBRUARY 2023	73,000.000	0.00	9.89-	
BVA	28-FEB-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE FEBRUARY 2023	6,000.000	0.00	0.81-	

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BVA	28-FEB-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE FEBRUARY 2023	109,000.000	0.00	40.21-	
BVA	28-FEB-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE FEBRUARY 2023	200,000.000	0.00	227.41-	
BVA	31-MAR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MARCH 2023	173,000.000	0.00	11.84-	
BVA	31-MAR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MARCH 2023	17,000.000	0.00	1.16-	
BVA	31-MAR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MARCH 2023	73,000.000	0.00	11.00-	
BVA	31-MAR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MARCH 2023	6,000.000	0.00	0.90-	
BVA	31-MAR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MARCH 2023	109,000.000	0.00	44.71-	

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BVA	31-MAR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MARCH 2023	200,000.000	0.00	252.60-	
BVA	30-APR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE APRIL 2023	173,000.000	0.00	11.52-	
BVA	30-APR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE APRIL 2023	17,000.000	0.00	1.13-	
BVA	30-APR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE APRIL 2023	73,000.000	0.00	10.70-	
BVA	30-APR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE APRIL 2023	6,000.000	0.00	0.88-	
BVA	30-APR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE APRIL 2023	109,000.000	0.00	43.48-	
BVA	30-APR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE APRIL 2023	200,000.000	0.00	245.33-	

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BVA	31-MAY-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MAY 2023	173,000.000	0.00	11.96-	
BVA	31-MAY-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MAY 2023	17,000.000	0.00	1.17-	
BVA	31-MAY-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MAY 2023	73,000.000	0.00	11.11-	
BVA	31-MAY-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MAY 2023	6,000.000	0.00	0.91-	
BVA	31-MAY-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MAY 2023	109,000.000	0.00	45.13-	
BVA	31-MAY-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MAY 2023	200,000.000	0.00	254.40-	
BVA	30-JUN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JUNE 2023	173,000.000	0.00	11.64-	

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BVA	30-JUN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JUNE 2023	17,000.000	0.00	1.14-	
BVA	30-JUN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JUNE 2023	73,000.000	0.00	10.81-	
BVA	30-JUN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JUNE 2023	6,000.000	0.00	0.89-	
BVA	30-JUN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JUNE 2023	109,000.000	0.00	43.89-	
BVA	30-JUN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JUNE 2023	200,000.000	0.00	247.08-	
BVA	31-JUL-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JULY 2023	173,000.000	0.00	12.09-	
BVA	31-JUL-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JULY 2023	17,000.000	0.00	1.19-	

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BVA	31-JUL-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JULY 2023	73,000.000	0.00	11.23-	
BVA	31-JUL-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JULY 2023	6,000.000	0.00	0.92-	
BVA	31-JUL-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JULY 2023	109,000.000	0.00	45.56-	
BVA	31-JUL-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JULY 2023	200,000.000	0.00	256.21-	
BVA	31-AUG-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE AUGUST 2023	173,000.000	0.00	12.16-	
BVA	31-AUG-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE AUGUST 2023	17,000.000	0.00	1.19-	
BVA	31-AUG-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE AUGUST 2023	73,000.000	0.00	11.29-	

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BVA	31-AUG-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE AUGUST 2023	6,000.000	0.00	0.93-	
BVA	31-AUG-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE AUGUST 2023	109,000.000	0.00	45.78-	
BVA	31-AUG-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE AUGUST 2023	200,000.000	0.00	257.14-	
BVA	30-SEP-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE SEPTEMBER 2023	173,000.000	0.00	11.83-	
BVA	30-SEP-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE SEPTEMBER 2023	17,000.000	0.00	1.16-	
BVA	30-SEP-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE SEPTEMBER 2023	73,000.000	0.00	10.98-	
BVA	30-SEP-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE SEPTEMBER 2023	6,000.000	0.00	0.90-	

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BVA	30-SEP-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE SEPTEMBER 2023	109,000.000	0.00	44.52-	
BVA	30-SEP-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE SEPTEMBER 2023	200,000.000	0.00	249.74-	
BVA	31-OCT-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE OCTOBER 2023	173,000.000	0.00	12.28-	
BVA	31-OCT-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE OCTOBER 2023	17,000.000	0.00	1.21-	
BVA	31-OCT-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE OCTOBER 2023	73,000.000	0.00	11.40-	
BVA	31-OCT-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE OCTOBER 2023	6,000.000	0.00	0.94-	
BVA	31-OCT-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE OCTOBER 2023	109,000.000	0.00	46.22-	

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BVA	31-OCT-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE OCTOBER 2023	200,000.000	0.00	258.97-	
BVA	30-NOV-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE NOVEMBER 2023	173,000.000	0.00	11.95-	
BVA	30-NOV-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE NOVEMBER 2023	17,000.000	0.00	1.17-	
BVA	30-NOV-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE NOVEMBER 2023	73,000.000	0.00	11.09-	
BVA	30-NOV-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE NOVEMBER 2023	6,000.000	0.00	0.91-	
BVA	30-NOV-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE NOVEMBER 2023	109,000.000	0.00	44.94-	
BVA	30-NOV-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE NOVEMBER 2023	200,000.000	0.00	251.52-	

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BVA	31-DEC-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE DECEMBER 2023	173,000.000	0.00	12.42-	
BVA	31-DEC-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE DECEMBER 2023	17,000.000	0.00	1.22-	
BVA	31-DEC-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE DECEMBER 2023	73,000.000	0.00	11.52-	
BVA	31-DEC-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE DECEMBER 2023	6,000.000	0.00	0.95-	
BVA	31-DEC-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE DECEMBER 2023	109,000.000	0.00	46.66-	
BVA	31-DEC-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE DECEMBER 2023	200,000.000	0.00	260.82-	
BVA	31-JAN-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME JANUARY 2023	20,000.000	0.00	0.07	

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BVA	28-FEB-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME FEBRUARY 2023	20,000.000	0.00	0.06	
BVA	31-MAR-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME MARCH 2023	20,000.000	0.00	0.07	
BVA	30-APR-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME APRIL 2023	20,000.000	0.00	0.07	
BVA	31-MAY-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME MAY 2023	20,000.000	0.00	0.07	
BVA	30-JUN-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME JUNE 2023	20,000.000	0.00	0.07	
BVA	31-JUL-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME JULY 2023	20,000.000	0.00	0.07	
BVA	31-AUG-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	0.07	

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BVA	30-SEP-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	0.07	
BVA	31-OCT-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	0.07	
BVA	30-NOV-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME NOVEMBER 2023	20,000.000	0.00	0.07	
BVA	31-DEC-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME DECEMBER 2023	20,000.000	0.00	0.08	
BVA	31-JAN-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE JANUARY 2023	395,000.000	0.00	70.63-	
BVA	28-FEB-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE FEBRUARY 2023	395,000.000	0.00	64.13-	
BVA	31-MAR-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE MARCH 2023	395,000.000	0.00	71.34-	

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BVA	30-APR-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE APRIL 2023	395,000.000	0.00	69.40-	
BVA	31-MAY-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE MAY 2023	395,000.000	0.00	72.08-	
BVA	30-JUN-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE JUNE 2023	395,000.000	0.00	70.12-	
BVA	31-JUL-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE JULY 2023	395,000.000	0.00	72.83-	
BVA	31-AUG-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE AUGUST 2023	395,000.000	0.00	73.21-	
BVA	30-SEP-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE SEPTEMBER 2023	395,000.000	0.00	71.22-	
BVA	31-OCT-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE OCTOBER 2023	395,000.000	0.00	73.97-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-NOV-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE NOVEMBER 2023	395,000.000	0.00	71.96-	
BVA	31-DEC-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE DECEMBER 2023	395,000.000	0.00	74.73-	
BVA	31-JAN-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE JANUARY 2023	1,505,000.000	0.00	241.25-	
BVA	28-FEB-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE FEBRUARY 2023	1,505,000.000	0.00	218.31-	
BVA	31-MAR-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE MARCH 2023	1,505,000.000	0.00	242.10-	
BVA	30-APR-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE APRIL 2023	1,505,000.000	0.00	234.73-	
BVA	31-MAY-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE MAY 2023	1,505,000.000	0.00	242.99-	

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BVA	30-JUN-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE JUNE 2023	1,505,000.000	0.00	235.59-	
BVA	31-JUL-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE JULY 2023	1,505,000.000	0.00	243.88-	
BVA	31-AUG-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE AUGUST 2023	1,505,000.000	0.00	244.33-	
BVA	30-SEP-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE SEPTEMBER 2023	1,505,000.000	0.00	236.89-	
BVA	31-OCT-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE OCTOBER 2023	1,505,000.000	0.00	245.22-	
BVA	30-NOV-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE NOVEMBER 2023	1,505,000.000	0.00	237.75-	
BVA	31-DEC-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE DECEMBER 2023	1,505,000.000	0.00	246.12-	

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BVA	31-JAN-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22 ACCRETION INCOME JANUARY 2023	454,000.000	0.00	46.12	
BVA	28-FEB-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22 ACCRETION INCOME FEBRUARY 2023	454,000.000	0.00	41.74	
BVA	31-MAR-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22 ACCRETION INCOME MARCH 2023	454,000.000	0.00	46.29	
BVA	30-APR-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22 ACCRETION INCOME APRIL 2023	454,000.000	0.00	44.88	
BVA	31-MAY-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22 ACCRETION INCOME MAY 2023	454,000.000	0.00	46.47	
BVA	30-JUN-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22 ACCRETION INCOME JUNE 2023	454,000.000	0.00	45.05	
BVA	31-JUL-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22 ACCRETION INCOME JULY 2023	454,000.000	0.00	46.64	

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BVA	29-AUG-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22 ACCRETION INCOME AUGUST 2023	454,000.000	0.00	45.22	
BVA	31-AUG-23	MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 ACCRETION INCOME AUGUST 2023	775,000.000	0.00	29.44	
BVA	30-SEP-23	MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 ACCRETION INCOME SEPTEMBER 2023	775,000.000	0.00	883.24	
BVA	31-OCT-23	MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 ACCRETION INCOME OCTOBER 2023	775,000.000	0.00	916.53	
BVA	30-NOV-23	MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 ACCRETION INCOME NOVEMBER 2023	775,000.000	0.00	890.84	
BVA	31-DEC-23	MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 ACCRETION INCOME DECEMBER 2023	775,000.000	0.00	924.42	
BVA	31-JAN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME JANUARY 2023	160,000.000	0.00	1.07	

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BVA	31-JAN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE JANUARY 2023	205,000.000	0.00	57.53-	
BVA	28-FEB-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME FEBRUARY 2023	160,000.000	0.00	0.97	
BVA	28-FEB-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE FEBRUARY 2023	205,000.000	0.00	52.12-	
BVA	31-MAR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME MARCH 2023	160,000.000	0.00	1.07	
BVA	31-MAR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE MARCH 2023	205,000.000	0.00	57.87-	
BVA	30-APR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME APRIL 2023	160,000.000	0.00	1.04	
BVA	30-APR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE APRIL 2023	205,000.000	0.00	56.17-	

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BVA	31-MAY-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME MAY 2023	160,000.000	0.00	1.08	
BVA	31-MAY-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE MAY 2023	205,000.000	0.00	58.22-	
BVA	30-JUN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME JUNE 2023	160,000.000	0.00	1.05	
BVA	30-JUN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE JUNE 2023	205,000.000	0.00	56.52-	
BVA	31-JUL-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME JULY 2023	160,000.000	0.00	1.09	
BVA	31-JUL-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE JULY 2023	205,000.000	0.00	58.58-	
BVA	31-AUG-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME AUGUST 2023	160,000.000	0.00	1.09	

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BVA	31-AUG-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE AUGUST 2023	205,000.000	0.00	58.76-	
BVA	30-SEP-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME SEPTEMBER 2023	160,000.000	0.00	1.06	
BVA	30-SEP-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023	205,000.000	0.00	57.04-	
BVA	31-OCT-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME OCTOBER 2023	160,000.000	0.00	1.10	
BVA	31-OCT-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE OCTOBER 2023	205,000.000	0.00	59.11-	
BVA	30-NOV-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME NOVEMBER 2023	160,000.000	0.00	1.07	
BVA	30-NOV-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE NOVEMBER 2023	205,000.000	0.00	57.38-	

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BVA	31-DEC-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME DECEMBER 2023	160,000.000	0.00	1.11	
BVA	31-DEC-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE DECEMBER 2023	205,000.000	0.00	59.47-	
BVA	31-JAN-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE JANUARY 2023	1,115,000.000	0.00	1,546.47-	
BVA	28-FEB-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE FEBRUARY 2023	1,115,000.000	0.00	1,399.76-	
BVA	31-MAR-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE MARCH 2023	1,115,000.000	0.00	1,552.69-	
BVA	30-APR-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE APRIL 2023	1,115,000.000	0.00	1,505.78-	
BVA	31-MAY-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE MAY 2023	1,115,000.000	0.00	1,559.15-	

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BVA	30-JUN-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE JUNE 2023	1,115,000.000	0.00	1,512.05-	
BVA	31-JUL-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE JULY 2023	1,115,000.000	0.00	1,565.64-	
BVA	31-AUG-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE AUGUST 2023	1,115,000.000	0.00	1,568.95-	
BVA	30-SEP-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE SEPTEMBER 2023	1,115,000.000	0.00	1,521.54-	
BVA	31-OCT-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE OCTOBER 2023	1,115,000.000	0.00	1,575.48-	
BVA	30-NOV-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE NOVEMBER 2023	1,115,000.000	0.00	1,527.88-	
BVA	31-DEC-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE DECEMBER 2023	1,115,000.000	0.00	1,582.03-	

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BVA	31-JAN-23	MORGAN STANLEY 3.750% 02/25/2023 DD 02/25/13 ACCRETION INCOME JANUARY 2023	630,000.000	0.00	36.64	
BVA	25-FEB-23	MORGAN STANLEY 3.750% 02/25/2023 DD 02/25/13 ACCRETION INCOME FEBRUARY 2023	630,000.000	0.00	43.89	
BVA	31-JAN-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023	970,000.000	0.00	226.39	
BVA	28-FEB-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023	970,000.000	0.00	205.00	
BVA	31-MAR-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023	970,000.000	0.00	227.49	
BVA	30-APR-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	970,000.000	0.00	220.71	
BVA	31-MAY-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023	970,000.000	0.00	228.64	

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BVA	30-JUN-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	970,000.000	0.00	221.83	
BVA	31-JUL-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	970,000.000	0.00	229.79	
BVA	31-AUG-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	970,000.000	0.00	230.38	
BVA	30-SEP-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	970,000.000	0.00	223.51	
BVA	31-OCT-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	970,000.000	0.00	231.54	
BVA	30-NOV-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023	970,000.000	0.00	224.64	
BVA	31-DEC-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME DECEMBER 2023	970,000.000	0.00	232.70	

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BVA	26-JUN-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME JUNE 2023	73,000.000	0.00	0.02	
BVA	30-JUN-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME JUNE 2023	73,000.000	0.00	0.05	
BVA	30-JUN-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE JUNE 2023	440,000.000	0.00	0.57-	
BVA	31-JUL-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME JULY 2023	73,000.000	0.00	0.47	
BVA	31-JUL-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE JULY 2023	440,000.000	0.00	5.88-	
BVA	31-AUG-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME AUGUST 2023	73,000.000	0.00	0.47	
BVA	31-AUG-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE AUGUST 2023	440,000.000	0.00	5.91-	

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BVA	30-SEP-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME SEPTEMBER 2023	73,000.000	0.00	0.46	
BVA	30-SEP-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE SEPTEMBER 2023	440,000.000	0.00	5.74-	
BVA	31-OCT-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME OCTOBER 2023	73,000.000	0.00	0.47	
BVA	31-OCT-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE OCTOBER 2023	440,000.000	0.00	5.96-	
BVA	30-NOV-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME NOVEMBER 2023	73,000.000	0.00	0.46	
BVA	30-NOV-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE NOVEMBER 2023	440,000.000	0.00	5.80-	
BVA	31-DEC-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME DECEMBER 2023	73,000.000	0.00	0.48	

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BVA	31-DEC-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE DECEMBER 2023	440,000.000	0.00	6.02-	
BVA	31-JAN-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME JANUARY 2023	1,345,000.000	0.00	34.82	
BVA	28-FEB-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME FEBRUARY 2023	1,345,000.000	0.00	31.50	
BVA	31-MAR-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME MARCH 2023	1,345,000.000	0.00	34.93	
BVA	30-APR-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME APRIL 2023	1,345,000.000	0.00	33.86	
BVA	31-MAY-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME MAY 2023	1,345,000.000	0.00	35.04	
BVA	30-JUN-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME JUNE 2023	1,345,000.000	0.00	33.97	

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BVA	31-JUL-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME JULY 2023	1,345,000.000	0.00	35.16	
BVA	31-AUG-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME AUGUST 2023	1,345,000.000	0.00	35.22	
BVA	30-SEP-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME SEPTEMBER 2023	1,345,000.000	0.00	34.14	
BVA	31-OCT-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME OCTOBER 2023	1,345,000.000	0.00	35.34	
BVA	30-NOV-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME NOVEMBER 2023	1,345,000.000	0.00	34.25	
BVA	31-DEC-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME DECEMBER 2023	1,345,000.000	0.00	35.45	
BVA	31-JAN-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME JANUARY 2023	370,000.000	0.00	6.09	

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BVA	28-FEB-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME FEBRUARY 2023	370,000.000	0.00	5.53	
BVA	31-MAR-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME MARCH 2023	370,000.000	0.00	6.15	
BVA	30-APR-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME APRIL 2023	370,000.000	0.00	5.98	
BVA	31-MAY-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME MAY 2023	370,000.000	0.00	6.21	
BVA	30-JUN-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME JUNE 2023	370,000.000	0.00	6.04	
BVA	31-JUL-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME JULY 2023	370,000.000	0.00	6.27	
BVA	31-AUG-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME AUGUST 2023	370,000.000	0.00	6.31	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-SEP-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME SEPTEMBER 2023	370,000.000	0.00	6.13	
BVA	31-OCT-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME OCTOBER 2023	370,000.000	0.00	6.37	
BVA	30-NOV-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME NOVEMBER 2023	370,000.000	0.00	6.20	
BVA	31-DEC-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME DECEMBER 2023	370,000.000	0.00	6.43	
BVA	31-JAN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023	124,000.000	0.00	94.21-	
BVA	31-JAN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023	541,000.000	0.00	396.23-	
BVA	31-JAN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023	605,000.000	0.00	475.71-	

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BVA	28-FEB-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023	124,000.000	0.00	85.22-	
BVA	28-FEB-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023	541,000.000	0.00	358.44-	
BVA	28-FEB-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023	605,000.000	0.00	430.32-	
BVA	31-MAR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023	124,000.000	0.00	94.48-	
BVA	31-MAR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023	541,000.000	0.00	397.40-	
BVA	31-MAR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023	605,000.000	0.00	477.07-	
BVA	30-APR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023	124,000.000	0.00	91.57-	

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BVA	30-APR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023	541,000.000	0.00	385.18-	
BVA	30-APR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023	605,000.000	0.00	462.37-	
BVA	31-MAY-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023	124,000.000	0.00	94.76-	
BVA	31-MAY-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023	541,000.000	0.00	398.62-	
BVA	31-MAY-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023	605,000.000	0.00	478.47-	
BVA	30-JUN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023	124,000.000	0.00	91.85-	
BVA	30-JUN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023	541,000.000	0.00	386.36-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-JUN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023	605,000.000	0.00	463.73-	
BVA	31-JUL-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023	124,000.000	0.00	95.05-	
BVA	31-JUL-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023	541,000.000	0.00	399.83-	
BVA	31-JUL-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023	605,000.000	0.00	479.88-	
BVA	31-AUG-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023	124,000.000	0.00	95.19-	
BVA	31-AUG-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023	541,000.000	0.00	400.45-	
BVA	31-AUG-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023	605,000.000	0.00	480.59-	

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BVA	30-SEP-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023	124,000.000	0.00	92.26-	
BVA	30-SEP-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023	541,000.000	0.00	388.14-	
BVA	30-SEP-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023	605,000.000	0.00	465.79-	
BVA	31-OCT-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023	124,000.000	0.00	95.48-	
BVA	31-OCT-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023	541,000.000	0.00	401.68-	
BVA	31-OCT-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023	605,000.000	0.00	482.01-	
BVA	30-NOV-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023	124,000.000	0.00	92.54-	

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BVA	30-NOV-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023	541,000.000	0.00	389.32-	
BVA	30-NOV-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023	605,000.000	0.00	467.16-	
BVA	31-DEC-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023	124,000.000	0.00	95.76-	
BVA	31-DEC-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023	541,000.000	0.00	402.90-	
BVA	31-DEC-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023	605,000.000	0.00	483.42-	
BVA	31-MAR-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME MARCH 2023	91,000.000	0.00	0.61	
BVA	30-APR-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME APRIL 2023	91,000.000	0.00	2.28	

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BVA	31-MAY-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME MAY 2023	91,000.000	0.00	2.37	
BVA	30-JUN-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME JUNE 2023	91,000.000	0.00	2.30	
BVA	31-JUL-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME JULY 2023	91,000.000	0.00	2.39	
BVA	31-AUG-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME AUGUST 2023	91,000.000	0.00	2.40	
BVA	30-SEP-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME SEPTEMBER 2023	91,000.000	0.00	2.33	
BVA	31-OCT-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME OCTOBER 2023	91,000.000	0.00	2.42	
BVA	30-NOV-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME NOVEMBER 2023	91,000.000	0.00	2.35	

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BVA	31-DEC-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME DECEMBER 2023	91,000.000	0.00	2.44	
BVA	31-JAN-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME JANUARY 2023	240,000.000	0.00	2.34	
BVA	28-FEB-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME FEBRUARY 2023	240,000.000	0.00	2.12	
BVA	31-MAR-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME MARCH 2023	240,000.000	0.00	2.36	
BVA	30-APR-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME APRIL 2023	240,000.000	0.00	2.29	
BVA	31-MAY-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME MAY 2023	240,000.000	0.00	2.38	
BVA	30-JUN-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME JUNE 2023	240,000.000	0.00	2.32	

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BVA	31-JUL-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME JULY 2023	240,000.000	0.00	2.41	
BVA	31-AUG-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME AUGUST 2023	240,000.000	0.00	2.42	
BVA	30-SEP-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME SEPTEMBER 2023	240,000.000	0.00	2.35	
BVA	31-OCT-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME OCTOBER 2023	240,000.000	0.00	2.44	
BVA	30-NOV-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME NOVEMBER 2023	240,000.000	0.00	2.37	
BVA	31-DEC-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME DECEMBER 2023	240,000.000	0.00	2.46	
BVA	31-JAN-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME JANUARY 2023	1,281,000.000	0.00	0.55	

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BVA	28-FEB-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME FEBRUARY 2023	1,281,000.000	0.00	2.19	
BVA	31-MAR-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME MARCH 2023	1,281,000.000	0.00	2.43	
BVA	30-APR-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME APRIL 2023	1,281,000.000	0.00	2.37	
BVA	31-MAY-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME MAY 2023	1,281,000.000	0.00	2.45	
BVA	30-JUN-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME JUNE 2023	1,281,000.000	0.00	2.38	
BVA	31-JUL-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME JULY 2023	1,281,000.000	0.00	2.47	
BVA	31-AUG-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME AUGUST 2023	1,281,000.000	0.00	2.48	

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BVA	30-SEP-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME SEPTEMBER 2023	1,281,000.000	0.00	2.41	
BVA	31-OCT-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME OCTOBER 2023	1,281,000.000	0.00	2.50	
BVA	30-NOV-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME NOVEMBER 2023	1,281,000.000	0.00	2.43	
BVA	31-DEC-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME DECEMBER 2023	1,281,000.000	0.00	2.53	
BVA	31-JAN-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME JANUARY 2023	1,220,000.000	0.00	0.34	
BVA	28-FEB-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME FEBRUARY 2023	1,220,000.000	0.00	0.31	
BVA	31-MAR-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME MARCH 2023	1,220,000.000	0.00	0.34	

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BVA	30-APR-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME APRIL 2023	1,220,000.000	0.00	0.33	
BVA	31-MAY-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME MAY 2023	1,220,000.000	0.00	0.35	
BVA	30-JUN-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME JUNE 2023	1,220,000.000	0.00	0.34	
BVA	31-JUL-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME JULY 2023	1,220,000.000	0.00	0.35	
BVA	31-AUG-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME AUGUST 2023	1,220,000.000	0.00	0.35	
BVA	30-SEP-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME SEPTEMBER 2023	1,220,000.000	0.00	0.34	
BVA	31-OCT-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME OCTOBER 2023	1,220,000.000	0.00	0.35	

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BVA	30-NOV-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME NOVEMBER 2023	1,220,000.000	0.00	0.34	
BVA	31-DEC-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME DECEMBER 2023	1,220,000.000	0.00	0.35	
BVA	31-JAN-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE JANUARY 2023	900,000.000	0.00	780.75-	
BVA	28-FEB-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE FEBRUARY 2023	900,000.000	0.00	706.26-	
BVA	31-MAR-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE MARCH 2023	900,000.000	0.00	783.00-	
BVA	30-APR-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE APRIL 2023	900,000.000	0.00	758.90-	
BVA	31-MAY-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE MAY 2023	900,000.000	0.00	785.34-	

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BVA	30-JUN-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE JUNE 2023	900,000.000	0.00	761.16-	
BVA	31-JUL-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE JULY 2023	900,000.000	0.00	787.69-	
BVA	31-AUG-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE AUGUST 2023	900,000.000	0.00	788.88-	
BVA	30-SEP-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE SEPTEMBER 2023	900,000.000	0.00	764.59-	
BVA	31-OCT-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE OCTOBER 2023	900,000.000	0.00	791.24-	
BVA	30-NOV-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE NOVEMBER 2023	900,000.000	0.00	766.88-	
BVA	31-DEC-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE DECEMBER 2023	900,000.000	0.00	793.60-	

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BVA	31-JAN-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE JANUARY 2023	695,000.000	0.00	1,445.09-	
BVA	28-FEB-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE FEBRUARY 2023	695,000.000	0.00	1,307.10-	
BVA	31-MAR-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE MARCH 2023	695,000.000	0.00	1,449.00-	
BVA	30-APR-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE APRIL 2023	695,000.000	0.00	1,404.25-	
BVA	31-MAY-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE MAY 2023	695,000.000	0.00	1,453.05-	
BVA	30-JUN-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE JUNE 2023	695,000.000	0.00	1,408.17-	
BVA	31-JUL-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE JULY 2023	695,000.000	0.00	1,457.11-	

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BVA	31-AUG-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE AUGUST 2023	695,000.000	0.00	1,459.18-	
BVA	30-SEP-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE SEPTEMBER 2023	695,000.000	0.00	1,414.11-	
BVA	31-OCT-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE OCTOBER 2023	695,000.000	0.00	1,463.26-	
BVA	30-NOV-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE NOVEMBER 2023	695,000.000	0.00	1,418.07-	
BVA	31-DEC-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE DECEMBER 2023	695,000.000	0.00	1,467.35-	
BVA	31-AUG-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME AUGUST 2023	283,000.000	0.00	1.50	
BVA	30-SEP-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME SEPTEMBER 2023	283,000.000	0.00	5.62	

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BVA	31-OCT-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME OCTOBER 2023	283,000.000	0.00	5.84	
BVA	30-NOV-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME NOVEMBER 2023	283,000.000	0.00	5.67	
BVA	31-DEC-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME DECEMBER 2023	283,000.000	0.00	5.89	
BVA	31-JAN-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE JANUARY 2023	930,000.000	0.00	213.39-	
BVA	28-FEB-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE FEBRUARY 2023	930,000.000	0.00	193.12-	
BVA	31-MAR-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE MARCH 2023	930,000.000	0.00	214.20-	
BVA	30-APR-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE APRIL 2023	930,000.000	0.00	207.71-	

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BVA	31-MAY-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE MAY 2023	930,000.000	0.00	215.04-	
BVA	30-JUN-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE JUNE 2023	930,000.000	0.00	208.52-	
BVA	31-JUL-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE JULY 2023	930,000.000	0.00	215.89-	
BVA	31-AUG-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE AUGUST 2023	930,000.000	0.00	216.32-	
BVA	30-SEP-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE SEPTEMBER 2023	930,000.000	0.00	209.76-	
BVA	31-OCT-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE OCTOBER 2023	930,000.000	0.00	217.18-	
BVA	30-NOV-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE NOVEMBER 2023	930,000.000	0.00	210.59-	

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BVA	31-DEC-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE DECEMBER 2023	930,000.000	0.00	218.03-	
BVA	31-JUL-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME JULY 2023	1,350,000.000	0.00	93.26	
BVA	31-AUG-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME AUGUST 2023	1,350,000.000	0.00	116.10	
BVA	30-SEP-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME SEPTEMBER 2023	1,350,000.000	0.00	112.90	
BVA	31-OCT-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME OCTOBER 2023	1,350,000.000	0.00	117.21	
BVA	30-NOV-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME NOVEMBER 2023	1,350,000.000	0.00	113.98	
BVA	31-DEC-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME DECEMBER 2023	1,350,000.000	0.00	118.34	

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BVA	31-JAN-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME JANUARY 2023	1,800,000.000	0.00	35.26	
BVA	28-FEB-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME FEBRUARY 2023	1,800,000.000	0.00	31.92	
BVA	31-MAR-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME MARCH 2023	1,800,000.000	0.00	35.43	
BVA	30-APR-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME APRIL 2023	1,800,000.000	0.00	34.37	
BVA	31-MAY-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME MAY 2023	1,800,000.000	0.00	35.60	
BVA	30-JUN-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME JUNE 2023	1,800,000.000	0.00	34.54	
BVA	31-JUL-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME JULY 2023	1,800,000.000	0.00	35.78	

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BVA	31-AUG-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME AUGUST 2023	1,800,000.000	0.00	35.87	
BVA	30-SEP-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME SEPTEMBER 2023	1,800,000.000	0.00	34.80	
BVA	31-OCT-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME OCTOBER 2023	1,800,000.000	0.00	36.05	
BVA	30-NOV-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME NOVEMBER 2023	1,800,000.000	0.00	34.97	
BVA	31-DEC-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME DECEMBER 2023	1,800,000.000	0.00	36.23	
BVA	31-JAN-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME JANUARY 2023	1,845,000.000	0.00	16.49	
BVA	28-FEB-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME FEBRUARY 2023	1,845,000.000	0.00	14.91	

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BVA	31-MAR-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME MARCH 2023	1,845,000.000	0.00	16.52	
BVA	30-APR-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME APRIL 2023	1,845,000.000	0.00	16.01	
BVA	31-MAY-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME MAY 2023	1,845,000.000	0.00	16.56	
BVA	30-JUN-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME JUNE 2023	1,845,000.000	0.00	16.05	
BVA	31-JUL-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME JULY 2023	1,845,000.000	0.00	16.60	
BVA	31-AUG-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME AUGUST 2023	1,845,000.000	0.00	16.62	
BVA	30-SEP-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME SEPTEMBER 2023	1,845,000.000	0.00	16.10	

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BVA	31-OCT-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME OCTOBER 2023	1,845,000.000	0.00	16.66	
BVA	30-NOV-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME NOVEMBER 2023	1,845,000.000	0.00	16.14	
BVA	31-DEC-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME DECEMBER 2023	1,845,000.000	0.00	16.70	
BVA	31-JAN-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME JANUARY 2023	480,000.000	0.00	14.19	
BVA	28-FEB-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME FEBRUARY 2023	480,000.000	0.00	12.85	
BVA	31-MAR-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME MARCH 2023	480,000.000	0.00	14.25	
BVA	30-APR-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME APRIL 2023	480,000.000	0.00	13.82	

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BVA	31-MAY-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME MAY 2023	480,000.000	0.00	14.32	
BVA	30-JUN-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME JUNE 2023	480,000.000	0.00	13.89	
BVA	05-JUL-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME JULY 2023	480,000.000	0.00	2.78	
BVA	31-JAN-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME JANUARY 2023	410,000.000	0.00	2.89	
BVA	28-FEB-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME FEBRUARY 2023	410,000.000	0.00	2.62	
BVA	31-MAR-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME MARCH 2023	410,000.000	0.00	2.91	
BVA	30-APR-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME APRIL 2023	410,000.000	0.00	2.82	

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BVA	31-MAY-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME MAY 2023	410,000.000	0.00	2.92	
BVA	30-JUN-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME JUNE 2023	410,000.000	0.00	2.84	
BVA	05-JUL-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME JULY 2023	410,000.000	0.00	0.57	
BVA	31-JAN-23	PFIZER INC 3.200% 09/15/2023 DD 09/07/18 AMORTIZATION EXPENSE JANUARY 2023	110,000.000	0.00	57.34-	
BVA	28-FEB-23	PFIZER INC 3.200% 09/15/2023 DD 09/07/18 AMORTIZATION EXPENSE FEBRUARY 2023	110,000.000	0.00	51.91-	
BVA	31-MAR-23	PFIZER INC 3.200% 09/15/2023 DD 09/07/18 AMORTIZATION EXPENSE MARCH 2023	110,000.000	0.00	57.58-	
BVA	30-APR-23	PFIZER INC 3.200% 09/15/2023 DD 09/07/18 AMORTIZATION EXPENSE APRIL 2023	110,000.000	0.00	55.85-	

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BVA	31-MAY-23	PFIZER INC 3.200% 09/15/2023 DD 09/07/18 AMORTIZATION EXPENSE MAY 2023	110,000.000	0.00	57.83-	
BVA	09-JUN-23	PFIZER INC 3.200% 09/15/2023 DD 09/07/18 AMORTIZATION EXPENSE JUNE 2023	110,000.000	0.00	22.43-	
BVA	31-JAN-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME JANUARY 2023	115,000.000	0.00	0.96	
BVA	28-FEB-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME FEBRUARY 2023	115,000.000	0.00	0.87	
BVA	31-MAR-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME MARCH 2023	115,000.000	0.00	0.96	
BVA	30-APR-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME APRIL 2023	115,000.000	0.00	0.93	
BVA	31-MAY-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME MAY 2023	115,000.000	0.00	0.97	

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BVA	09-JUN-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME JUNE 2023	115,000.000	0.00	0.37	
BVA	31-JAN-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME JANUARY 2023	140,000.000	0.00	2.59	
BVA	28-FEB-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME FEBRUARY 2023	140,000.000	0.00	2.35	
BVA	31-MAR-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME MARCH 2023	140,000.000	0.00	2.61	
BVA	30-APR-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME APRIL 2023	140,000.000	0.00	2.53	
BVA	31-MAY-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME MAY 2023	140,000.000	0.00	2.62	
BVA	30-JUN-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME JUNE 2023	140,000.000	0.00	2.55	

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BVA	31-JUL-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME JULY 2023	140,000.000	0.00	2.64	
BVA	31-AUG-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME AUGUST 2023	140,000.000	0.00	2.65	
BVA	30-SEP-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME SEPTEMBER 2023	140,000.000	0.00	2.57	
BVA	31-OCT-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME OCTOBER 2023	140,000.000	0.00	2.66	
BVA	30-NOV-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME NOVEMBER 2023	140,000.000	0.00	2.58	
BVA	31-DEC-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME DECEMBER 2023	140,000.000	0.00	2.68	
BVA	31-JAN-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME JANUARY 2023	166,000.000	0.00	1.45	

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BVA	28-FEB-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME FEBRUARY 2023	166,000.000	0.00	1.31	
BVA	31-MAR-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME MARCH 2023	166,000.000	0.00	1.46	
BVA	30-APR-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME APRIL 2023	166,000.000	0.00	1.42	
BVA	31-MAY-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME MAY 2023	166,000.000	0.00	1.47	
BVA	30-JUN-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME JUNE 2023	166,000.000	0.00	1.43	
BVA	31-JUL-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME JULY 2023	166,000.000	0.00	1.49	
BVA	31-AUG-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME AUGUST 2023	166,000.000	0.00	1.49	

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BVA	30-SEP-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME SEPTEMBER 2023	166,000.000	0.00	1.45	
BVA	31-OCT-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME OCTOBER 2023	166,000.000	0.00	1.51	
BVA	30-NOV-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME NOVEMBER 2023	166,000.000	0.00	1.47	
BVA	31-DEC-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME DECEMBER 2023	166,000.000	0.00	1.52	
BVA	31-JAN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME JANUARY 2023	655,000.000	0.00	1.21	
BVA	31-JAN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE JANUARY 2023	625,000.000	0.00	184.16-	
BVA	28-FEB-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME FEBRUARY 2023	655,000.000	0.00	1.10	

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BVA	28-FEB-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE FEBRUARY 2023	625,000.000	0.00	166.83-	
BVA	31-MAR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME MARCH 2023	655,000.000	0.00	1.22	
BVA	31-MAR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE MARCH 2023	625,000.000	0.00	185.21-	
BVA	30-APR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME APRIL 2023	655,000.000	0.00	1.18	
BVA	30-APR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE APRIL 2023	625,000.000	0.00	179.77-	
BVA	31-MAY-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME MAY 2023	655,000.000	0.00	1.23	
BVA	31-MAY-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE MAY 2023	625,000.000	0.00	186.30-	

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BVA	30-JUN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME JUNE 2023	655,000.000	0.00	1.19	
BVA	30-JUN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE JUNE 2023	625,000.000	0.00	180.83-	
BVA	31-JUL-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME JULY 2023	655,000.000	0.00	1.24	
BVA	31-JUL-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE JULY 2023	625,000.000	0.00	187.39-	
BVA	31-AUG-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME AUGUST 2023	655,000.000	0.00	1.24	
BVA	31-AUG-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE AUGUST 2023	625,000.000	0.00	187.95-	
BVA	30-SEP-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME SEPTEMBER 2023	655,000.000	0.00	1.21	

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BVA	30-SEP-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE SEPTEMBER 2023	625,000.000	0.00	182.43-	
BVA	31-OCT-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME OCTOBER 2023	655,000.000	0.00	1.25	
BVA	31-OCT-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE OCTOBER 2023	625,000.000	0.00	189.06-	
BVA	30-NOV-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME NOVEMBER 2023	655,000.000	0.00	1.21	
BVA	30-NOV-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE NOVEMBER 2023	625,000.000	0.00	183.51-	
BVA	31-DEC-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME DECEMBER 2023	655,000.000	0.00	1.26	
BVA	31-DEC-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE DECEMBER 2023	625,000.000	0.00	190.17-	

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BVA	31-JAN-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME JANUARY 2023	350,000.000	0.00	18.72	
BVA	28-FEB-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME FEBRUARY 2023	350,000.000	0.00	16.94	
BVA	31-MAR-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME MARCH 2023	350,000.000	0.00	18.79	
BVA	30-APR-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME APRIL 2023	350,000.000	0.00	18.22	
BVA	31-MAY-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME MAY 2023	350,000.000	0.00	18.87	
BVA	30-JUN-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME JUNE 2023	350,000.000	0.00	18.29	
BVA	31-JUL-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME JULY 2023	350,000.000	0.00	18.94	

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BVA	31-AUG-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME AUGUST 2023	350,000.000	0.00	18.98	
BVA	30-SEP-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME SEPTEMBER 2023	350,000.000	0.00	18.40	
BVA	31-OCT-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME OCTOBER 2023	350,000.000	0.00	19.05	
BVA	30-NOV-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME NOVEMBER 2023	350,000.000	0.00	18.47	
BVA	31-DEC-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME DECEMBER 2023	350,000.000	0.00	19.12	
BVA	31-JAN-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME JANUARY 2023	115,000.000	0.00	2.27	
BVA	28-FEB-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME FEBRUARY 2023	115,000.000	0.00	2.06	

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BVA	31-MAR-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME MARCH 2023	115,000.000	0.00	2.28	
BVA	30-APR-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME APRIL 2023	115,000.000	0.00	2.21	
BVA	31-MAY-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME MAY 2023	115,000.000	0.00	2.29	
BVA	30-JUN-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME JUNE 2023	115,000.000	0.00	2.22	
BVA	31-JUL-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME JULY 2023	115,000.000	0.00	2.30	
BVA	31-AUG-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME AUGUST 2023	115,000.000	0.00	2.30	
BVA	30-SEP-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME SEPTEMBER 2023	115,000.000	0.00	2.23	

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BVA	31-OCT-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME OCTOBER 2023	115,000.000	0.00	2.31	
BVA	30-NOV-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME NOVEMBER 2023	115,000.000	0.00	2.24	
BVA	31-DEC-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME DECEMBER 2023	115,000.000	0.00	2.32	
BVA	31-JAN-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE JANUARY 2023	1,070,000.000	0.00	153.53-	
BVA	28-FEB-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE FEBRUARY 2023	1,070,000.000	0.00	139.17-	
BVA	31-MAR-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE MARCH 2023	1,070,000.000	0.00	154.57-	
BVA	30-APR-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE APRIL 2023	1,070,000.000	0.00	150.12-	

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BVA	31-MAY-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE MAY 2023	1,070,000.000	0.00	155.66-	
BVA	30-JUN-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE JUNE 2023	1,070,000.000	0.00	151.17-	
BVA	31-JUL-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE JULY 2023	1,070,000.000	0.00	156.75-	
BVA	31-AUG-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE AUGUST 2023	1,070,000.000	0.00	157.31-	
BVA	30-SEP-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE SEPTEMBER 2023	1,070,000.000	0.00	152.77-	
BVA	31-OCT-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE OCTOBER 2023	1,070,000.000	0.00	158.41-	
BVA	30-NOV-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE NOVEMBER 2023	1,070,000.000	0.00	153.85-	

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BVA	31-DEC-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE DECEMBER 2023	1,070,000.000	0.00	159.52-	
BVA	31-JAN-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE JANUARY 2023	700,000.000	0.00	251.50-	
BVA	28-FEB-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE FEBRUARY 2023	700,000.000	0.00	227.61-	
BVA	31-MAR-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE MARCH 2023	700,000.000	0.00	252.44-	
BVA	30-APR-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE APRIL 2023	700,000.000	0.00	244.78-	
BVA	31-MAY-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE MAY 2023	700,000.000	0.00	253.42-	
BVA	30-JUN-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE JUNE 2023	700,000.000	0.00	245.73-	

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BVA	31-JUL-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE JULY 2023	700,000.000	0.00	254.40-	
BVA	31-AUG-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE AUGUST 2023	700,000.000	0.00	254.90-	
BVA	30-SEP-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023	700,000.000	0.00	247.17-	
BVA	31-OCT-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE OCTOBER 2023	700,000.000	0.00	255.89-	
BVA	30-NOV-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE NOVEMBER 2023	700,000.000	0.00	248.12-	
BVA	31-DEC-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE DECEMBER 2023	700,000.000	0.00	256.88-	
BVA	31-JAN-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME JANUARY 2023	334,000.000	0.00	2.76	

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BVA	28-FEB-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME FEBRUARY 2023	334,000.000	0.00	2.50	
BVA	31-MAR-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME MARCH 2023	334,000.000	0.00	2.77	
BVA	30-APR-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME APRIL 2023	334,000.000	0.00	2.69	
BVA	31-MAY-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME MAY 2023	334,000.000	0.00	2.78	
BVA	30-JUN-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME JUNE 2023	334,000.000	0.00	2.69	
BVA	31-JUL-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME JULY 2023	334,000.000	0.00	2.79	
BVA	31-AUG-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME AUGUST 2023	334,000.000	0.00	2.79	

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BVA	30-SEP-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME SEPTEMBER 2023	334,000.000	0.00	2.71	
BVA	31-OCT-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME OCTOBER 2023	334,000.000	0.00	2.80	
BVA	30-NOV-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME NOVEMBER 2023	334,000.000	0.00	2.71	
BVA	31-DEC-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME DECEMBER 2023	334,000.000	0.00	2.81	
BVA	31-JAN-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME JANUARY 2023	290,000.000	0.00	7.94	
BVA	28-FEB-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME FEBRUARY 2023	290,000.000	0.00	7.19	
BVA	31-MAR-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME MARCH 2023	290,000.000	0.00	7.97	

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BVA	30-APR-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME APRIL 2023	290,000.000	0.00	7.73	
BVA	31-MAY-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME MAY 2023	290,000.000	0.00	8.01	
BVA	30-JUN-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME JUNE 2023	290,000.000	0.00	7.76	
BVA	31-JUL-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME JULY 2023	290,000.000	0.00	8.04	
BVA	31-AUG-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME AUGUST 2023	290,000.000	0.00	8.06	
BVA	30-SEP-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME SEPTEMBER 2023	290,000.000	0.00	7.81	
BVA	31-OCT-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME OCTOBER 2023	290,000.000	0.00	8.09	

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BVA	30-NOV-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME NOVEMBER 2023	290,000.000	0.00	7.85	
BVA	31-DEC-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME DECEMBER 2023	290,000.000	0.00	8.13	
BVA	31-JAN-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME JANUARY 2023	345,000.000	0.00	5.17	
BVA	28-FEB-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME FEBRUARY 2023	345,000.000	0.00	4.69	
BVA	31-MAR-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME MARCH 2023	345,000.000	0.00	5.20	
BVA	30-APR-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME APRIL 2023	345,000.000	0.00	5.05	
BVA	31-MAY-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME MAY 2023	345,000.000	0.00	5.24	

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BVA	30-JUN-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME JUNE 2023	345,000.000	0.00	5.09	
BVA	31-JUL-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME JULY 2023	345,000.000	0.00	5.28	
BVA	31-AUG-23	ROGERS COMMUNICATIONS INC/ONTA 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME AUGUST 2023	345,000.000	0.00	5.30	
BVA	30-SEP-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME SEPTEMBER 2023	345,000.000	0.00	24.27	
BVA	01-OCT-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 AMORTIZATION EXPENSE OCTOBER 2023	345,000.000	0.00	0.01-	
BVA	02-OCT-23 25-SEP-13	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 AMORTIZATION ADJUSTMENT		0.00	0.01	
BVA	31-JAN-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE JANUARY 2023	245,000.000	0.00	232.09-	

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BVA	28-FEB-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE FEBRUARY 2023	245,000.000	0.00	210.16-	
BVA	31-MAR-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE MARCH 2023	245,000.000	0.00	233.20-	
BVA	30-APR-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE APRIL 2023	245,000.000	0.00	226.25-	
BVA	31-MAY-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE MAY 2023	245,000.000	0.00	234.35-	
BVA	30-JUN-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE JUNE 2023	245,000.000	0.00	227.36-	
BVA	31-JUL-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE JULY 2023	245,000.000	0.00	235.51-	
BVA	31-AUG-23	ROGERS COMMUNICATIONS INC/ONTA 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE AUGUST 2023	245,000.000	0.00	236.10-	

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BVA	30-SEP-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE SEPTEMBER 2023	245,000.000	0.00	229.06-	
BVA	31-OCT-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE OCTOBER 2023	245,000.000	0.00	237.27-	
BVA	30-NOV-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE NOVEMBER 2023	245,000.000	0.00	230.19-	
BVA	31-DEC-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE DECEMBER 2023	245,000.000	0.00	238.44-	
BVA	31-JAN-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE JANUARY 2023	650,000.000	0.00	238.29-	
BVA	28-FEB-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE FEBRUARY 2023	650,000.000	0.00	215.93-	
BVA	31-MAR-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE MARCH 2023	650,000.000	0.00	239.77-	

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BVA	30-APR-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE APRIL 2023	650,000.000	0.00	232.78-	
BVA	31-MAY-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE MAY 2023	650,000.000	0.00	241.30-	
BVA	30-JUN-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE JUNE 2023	650,000.000	0.00	234.27-	
BVA	31-JUL-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE JULY 2023	650,000.000	0.00	242.84-	
BVA	31-AUG-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE AUGUST 2023	650,000.000	0.00	243.63-	
BVA	30-SEP-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE SEPTEMBER 2023	650,000.000	0.00	236.53-	
BVA	31-OCT-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE OCTOBER 2023	650,000.000	0.00	245.18-	

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BVA	30-NOV-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE NOVEMBER 2023	650,000.000	0.00	238.04-	
BVA	31-DEC-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE DECEMBER 2023	650,000.000	0.00	246.75-	
BVA	31-JAN-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME JANUARY 2023	675,000.000	0.00	20.11	
BVA	28-FEB-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME FEBRUARY 2023	675,000.000	0.00	18.20	
BVA	31-MAR-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME MARCH 2023	675,000.000	0.00	20.20	
BVA	30-APR-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME APRIL 2023	675,000.000	0.00	19.59	
BVA	31-MAY-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME MAY 2023	675,000.000	0.00	20.28	

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BVA	30-JUN-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME JUNE 2023	675,000.000	0.00	19.67	
BVA	31-JUL-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME JULY 2023	675,000.000	0.00	20.37	
BVA	31-AUG-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME AUGUST 2023	675,000.000	0.00	20.42	
BVA	30-SEP-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME SEPTEMBER 2023	675,000.000	0.00	19.80	
BVA	31-OCT-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME OCTOBER 2023	675,000.000	0.00	20.50	
BVA	30-NOV-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME NOVEMBER 2023	675,000.000	0.00	19.89	
BVA	31-DEC-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME DECEMBER 2023	675,000.000	0.00	20.59	

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BVA	31-JAN-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME JANUARY 2023	905,000.000	0.00	122.05	
BVA	28-FEB-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME FEBRUARY 2023	905,000.000	0.00	110.46	
BVA	31-MAR-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME MARCH 2023	905,000.000	0.00	122.51	
BVA	30-APR-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME APRIL 2023	905,000.000	0.00	118.79	
BVA	31-MAY-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME MAY 2023	905,000.000	0.00	122.99	
BVA	30-JUN-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME JUNE 2023	905,000.000	0.00	119.26	
BVA	31-JUL-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME JULY 2023	905,000.000	0.00	123.47	

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BVA	31-AUG-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME AUGUST 2023	905,000.000	0.00	123.72	
BVA	30-SEP-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME SEPTEMBER 2023	905,000.000	0.00	119.97	
BVA	31-OCT-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME OCTOBER 2023	905,000.000	0.00	124.20	
BVA	30-NOV-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME NOVEMBER 2023	905,000.000	0.00	120.44	
BVA	31-DEC-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME DECEMBER 2023	905,000.000	0.00	124.69	
BVA	31-MAY-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME MAY 2023	584,000.000	0.00	4.82	
BVA	30-JUN-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME JUNE 2023	584,000.000	0.00	11.15	

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BVA	31-JUL-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME JULY 2023	584,000.000	0.00	11.58	
BVA	31-AUG-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME AUGUST 2023	584,000.000	0.00	11.63	
BVA	30-SEP-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME SEPTEMBER 2023	584,000.000	0.00	11.30	
BVA	31-OCT-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME OCTOBER 2023	584,000.000	0.00	11.73	
BVA	30-NOV-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME NOVEMBER 2023	584,000.000	0.00	11.40	
BVA	31-DEC-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME DECEMBER 2023	584,000.000	0.00	11.83	
BVA	31-JAN-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME JANUARY 2023	813,000.000	0.00	1.32	

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BVA	28-FEB-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME FEBRUARY 2023	813,000.000	0.00	1.20	
BVA	31-MAR-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME MARCH 2023	813,000.000	0.00	1.33	
BVA	30-APR-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME APRIL 2023	813,000.000	0.00	1.29	
BVA	31-MAY-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME MAY 2023	813,000.000	0.00	1.33	
BVA	30-JUN-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME JUNE 2023	813,000.000	0.00	1.29	
BVA	31-JUL-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME JULY 2023	813,000.000	0.00	1.34	
BVA	31-AUG-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME AUGUST 2023	813,000.000	0.00	1.34	

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BVA	30-SEP-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME SEPTEMBER 2023	813,000.000	0.00	1.30	
BVA	31-OCT-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME OCTOBER 2023	813,000.000	0.00	1.35	
BVA	30-NOV-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME NOVEMBER 2023	813,000.000	0.00	1.31	
BVA	20-DEC-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME DECEMBER 2023	813,000.000	0.00	0.83	
BVA	31-DEC-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME DECEMBER 2023	797,832.648	0.00	0.52	
BVA	31-JAN-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME JANUARY 2023	280,000.000	0.00	4.96	
BVA	28-FEB-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME FEBRUARY 2023	280,000.000	0.00	4.49	

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BVA	31-MAR-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME MARCH 2023	280,000.000	0.00	4.98	
BVA	30-APR-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME APRIL 2023	280,000.000	0.00	4.83	
BVA	31-MAY-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME MAY 2023	280,000.000	0.00	5.00	
BVA	30-JUN-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME JUNE 2023	280,000.000	0.00	4.85	
BVA	31-JUL-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME JULY 2023	280,000.000	0.00	5.02	
BVA	31-AUG-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME AUGUST 2023	280,000.000	0.00	5.03	
BVA	30-SEP-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME SEPTEMBER 2023	280,000.000	0.00	4.88	

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BVA	31-OCT-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME OCTOBER 2023	280,000.000	0.00	5.05	
BVA	30-NOV-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME NOVEMBER 2023	280,000.000	0.00	4.90	
BVA	31-DEC-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME DECEMBER 2023	280,000.000	0.00	5.07	
BVA	31-JAN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME JANUARY 2023	225,000.000	0.00	0.41	
BVA	31-JAN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE JANUARY 2023	950,000.000	0.00	350.51-	
BVA	28-FEB-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME FEBRUARY 2023	225,000.000	0.00	0.37	
BVA	28-FEB-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE FEBRUARY 2023	950,000.000	0.00	317.07-	

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BVA	31-MAR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME MARCH 2023	225,000.000	0.00	0.41	
BVA	31-MAR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE MARCH 2023	950,000.000	0.00	351.53-	
BVA	30-APR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME APRIL 2023	225,000.000	0.00	0.40	
BVA	30-APR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE APRIL 2023	950,000.000	0.00	340.71-	
BVA	31-MAY-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME MAY 2023	225,000.000	0.00	0.41	
BVA	31-MAY-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE MAY 2023	950,000.000	0.00	352.59-	
BVA	30-JUN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME JUNE 2023	225,000.000	0.00	0.40	

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BVA	30-JUN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE JUNE 2023	950,000.000	0.00	341.74-	
BVA	31-JUL-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME JULY 2023	225,000.000	0.00	0.41	
BVA	31-JUL-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE JULY 2023	950,000.000	0.00	353.66-	
BVA	31-AUG-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME AUGUST 2023	225,000.000	0.00	0.41	
BVA	31-AUG-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE AUGUST 2023	950,000.000	0.00	354.20-	
BVA	30-SEP-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME SEPTEMBER 2023	225,000.000	0.00	0.40	
BVA	30-SEP-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE SEPTEMBER 2023	950,000.000	0.00	343.30-	

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BVA	31-OCT-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME OCTOBER 2023	225,000.000	0.00	0.42	
BVA	31-OCT-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE OCTOBER 2023	950,000.000	0.00	355.27-	
BVA	30-NOV-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME NOVEMBER 2023	225,000.000	0.00	0.40	
BVA	30-NOV-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE NOVEMBER 2023	950,000.000	0.00	344.33-	
BVA	31-DEC-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME DECEMBER 2023	225,000.000	0.00	0.42	
BVA	31-DEC-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE DECEMBER 2023	950,000.000	0.00	356.34-	
BVA	31-JAN-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE JANUARY 2023	430,000.000	0.00	115.49-	

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BVA	28-FEB-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE FEBRUARY 2023	430,000.000	0.00	104.67-	
BVA	31-MAR-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE MARCH 2023	430,000.000	0.00	116.25-	
BVA	30-APR-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE APRIL 2023	430,000.000	0.00	112.89-	
BVA	31-MAY-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE MAY 2023	430,000.000	0.00	117.04-	
BVA	30-JUN-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE JUNE 2023	430,000.000	0.00	113.65-	
BVA	31-JUL-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE JULY 2023	430,000.000	0.00	117.83-	
BVA	31-AUG-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE AUGUST 2023	430,000.000	0.00	118.24-	

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BVA	30-SEP-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE SEPTEMBER 2023	430,000.000	0.00	114.82-	
BVA	31-OCT-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE OCTOBER 2023	430,000.000	0.00	119.04-	
BVA	30-NOV-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE NOVEMBER 2023	430,000.000	0.00	115.60-	
BVA	31-DEC-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE DECEMBER 2023	430,000.000	0.00	119.85-	
BVA	31-OCT-23	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 ACCRETION INCOME OCTOBER 2023	443,000.000	0.00	0.46	
BVA	30-NOV-23	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 ACCRETION INCOME NOVEMBER 2023	443,000.000	0.00	1.96	
BVA	31-DEC-23	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 ACCRETION INCOME DECEMBER 2023	443,000.000	0.00	2.04	

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BVA	31-JAN-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JANUARY 2023	260,000.000	0.00	137.27-	
BVA	31-JAN-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JANUARY 2023	40,000.000	0.00	21.65-	
BVA	28-FEB-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE FEBRUARY 2023	260,000.000	0.00	124.43-	
BVA	28-FEB-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE FEBRUARY 2023	40,000.000	0.00	19.63-	
BVA	31-MAR-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE MARCH 2023	260,000.000	0.00	138.22-	
BVA	31-MAR-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE MARCH 2023	40,000.000	0.00	21.80-	
BVA	30-APR-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE APRIL 2023	260,000.000	0.00	134.24-	

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BVA	30-APR-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE APRIL 2023	40,000.000	0.00	21.18-	
BVA	31-MAY-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE MAY 2023	260,000.000	0.00	139.21-	
BVA	31-MAY-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE MAY 2023	40,000.000	0.00	21.96-	
BVA	30-JUN-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JUNE 2023	260,000.000	0.00	135.21-	
BVA	30-JUN-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JUNE 2023	40,000.000	0.00	21.33-	
BVA	31-JUL-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JULY 2023	260,000.000	0.00	140.20-	
BVA	31-JUL-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JULY 2023	40,000.000	0.00	22.12-	

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BVA	31-AUG-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE AUGUST 2023	260,000.000	0.00	140.71-	
BVA	31-AUG-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE AUGUST 2023	40,000.000	0.00	22.19-	
BVA	30-SEP-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023	260,000.000	0.00	136.67-	
BVA	30-SEP-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023	40,000.000	0.00	21.56-	
BVA	31-OCT-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE OCTOBER 2023	260,000.000	0.00	141.72-	
BVA	31-OCT-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE OCTOBER 2023	40,000.000	0.00	22.35-	
BVA	30-NOV-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE NOVEMBER 2023	260,000.000	0.00	137.65-	

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BVA	30-NOV-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE NOVEMBER 2023	40,000.000	0.00	21.71-	
BVA	31-DEC-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE DECEMBER 2023	260,000.000	0.00	142.74-	
BVA	31-DEC-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE DECEMBER 2023	40,000.000	0.00	22.51-	
BVA	31-JAN-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE JANUARY 2023	130,000.000	0.00	25.06-	
BVA	28-FEB-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE FEBRUARY 2023	130,000.000	0.00	22.72-	
BVA	31-MAR-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE MARCH 2023	130,000.000	0.00	25.24-	
BVA	30-APR-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE APRIL 2023	130,000.000	0.00	24.52-	

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BVA	31-MAY-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE MAY 2023	130,000.000	0.00	25.43-	
BVA	30-JUN-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE JUNE 2023	130,000.000	0.00	24.71-	
BVA	31-JUL-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE JULY 2023	130,000.000	0.00	25.62-	
BVA	31-AUG-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE AUGUST 2023	130,000.000	0.00	25.72-	
BVA	30-SEP-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE SEPTEMBER 2023	130,000.000	0.00	24.99-	
BVA	31-OCT-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE OCTOBER 2023	130,000.000	0.00	25.92-	
BVA	30-NOV-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE NOVEMBER 2023	130,000.000	0.00	25.18-	

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BVA	31-DEC-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE DECEMBER 2023	130,000.000	0.00	91.82-	
BVA	31-JAN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023	575,000.000	0.00	33.50-	
BVA	31-JAN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023	415,000.000	0.00	108.54-	
BVA	28-FEB-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023	575,000.000	0.00	30.34-	
BVA	28-FEB-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023	415,000.000	0.00	98.29-	
BVA	31-MAR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023	575,000.000	0.00	33.68-	
BVA	31-MAR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023	415,000.000	0.00	109.07-	

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BVA	30-APR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023	575,000.000	0.00	32.68-	
BVA	30-APR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023	415,000.000	0.00	105.82-	
BVA	31-MAY-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023	575,000.000	0.00	33.87-	
BVA	31-MAY-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023	415,000.000	0.00	109.62-	
BVA	30-JUN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023	575,000.000	0.00	32.87-	
BVA	30-JUN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023	415,000.000	0.00	106.36-	
BVA	31-JUL-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023	575,000.000	0.00	34.05-	

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BVA	31-JUL-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023	415,000.000	0.00	110.17-	
BVA	31-AUG-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023	575,000.000	0.00	34.15-	
BVA	31-AUG-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023	415,000.000	0.00	110.46-	
BVA	30-SEP-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023	575,000.000	0.00	33.14-	
BVA	30-SEP-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023	415,000.000	0.00	107.17-	
BVA	31-OCT-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023	575,000.000	0.00	34.34-	
BVA	31-OCT-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023	415,000.000	0.00	111.01-	

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BVA	30-NOV-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023	575,000.000	0.00	33.32-	
BVA	30-NOV-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023	415,000.000	0.00	107.71-	
BVA	31-DEC-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023	575,000.000	0.00	34.53-	
BVA	31-DEC-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023	415,000.000	0.00	111.58-	
BVA	31-JAN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JANUARY 2023	1,125,000.000	0.00	23.48	
BVA	31-JAN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JANUARY 2023	755,000.000	0.00	53.22	
BVA	28-FEB-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME FEBRUARY 2023	1,125,000.000	0.00	21.26	

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BVA	28-FEB-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME FEBRUARY 2023	755,000.000	0.00	48.17	
BVA	31-MAR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME MARCH 2023	1,125,000.000	0.00	23.58	
BVA	31-MAR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME MARCH 2023	755,000.000	0.00	53.44	
BVA	30-APR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME APRIL 2023	1,125,000.000	0.00	22.87	
BVA	30-APR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME APRIL 2023	755,000.000	0.00	51.84	
BVA	31-MAY-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME MAY 2023	1,125,000.000	0.00	23.68	
BVA	31-MAY-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME MAY 2023	755,000.000	0.00	53.68	

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BVA	30-JUN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JUNE 2023	1,125,000.000	0.00	22.97	
BVA	30-JUN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JUNE 2023	755,000.000	0.00	52.07	
BVA	31-JUL-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JULY 2023	1,125,000.000	0.00	23.79	
BVA	31-JUL-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JULY 2023	755,000.000	0.00	53.92	
BVA	31-AUG-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME AUGUST 2023	1,125,000.000	0.00	23.84	
BVA	31-AUG-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME AUGUST 2023	755,000.000	0.00	54.04	
BVA	30-SEP-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME SEPTEMBER 2023	1,125,000.000	0.00	23.12	

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BVA	30-SEP-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME SEPTEMBER 2023	755,000.000	0.00	52.42	
BVA	31-OCT-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME OCTOBER 2023	1,125,000.000	0.00	23.94	
BVA	31-OCT-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME OCTOBER 2023	755,000.000	0.00	54.28	
BVA	30-NOV-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME NOVEMBER 2023	1,125,000.000	0.00	23.22	
BVA	30-NOV-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME NOVEMBER 2023	755,000.000	0.00	52.65	
BVA	31-DEC-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME DECEMBER 2023	1,125,000.000	0.00	24.04	
BVA	31-DEC-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME DECEMBER 2023	755,000.000	0.00	54.52	

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BVA	31-JAN-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME JANUARY 2023	1,565,000.000	0.00	538.03	
BVA	28-FEB-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME FEBRUARY 2023	1,565,000.000	0.00	487.29	
BVA	31-MAR-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME MARCH 2023	1,565,000.000	0.00	540.83	
BVA	30-APR-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME APRIL 2023	1,565,000.000	0.00	524.82	
BVA	31-MAY-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME MAY 2023	1,565,000.000	0.00	543.75	
BVA	30-JUN-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME JUNE 2023	1,565,000.000	0.00	527.66	
BVA	31-JUL-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME JULY 2023	1,565,000.000	0.00	546.69	

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BVA	31-AUG-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME AUGUST 2023	1,565,000.000	0.00	548.19	
BVA	30-SEP-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME SEPTEMBER 2023	1,565,000.000	0.00	531.96	
BVA	31-OCT-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME OCTOBER 2023	1,565,000.000	0.00	551.15	
BVA	30-NOV-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME NOVEMBER 2023	1,565,000.000	0.00	534.83	
BVA	31-DEC-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME DECEMBER 2023	1,565,000.000	0.00	554.12	
BVA	31-JAN-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE JANUARY 2023	1,235,000.000	0.00	666.03-	
BVA	28-FEB-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE FEBRUARY 2023	1,235,000.000	0.00	603.15-	

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BVA	31-MAR-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE MARCH 2023	1,235,000.000	0.00	669.35-	
BVA	30-APR-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE APRIL 2023	1,235,000.000	0.00	649.46-	
BVA	31-MAY-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE MAY 2023	1,235,000.000	0.00	672.81-	
BVA	30-JUN-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE JUNE 2023	1,235,000.000	0.00	652.81-	
BVA	31-JUL-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE JULY 2023	1,235,000.000	0.00	676.28-	
BVA	31-AUG-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE AUGUST 2023	1,235,000.000	0.00	678.05-	
BVA	30-SEP-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023	1,235,000.000	0.00	657.89-	

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BVA	31-OCT-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE OCTOBER 2023	1,235,000.000	0.00	681.54-	
BVA	30-NOV-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE NOVEMBER 2023	1,235,000.000	0.00	661.28-	
BVA	31-DEC-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE DECEMBER 2023	1,235,000.000	0.00	685.06-	
BVA	31-JAN-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME JANUARY 2023	603,000.000	0.00	6.62	
BVA	28-FEB-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME FEBRUARY 2023	603,000.000	0.00	6.01	
BVA	31-MAR-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME MARCH 2023	603,000.000	0.00	6.68	
BVA	30-APR-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME APRIL 2023	603,000.000	0.00	6.49	

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BVA	31-MAY-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME MAY 2023	603,000.000	0.00	6.73	
BVA	30-JUN-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME JUNE 2023	603,000.000	0.00	6.55	
BVA	31-JUL-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME JULY 2023	603,000.000	0.00	6.79	
BVA	31-AUG-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME AUGUST 2023	603,000.000	0.00	6.82	
BVA	30-SEP-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME SEPTEMBER 2023	603,000.000	0.00	6.63	
BVA	31-OCT-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME OCTOBER 2023	603,000.000	0.00	6.88	
BVA	30-NOV-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME NOVEMBER 2023	603,000.000	0.00	6.69	

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BVA	31-DEC-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME DECEMBER 2023	603,000.000	0.00	6.94	
BVA	31-JAN-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE JANUARY 2023	805,000.000	0.00	108.98-	
BVA	28-FEB-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE FEBRUARY 2023	805,000.000	0.00	98.59-	
BVA	31-MAR-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE MARCH 2023	805,000.000	0.00	109.31-	
BVA	30-APR-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE APRIL 2023	805,000.000	0.00	105.95-	
BVA	31-MAY-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE MAY 2023	805,000.000	0.00	109.65-	
BVA	30-JUN-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE JUNE 2023	805,000.000	0.00	106.28-	

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BVA	31-JUL-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE JULY 2023	805,000.000	0.00	110.00-	
BVA	31-AUG-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE AUGUST 2023	805,000.000	0.00	110.17-	
BVA	30-SEP-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE SEPTEMBER 2023	805,000.000	0.00	106.79-	
BVA	31-OCT-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE OCTOBER 2023	805,000.000	0.00	110.51-	
BVA	30-NOV-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE NOVEMBER 2023	805,000.000	0.00	107.12-	
BVA	31-DEC-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE DECEMBER 2023	805,000.000	0.00	110.86-	
BVA	31-JAN-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME JANUARY 2023	660,000.000	0.00	0.26	

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BVA	28-FEB-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME FEBRUARY 2023	660,000.000	0.00	0.24	
BVA	31-MAR-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME MARCH 2023	660,000.000	0.00	0.26	
BVA	30-APR-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME APRIL 2023	660,000.000	0.00	0.25	
BVA	31-MAY-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME MAY 2023	660,000.000	0.00	0.26	
BVA	30-JUN-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME JUNE 2023	660,000.000	0.00	0.26	
BVA	31-JUL-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME JULY 2023	660,000.000	0.00	0.27	
BVA	31-AUG-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME AUGUST 2023	660,000.000	0.00	0.27	

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BVA	30-SEP-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME SEPTEMBER 2023	660,000.000	0.00	0.26	
BVA	31-OCT-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME OCTOBER 2023	660,000.000	0.00	0.27	
BVA	30-NOV-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME NOVEMBER 2023	660,000.000	0.00	0.26	
BVA	31-DEC-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME DECEMBER 2023	660,000.000	0.00	0.27	
BVA	31-JAN-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE JANUARY 2023	330,000.000	0.00	15.96-	
BVA	31-JAN-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE JANUARY 2023	255,000.000	0.00	153.37-	
BVA	28-FEB-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE FEBRUARY 2023	330,000.000	0.00	14.48-	

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BVA	28-FEB-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE FEBRUARY 2023	255,000.000	0.00	138.95-	
BVA	31-MAR-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE MARCH 2023	330,000.000	0.00	16.09-	
BVA	31-MAR-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE MARCH 2023	255,000.000	0.00	154.25-	
BVA	30-APR-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE APRIL 2023	330,000.000	0.00	15.64-	
BVA	30-APR-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE APRIL 2023	255,000.000	0.00	149.73-	
BVA	31-MAY-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE MAY 2023	330,000.000	0.00	16.23-	
BVA	31-MAY-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE MAY 2023	255,000.000	0.00	155.17-	

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BVA	30-JUN-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE JUNE 2023	330,000.000	0.00	15.77-	
BVA	30-JUN-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE JUNE 2023	255,000.000	0.00	150.62-	
BVA	31-JUL-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE JULY 2023	330,000.000	0.00	16.37-	
BVA	31-JUL-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE JULY 2023	255,000.000	0.00	156.09-	
BVA	31-AUG-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE AUGUST 2023	330,000.000	0.00	16.44-	
BVA	31-AUG-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE AUGUST 2023	255,000.000	0.00	156.57-	
BVA	30-SEP-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE SEPTEMBER 2023	330,000.000	0.00	15.97-	

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BVA	30-SEP-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE SEPTEMBER 2023	255,000.000	0.00	151.97-	
BVA	31-OCT-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE OCTOBER 2023	330,000.000	0.00	16.57-	
BVA	31-OCT-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE OCTOBER 2023	255,000.000	0.00	157.50-	
BVA	30-NOV-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE NOVEMBER 2023	330,000.000	0.00	16.11-	
BVA	30-NOV-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE NOVEMBER 2023	255,000.000	0.00	152.88-	
BVA	31-DEC-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE DECEMBER 2023	330,000.000	0.00	16.71-	
BVA	31-DEC-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE DECEMBER 2023	255,000.000	0.00	158.43-	

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BVA	28-FEB-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 ACCRETION INCOME FEBRUARY 2023	739,000.000	0.00	0.01	
BVA	31-MAR-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 ACCRETION INCOME MARCH 2023	739,000.000	0.00	0.01	
BVA	30-APR-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 ACCRETION INCOME APRIL 2023	739,000.000	0.00	0.01	
BVA	31-MAY-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 ACCRETION INCOME MAY 2023	739,000.000	0.00	0.01	
BVA	30-JUN-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 ACCRETION INCOME JUNE 2023	739,000.000	0.00	0.01	
BVA	31-JUL-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 ACCRETION INCOME JULY 2023	739,000.000	0.00	0.01	
BVA	31-AUG-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 ACCRETION INCOME AUGUST 2023	739,000.000	0.00	0.01	

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BVA	30-SEP-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 ACCRETION INCOME SEPTEMBER 2023	739,000.000	0.00	0.01	
BVA	31-OCT-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 ACCRETION INCOME OCTOBER 2023	739,000.000	0.00	0.01	
BVA	30-NOV-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 ACCRETION INCOME NOVEMBER 2023	739,000.000	0.00	0.01	
BVA	31-DEC-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 ACCRETION INCOME DECEMBER 2023	739,000.000	0.00	0.01	
BVA	31-JAN-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME JANUARY 2023	1,950,000.000	0.00	3.05	
BVA	28-FEB-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME FEBRUARY 2023	1,950,000.000	0.00	2.77	
BVA	31-MAR-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME MARCH 2023	1,950,000.000	0.00	3.08	

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BVA	30-APR-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME APRIL 2023	1,950,000.000	0.00	2.99	
BVA	31-MAY-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME MAY 2023	1,950,000.000	0.00	3.11	
BVA	30-JUN-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME JUNE 2023	1,950,000.000	0.00	3.02	
BVA	31-JUL-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME JULY 2023	1,950,000.000	0.00	3.13	
BVA	31-AUG-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME AUGUST 2023	1,950,000.000	0.00	3.15	
BVA	30-SEP-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME SEPTEMBER 2023	1,950,000.000	0.00	3.06	
BVA	31-OCT-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME OCTOBER 2023	1,950,000.000	0.00	3.18	

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BVA	30-NOV-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME NOVEMBER 2023	1,950,000.000	0.00	3.09	
BVA	31-DEC-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME DECEMBER 2023	1,950,000.000	0.00	3.20	
BVA	31-JUL-23	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 ACCRETION INCOME JULY 2023	2,150,000.000	0.00	1,532.03	
BVA	31-AUG-23	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 ACCRETION INCOME AUGUST 2023	2,150,000.000	0.00	1,906.85	
BVA	30-SEP-23	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 ACCRETION INCOME SEPTEMBER 2023	2,150,000.000	0.00	1,853.93	
BVA	31-OCT-23	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 ACCRETION INCOME OCTOBER 2023	2,150,000.000	0.00	1,924.35	
BVA	30-NOV-23	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 ACCRETION INCOME NOVEMBER 2023	2,150,000.000	0.00	1,870.95	

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BVA	31-DEC-23	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 ACCRETION INCOME DECEMBER 2023	2,150,000.000	0.00	1,942.02	
BVA	31-JAN-23	UNION PACIFIC CORP 3.150% 03/01/2024 DD 02/19/19 ACCRETION INCOME JANUARY 2023	370,000.000	0.00	5.20	
BVA	28-FEB-23	UNION PACIFIC CORP 3.150% 03/01/2024 DD 02/19/19 ACCRETION INCOME FEBRUARY 2023	370,000.000	0.00	4.71	
BVA	31-MAR-23	UNION PACIFIC CORP 3.150% 03/01/2024 DD 02/19/19 ACCRETION INCOME MARCH 2023	370,000.000	0.00	5.22	
BVA	30-APR-23	UNION PACIFIC CORP 3.150% 03/01/2024 DD 02/19/19 ACCRETION INCOME APRIL 2023	370,000.000	0.00	5.07	
BVA	31-MAY-23	UNION PACIFIC CORP 3.150% 03/01/2024 DD 02/19/19 ACCRETION INCOME MAY 2023	370,000.000	0.00	5.25	
BVA	12-JUN-23	UNION PACIFIC CORP 3.150% 03/01/2024 DD 02/19/19 ACCRETION INCOME JUNE 2023	370,000.000	0.00	2.21	

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BVA	31-JAN-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME JANUARY 2023	410,000.000	0.00	0.87	
BVA	28-FEB-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME FEBRUARY 2023	410,000.000	0.00	0.79	
BVA	31-MAR-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME MARCH 2023	410,000.000	0.00	0.87	
BVA	30-APR-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME APRIL 2023	410,000.000	0.00	0.85	
BVA	31-MAY-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME MAY 2023	410,000.000	0.00	0.88	
BVA	30-JUN-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME JUNE 2023	410,000.000	0.00	0.85	
BVA	31-JUL-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME JULY 2023	410,000.000	0.00	0.88	

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BVA	31-AUG-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME AUGUST 2023	410,000.000	0.00	0.89	
BVA	30-SEP-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME SEPTEMBER 2023	410,000.000	0.00	0.86	
BVA	31-OCT-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME OCTOBER 2023	410,000.000	0.00	0.89	
BVA	30-NOV-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME NOVEMBER 2023	410,000.000	0.00	0.87	
BVA	31-DEC-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME DECEMBER 2023	410,000.000	0.00	0.90	
BVA	31-JAN-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME JANUARY 2023	620,000.000	0.00	10.42	
BVA	28-FEB-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME FEBRUARY 2023	620,000.000	0.00	9.43	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAR-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME MARCH 2023	620,000.000	0.00	10.46	
BVA	30-APR-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME APRIL 2023	620,000.000	0.00	10.14	
BVA	31-MAY-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME MAY 2023	620,000.000	0.00	10.50	
BVA	30-JUN-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME JUNE 2023	620,000.000	0.00	10.18	
BVA	31-JUL-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME JULY 2023	620,000.000	0.00	10.54	
BVA	31-AUG-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME AUGUST 2023	620,000.000	0.00	10.56	
BVA	30-SEP-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME SEPTEMBER 2023	620,000.000	0.00	10.24	

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BVA	31-OCT-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME OCTOBER 2023	620,000.000	0.00	10.61	
BVA	30-NOV-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME NOVEMBER 2023	620,000.000	0.00	10.28	
BVA	31-DEC-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME DECEMBER 2023	620,000.000	0.00	10.65	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023	355,000.000	0.00	17.58-	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023	1,270,000.000	0.00	132.90-	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023	14,290,000.000	0.00	3,073.93-	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023	510,000.000	0.00	92.08-	

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BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023	6,850,000.000	0.00	804.04-	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023	750,000.000	0.00	170.98	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023	200,000.000	0.00	51.91	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023	400,000.000	0.00	95.08	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023	625,000.000	0.00	195.02	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023	750,000.000	0.00	359.57	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023	1,000,000.000	0.00	433.86	

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BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023	355,000.000	0.00	15.91-	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023	1,270,000.000	0.00	120.25-	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023	14,290,000.000	0.00	2,781.02-	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023	510,000.000	0.00	83.31-	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023	6,850,000.000	0.00	727.54-	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023	750,000.000	0.00	154.82	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023	200,000.000	0.00	47.01	

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BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023	400,000.000	0.00	86.10	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023	625,000.000	0.00	176.64	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023	750,000.000	0.00	325.94	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023	1,000,000.000	0.00	393.17	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023	689,000.000	0.00	244.53	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023	355,000.000	0.00	17.64-	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023	1,270,000.000	0.00	133.36-	

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BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023	14,290,000.000	0.00	3,083.57-	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023	510,000.000	0.00	92.38-	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023	6,850,000.000	0.00	806.81-	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MARCH 2023	750,000.000	0.00	171.81	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MARCH 2023	200,000.000	0.00	52.17	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MARCH 2023	400,000.000	0.00	95.54	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MARCH 2023	625,000.000	0.00	196.06	

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BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MARCH 2023	750,000.000	0.00	362.03	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MARCH 2023	1,000,000.000	0.00	436.60	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MARCH 2023	689,000.000	0.00	271.49	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MARCH 2023	250,000.000	0.00	110.84	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE APRIL 2023	355,000.000	0.00	17.10-	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE APRIL 2023	1,270,000.000	0.00	129.29-	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE APRIL 2023	14,290,000.000	0.00	2,989.01-	

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BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE APRIL 2023	510,000.000	0.00	89.55-	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE APRIL 2023	6,850,000.000	0.00	782.19-	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023	750,000.000	0.00	166.69	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023	200,000.000	0.00	50.62	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023	400,000.000	0.00	92.70	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023	625,000.000	0.00	190.27	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023	750,000.000	0.00	351.61	

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BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023	1,000,000.000	0.00	423.92	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023	689,000.000	0.00	263.55	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023	250,000.000	0.00	107.62	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023	14,290,000.000	0.00	2,395.01-	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023	355,000.000	0.00	13.71-	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023	1,270,000.000	0.00	103.62-	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023	510,000.000	0.00	71.76-	

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BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023	6,850,000.000	0.00	626.84-	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	750,000.000	0.00	133.68	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	200,000.000	0.00	40.60	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	400,000.000	0.00	74.35	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	625,000.000	0.00	152.63	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	750,000.000	0.00	282.26	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	1,000,000.000	0.00	340.22	

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BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	689,000.000	0.00	211.47	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	250,000.000	0.00	86.38	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023	355,000.000	0.00	4.00-	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023	1,270,000.000	0.00	30.26-	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023	12,790,000.000	0.00	626.02-	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023	510,000.000	0.00	20.96-	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023	6,850,000.000	0.00	183.08-	

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BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	750,000.000	0.00	39.07	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	200,000.000	0.00	11.87	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	400,000.000	0.00	21.73	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	625,000.000	0.00	44.61	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	750,000.000	0.00	82.56	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	1,000,000.000	0.00	99.49	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	689,000.000	0.00	61.83	

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BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	250,000.000	0.00	25.26	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023	12,790,000.000	0.00	1,968.21-	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023	355,000.000	0.00	12.59-	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023	1,270,000.000	0.00	95.16-	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023	510,000.000	0.00	65.89-	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023	6,850,000.000	0.00	575.64-	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	750,000.000	0.00	122.85	

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BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	200,000.000	0.00	37.32	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	400,000.000	0.00	68.33	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	625,000.000	0.00	140.31	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	750,000.000	0.00	259.67	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	1,000,000.000	0.00	312.91	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	689,000.000	0.00	194.46	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	250,000.000	0.00	79.44	

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BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023	355,000.000	0.00	4.58-	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023	1,270,000.000	0.00	34.65-	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023	11,090,000.000	0.00	621.31-	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023	510,000.000	0.00	23.99-	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023	6,850,000.000	0.00	209.59-	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	750,000.000	0.00	44.75	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	200,000.000	0.00	13.60	

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BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	400,000.000	0.00	24.89	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	625,000.000	0.00	51.12	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	750,000.000	0.00	94.67	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	1,000,000.000	0.00	114.05	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	689,000.000	0.00	70.87	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	250,000.000	0.00	28.96	
BVA	25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023	355,000.000	0.00	14.33-	

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BVA	25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023	1,270,000.000	0.00	108.32-	
BVA	25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023	11,090,000.000	0.00	1,942.41-	
BVA	25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023	510,000.000	0.00	75.00-	
BVA	25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023	6,850,000.000	0.00	655.28-	
BVA	25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023	750,000.000	0.00	139.95	
BVA	25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023	200,000.000	0.00	42.52	
BVA	25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023	400,000.000	0.00	77.84	

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BVA	25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023	625,000.000	0.00	159.87	
BVA	25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023	750,000.000	0.00	296.10	
BVA	25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023	1,000,000.000	0.00	356.72	
BVA	25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023	689,000.000	0.00	221.64	
BVA	25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023	250,000.000	0.00	90.57	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023	355,000.000	0.00	3.45-	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023	1,270,000.000	0.00	26.04-	

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BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023	11,090,000.000	0.00	466.80-	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023	510,000.000	0.00	18.02-	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023	6,850,000.000	0.00	157.50-	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023	750,000.000	0.00	33.66	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023	200,000.000	0.00	10.23	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023	400,000.000	0.00	18.72	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023	625,000.000	0.00	38.46	

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BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023	750,000.000	0.00	71.27	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023	1,000,000.000	0.00	85.84	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023	689,000.000	0.00	53.33	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023	250,000.000	0.00	21.80	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023	1,000,000.000	0.00	88.58	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023	355,000.000	0.00	17.81-	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023	1,270,000.000	0.00	134.56-	

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BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023	11,090,000.000	0.00	2,412.56-	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023	510,000.000	0.00	93.16-	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023	6,850,000.000	0.00	814.02-	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023	750,000.000	0.00	173.98	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023	200,000.000	0.00	52.86	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023	400,000.000	0.00	96.77	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023	625,000.000	0.00	198.80	

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BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023	750,000.000	0.00	368.49	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023	1,000,000.000	0.00	443.80	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023	689,000.000	0.00	275.69	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023	250,000.000	0.00	112.68	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023	1,000,000.000	0.00	457.97	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023	355,000.000	0.00	17.27-	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023	1,270,000.000	0.00	130.46-	

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BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023	11,090,000.000	0.00	2,338.57-	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023	510,000.000	0.00	90.31-	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023	6,850,000.000	0.00	789.18-	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023	750,000.000	0.00	168.79	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023	200,000.000	0.00	51.29	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023	400,000.000	0.00	93.89	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023	625,000.000	0.00	192.93	

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BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023	750,000.000	0.00	357.88	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023	1,000,000.000	0.00	430.91	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023	689,000.000	0.00	267.63	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023	250,000.000	0.00	109.41	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023	1,000,000.000	0.00	444.70	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023	355,000.000	0.00	17.88-	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023	1,270,000.000	0.00	135.05-	

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BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023	11,090,000.000	0.00	2,420.37-	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023	510,000.000	0.00	93.47-	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023	6,850,000.000	0.00	816.91-	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	750,000.000	0.00	174.85	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	200,000.000	0.00	53.13	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	400,000.000	0.00	97.26	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	625,000.000	0.00	199.90	

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BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	750,000.000	0.00	371.09	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	1,000,000.000	0.00	446.70	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	689,000.000	0.00	277.38	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	250,000.000	0.00	113.43	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	1,000,000.000	0.00	461.03	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023	355,000.000	0.00	17.33-	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023	1,270,000.000	0.00	130.93-	

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BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023	11,090,000.000	0.00	2,346.15-	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023	510,000.000	0.00	90.61-	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023	6,850,000.000	0.00	791.98-	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023	750,000.000	0.00	169.64	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023	200,000.000	0.00	51.55	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023	400,000.000	0.00	94.36	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023	625,000.000	0.00	193.99	

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BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023	750,000.000	0.00	360.41	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023	1,000,000.000	0.00	433.73	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023	689,000.000	0.00	269.27	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023	250,000.000	0.00	110.14	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023	1,000,000.000	0.00	447.67	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023	355,000.000	0.00	17.94-	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023	1,270,000.000	0.00	135.53-	

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BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023	11,090,000.000	0.00	2,428.22-	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023	510,000.000	0.00	93.78-	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023	6,850,000.000	0.00	819.81-	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023	750,000.000	0.00	175.73	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023	200,000.000	0.00	53.41	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023	400,000.000	0.00	97.75	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023	625,000.000	0.00	201.00	

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BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023	750,000.000	0.00	373.71	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023	1,000,000.000	0.00	449.62	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023	689,000.000	0.00	279.09	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023	250,000.000	0.00	114.18	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023	1,000,000.000	0.00	464.11	
BVA	31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023	13,290,000.000	0.00	2,249.55	
BVA	31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023	5,870,000.000	0.00	1,472.40	

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BVA	31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023	750,000.000	0.00	220.45	
BVA	31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023	4,600,000.000	0.00	3,142.57	
BVA	31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023	1,900,000.000	0.00	1,372.03	
BVA	31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023	300,000.000	0.00	209.78	
BVA	31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023	350,000.000	0.00	355.94	
BVA	31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023	500,000.000	0.00	468.91	
BVA	28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023	13,290,000.000	0.00	2,035.37	

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BVA	28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023	5,870,000.000	0.00	1,332.39	
BVA	28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023	750,000.000	0.00	199.50	
BVA	28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023	4,600,000.000	0.00	2,846.18	
BVA	28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023	1,900,000.000	0.00	1,242.75	
BVA	28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023	300,000.000	0.00	190.00	
BVA	28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023	350,000.000	0.00	322.72	
BVA	28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023	500,000.000	0.00	425.00	

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BVA	28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023	607,000.000	0.00	476.39	
BVA	31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023	13,290,000.000	0.00	2,256.97	
BVA	31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023	5,870,000.000	0.00	1,477.63	
BVA	31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023	750,000.000	0.00	221.26	
BVA	31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023	4,600,000.000	0.00	3,158.87	
BVA	31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023	1,900,000.000	0.00	1,379.40	
BVA	31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023	300,000.000	0.00	210.88	

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BVA	31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023	350,000.000	0.00	358.53	
BVA	31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023	500,000.000	0.00	472.02	
BVA	31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023	607,000.000	0.00	528.98	
BVA	13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	13,290,000.000	0.00	948.11	
BVA	13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	5,870,000.000	0.00	620.80	
BVA	13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	750,000.000	0.00	92.97	
BVA	13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	4,600,000.000	0.00	1,328.29	

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BVA	13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	1,900,000.000	0.00	580.09	
BVA	13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	300,000.000	0.00	88.68	
BVA	13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	350,000.000	0.00	150.92	
BVA	13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	500,000.000	0.00	198.63	
BVA	13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	607,000.000	0.00	222.55	
BVA	14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	13,290,000.000	0.00	218.95	
BVA	14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	5,870,000.000	0.00	143.37	

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BVA	14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	750,000.000	0.00	21.47	
BVA	14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	4,600,000.000	0.00	306.88	
BVA	14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	1,900,000.000	0.00	134.03	
BVA	14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	300,000.000	0.00	20.49	
BVA	14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	350,000.000	0.00	34.88	
BVA	14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	500,000.000	0.00	45.91	
BVA	14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	607,000.000	0.00	51.43	

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BVA	14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	610,000.000	0.00	51.01	
BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	13,290,000.000	0.00	1,021.96	
BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	5,870,000.000	0.00	669.20	
BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	750,000.000	0.00	100.22	
BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	4,600,000.000	0.00	1,432.48	
BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	1,900,000.000	0.00	625.62	
BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	300,000.000	0.00	95.64	

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BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	350,000.000	0.00	162.85	
BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	500,000.000	0.00	214.30	
BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	607,000.000	0.00	240.07	
BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	610,000.000	0.00	238.11	
BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	310,000.000	0.00	123.74	
BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023	13,290,000.000	0.00	2,264.68	
BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023	5,870,000.000	0.00	1,483.05	

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BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023	750,000.000	0.00	222.10	
BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023	4,600,000.000	0.00	3,175.81	
BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023	1,900,000.000	0.00	1,387.07	
BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023	300,000.000	0.00	212.03	
BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023	350,000.000	0.00	361.22	
BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023	500,000.000	0.00	475.26	
BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023	607,000.000	0.00	532.35	

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BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023	610,000.000	0.00	528.00	
BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023	310,000.000	0.00	274.40	
BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	13,290,000.000	0.00	1,609.98	
BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	5,870,000.000	0.00	1,054.45	
BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	750,000.000	0.00	157.93	
BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	4,600,000.000	0.00	2,259.93	
BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	1,900,000.000	0.00	987.15	

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BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	300,000.000	0.00	150.89	
BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	350,000.000	0.00	257.33	
BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	500,000.000	0.00	338.46	
BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	607,000.000	0.00	379.02	
BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	610,000.000	0.00	375.91	
BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	310,000.000	0.00	195.37	
BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	12,640,000.000	0.00	557.50	

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BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	5,870,000.000	0.00	383.94	
BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	750,000.000	0.00	57.51	
BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	4,600,000.000	0.00	823.38	
BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	1,900,000.000	0.00	359.68	
BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	300,000.000	0.00	54.98	
BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	350,000.000	0.00	93.83	
BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	500,000.000	0.00	123.38	

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BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	607,000.000	0.00	138.14	
BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	610,000.000	0.00	137.00	
BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	310,000.000	0.00	71.21	
BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023	12,640,000.000	0.00	2,161.27	
BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023	5,870,000.000	0.00	1,488.49	
BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023	750,000.000	0.00	222.95	
BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023	4,600,000.000	0.00	3,192.84	

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BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023	1,900,000.000	0.00	1,394.78	
BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023	300,000.000	0.00	213.18	
BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023	350,000.000	0.00	363.94	
BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023	500,000.000	0.00	478.53	
BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023	607,000.000	0.00	535.75	
BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023	610,000.000	0.00	531.33	
BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023	310,000.000	0.00	276.16	

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BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023	12,640,000.000	0.00	2,165.02	
BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023	5,870,000.000	0.00	1,491.26	
BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023	750,000.000	0.00	223.38	
BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023	4,600,000.000	0.00	3,201.53	
BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023	1,900,000.000	0.00	1,398.71	
BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023	300,000.000	0.00	213.77	
BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023	350,000.000	0.00	365.32	

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BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023	500,000.000	0.00	480.20	
BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023	607,000.000	0.00	537.48	
BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023	610,000.000	0.00	533.03	
BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023	310,000.000	0.00	277.06	
BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023	1,000,000.000	0.00	988.80	
BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023	12,640,000.000	0.00	2,098.81	
BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023	5,870,000.000	0.00	1,445.85	

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BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023	750,000.000	0.00	216.59	
BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023	4,600,000.000	0.00	3,106.68	
BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023	1,900,000.000	0.00	1,357.41	
BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023	300,000.000	0.00	207.44	
BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023	350,000.000	0.00	354.89	
BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023	500,000.000	0.00	466.32	
BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023	607,000.000	0.00	521.83	

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BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023	610,000.000	0.00	517.48	
BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023	310,000.000	0.00	269.00	
BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023	1,000,000.000	0.00	960.34	
BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	12,640,000.000	0.00	1,261.40	
BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	5,870,000.000	0.00	869.07	
BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	750,000.000	0.00	130.20	
BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	4,600,000.000	0.00	1,868.92	

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BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	1,900,000.000	0.00	816.67	
BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	300,000.000	0.00	124.80	
BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	350,000.000	0.00	213.72	
BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	500,000.000	0.00	280.74	
BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	607,000.000	0.00	314.08	
BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	610,000.000	0.00	311.45	
BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	310,000.000	0.00	161.91	

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BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	1,000,000.000	0.00	578.20	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	11,540,000.000	0.00	832.57	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	5,870,000.000	0.00	628.34	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	750,000.000	0.00	94.14	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	4,600,000.000	0.00	1,351.91	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	1,900,000.000	0.00	590.78	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	300,000.000	0.00	90.28	

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BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	350,000.000	0.00	154.69	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	500,000.000	0.00	203.17	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	607,000.000	0.00	227.26	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	610,000.000	0.00	225.35	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	310,000.000	0.00	117.16	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	1,000,000.000	0.00	418.46	
BVA	15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	11,540,000.000	0.00	961.35	

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BVA	15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	5,870,000.000	0.00	725.58	
BVA	15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	750,000.000	0.00	108.71	
BVA	15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	4,600,000.000	0.00	1,561.67	
BVA	15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	1,900,000.000	0.00	682.48	
BVA	15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	300,000.000	0.00	104.29	
BVA	15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	350,000.000	0.00	178.78	
BVA	15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	500,000.000	0.00	234.76	

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BVA	15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	607,000.000	0.00	262.58	
BVA	15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	610,000.000	0.00	260.37	
BVA	15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	310,000.000	0.00	135.36	
BVA	15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	1,000,000.000	0.00	483.57	
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	11,540,000.000	0.00	962.16	
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	5,870,000.000	0.00	726.23	
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	750,000.000	0.00	108.81	

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BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	4,600,000.000	0.00	1,563.73	
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	1,900,000.000	0.00	683.41	
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	300,000.000	0.00	104.43	
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	350,000.000	0.00	179.11	
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	500,000.000	0.00	235.16	
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	607,000.000	0.00	262.99	
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	610,000.000	0.00	260.78	

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BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	310,000.000	0.00	135.58	
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	1,000,000.000	0.00	484.41	
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	2,100,000.000	0.00	1,152.27	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	11,540,000.000	0.00	898.77	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	5,870,000.000	0.00	678.43	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	750,000.000	0.00	101.65	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	4,600,000.000	0.00	1,461.40	

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BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	1,900,000.000	0.00	638.72	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	300,000.000	0.00	97.59	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	350,000.000	0.00	167.47	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	500,000.000	0.00	219.85	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	607,000.000	0.00	245.84	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	610,000.000	0.00	243.77	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	310,000.000	0.00	126.74	

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BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	1,000,000.000	0.00	452.90	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	2,100,000.000	0.00	1,077.62	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	11,540,000.000	0.00	1,092.21	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	5,870,000.000	0.00	824.50	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	750,000.000	0.00	123.54	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	4,600,000.000	0.00	1,776.74	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	1,900,000.000	0.00	776.57	

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BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	300,000.000	0.00	118.66	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	350,000.000	0.00	203.71	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	500,000.000	0.00	267.38	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	607,000.000	0.00	298.96	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	610,000.000	0.00	296.43	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	310,000.000	0.00	154.12	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	1,000,000.000	0.00	550.84	

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BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	2,100,000.000	0.00	1,311.01	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	2,435,000.000	0.00	1,349.20	
BVA	13-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023	700,000.000	0.00	106.73	
BVA	14-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023	700,000.000	0.00	29.14	
BVA	14-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023	235,000.000	0.00	9.49	
BVA	28-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023	700,000.000	0.00	136.03	
BVA	28-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023	235,000.000	0.00	44.28	

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BVA	28-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023	235,000.000	0.00	45.77	
BVA	31-MAY-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME MAY 2023	700,000.000	0.00	301.64	
BVA	31-MAY-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME MAY 2023	235,000.000	0.00	98.18	
BVA	31-MAY-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME MAY 2023	235,000.000	0.00	101.50	
BVA	31-MAY-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME MAY 2023	475,000.000	0.00	202.18	
BVA	30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023	700,000.000	0.00	292.83	
BVA	30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023	235,000.000	0.00	95.31	

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BVA	30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023	235,000.000	0.00	98.54	
BVA	30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023	475,000.000	0.00	196.27	
BVA	30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023	490,000.000	0.00	216.13	
BVA	25-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023	700,000.000	0.00	244.77	
BVA	25-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023	235,000.000	0.00	79.66	
BVA	25-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023	235,000.000	0.00	82.36	
BVA	25-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023	475,000.000	0.00	164.06	

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BVA	25-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023	490,000.000	0.00	180.68	
BVA	31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023	700,000.000	0.00	58.89	
BVA	31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023	235,000.000	0.00	19.17	
BVA	31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023	235,000.000	0.00	19.82	
BVA	31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023	475,000.000	0.00	39.47	
BVA	31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023	490,000.000	0.00	43.48	
BVA	31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023	500,000.000	0.00	45.84	

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BVA	31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023	700,000.000	0.00	304.47	
BVA	31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023	235,000.000	0.00	99.09	
BVA	31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023	235,000.000	0.00	102.45	
BVA	31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023	475,000.000	0.00	204.07	
BVA	31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023	490,000.000	0.00	224.78	
BVA	31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023	500,000.000	0.00	236.98	
BVA	30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	700,000.000	0.00	295.58	

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BVA	30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	235,000.000	0.00	96.19	
BVA	30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	235,000.000	0.00	99.46	
BVA	30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	475,000.000	0.00	198.10	
BVA	30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	490,000.000	0.00	218.24	
BVA	30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	500,000.000	0.00	230.11	
BVA	04-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	235,000.000	0.00	12.86	
BVA	04-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	475,000.000	0.00	26.49	

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BVA	04-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	700,000.000	0.00	39.53	
BVA	04-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	235,000.000	0.00	13.30	
BVA	04-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	490,000.000	0.00	29.19	
BVA	04-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	500,000.000	0.00	30.78	
BVA	31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	700,000.000	0.00	266.94	
BVA	31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	235,000.000	0.00	89.83	
BVA	31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	360,000.000	0.00	135.59	

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BVA	31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	490,000.000	0.00	197.12	
BVA	31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	500,000.000	0.00	207.86	
BVA	30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023	700,000.000	0.00	297.42	
BVA	30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023	235,000.000	0.00	100.08	
BVA	30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023	360,000.000	0.00	151.07	
BVA	30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023	490,000.000	0.00	219.65	
BVA	30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023	500,000.000	0.00	231.63	

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BVA	31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023	700,000.000	0.00	308.27	
BVA	31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023	235,000.000	0.00	103.73	
BVA	31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023	360,000.000	0.00	156.57	
BVA	31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023	490,000.000	0.00	227.69	
BVA	31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023	500,000.000	0.00	240.13	
BVA	30-SEP-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME SEPTEMBER 2023	325,000.000	0.00	61.57	
BVA	04-OCT-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME OCTOBER 2023	325,000.000	0.00	8.24	

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BVA	29-SEP-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME SEPTEMBER 2023	170,000.000	0.00	3.24	
BVA	31-OCT-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME OCTOBER 2023	170,000.000	0.00	3.15	
BVA	31-OCT-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME OCTOBER 2023	300,000.000	0.00	35.81	
BVA	30-NOV-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME NOVEMBER 2023	170,000.000	0.00	3.16	
BVA	30-NOV-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME NOVEMBER 2023	300,000.000	0.00	35.95	
BVA	30-NOV-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME NOVEMBER 2023	500,000.000	0.00	84.63	
BVA	31-DEC-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME DECEMBER 2023	170,000.000	0.00	3.27	

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BVA	31-DEC-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME DECEMBER 2023	300,000.000	0.00	37.29	
BVA	31-DEC-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME DECEMBER 2023	500,000.000	0.00	87.81	
BVA	01-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023	1,100,000.000	0.00	5.03-	
BVA	15-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023	700,000.000	0.00	14.93-	
BVA	31-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023	700,000.000	0.00	14.96-	
BVA	31-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023	400,000.000	0.00	33.52-	
BVA	31-JAN-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME JANUARY 2023	2,200,000.000	0.00	308.84	

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BVA	28-FEB-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023	2,200,000.000	0.00	279.38	
BVA	31-MAR-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME MARCH 2023	2,200,000.000	0.00	309.75	
BVA	30-APR-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME APRIL 2023	2,200,000.000	0.00	300.22	
BVA	31-MAY-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME MAY 2023	2,200,000.000	0.00	310.69	
BVA	30-JUN-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME JUNE 2023	2,200,000.000	0.00	301.13	
BVA	31-JUL-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME JULY 2023	2,200,000.000	0.00	311.64	
BVA	31-AUG-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME AUGUST 2023	2,200,000.000	0.00	312.12	

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BVA	30-SEP-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023	2,200,000.000	0.00	302.51	
BVA	31-OCT-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	2,200,000.000	0.00	313.07	
BVA	30-NOV-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023	2,200,000.000	0.00	303.43	
BVA	31-DEC-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME DECEMBER 2023	2,200,000.000	0.00	314.02	
BVA	31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023	12,375,000.000	0.00	1,479.28	
BVA	31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023	1,110,000.000	0.00	234.11	
BVA	31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023	14,155,000.000	0.00	7,701.56	

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BVA	31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023	4,000,000.000	0.00	3,184.11	
BVA	31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023	1,800,000.000	0.00	2,766.23	
BVA	31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023	8,000,000.000	0.00	13,072.07	
BVA	28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME FEBRUARY 2023	12,375,000.000	0.00	1,337.28	
BVA	28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME FEBRUARY 2023	1,110,000.000	0.00	211.66	
BVA	28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME FEBRUARY 2023	14,155,000.000	0.00	6,965.42	
BVA	28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME FEBRUARY 2023	4,000,000.000	0.00	2,880.56	

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BVA	28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME FEBRUARY 2023	1,800,000.000	0.00	2,504.66	
BVA	28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME FEBRUARY 2023	8,000,000.000	0.00	11,837.39	
BVA	31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MARCH 2023	12,375,000.000	0.00	1,481.72	
BVA	31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MARCH 2023	1,110,000.000	0.00	234.54	
BVA	31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MARCH 2023	14,155,000.000	0.00	7,720.91	
BVA	31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MARCH 2023	4,000,000.000	0.00	3,193.80	
BVA	31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MARCH 2023	1,800,000.000	0.00	2,779.16	

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BVA	31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MARCH 2023	8,000,000.000	0.00	13,136.13	
BVA	30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023	12,375,000.000	0.00	1,435.17	
BVA	30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023	1,110,000.000	0.00	227.20	
BVA	30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023	14,155,000.000	0.00	7,481.71	
BVA	30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023	4,000,000.000	0.00	3,095.71	
BVA	30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023	1,800,000.000	0.00	2,696.11	
BVA	30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023	8,000,000.000	0.00	12,745.07	

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BVA	31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023	12,375,000.000	0.00	1,484.25	
BVA	31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023	1,110,000.000	0.00	234.99	
BVA	31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023	14,155,000.000	0.00	7,740.97	
BVA	31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023	4,000,000.000	0.00	3,203.84	
BVA	31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023	1,800,000.000	0.00	2,792.60	
BVA	31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023	8,000,000.000	0.00	13,202.68	
BVA	30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JUNE 2023	12,375,000.000	0.00	1,437.62	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JUNE 2023	1,110,000.000	0.00	227.63	
BVA	30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JUNE 2023	14,155,000.000	0.00	7,501.15	
BVA	30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JUNE 2023	4,000,000.000	0.00	3,105.44	
BVA	30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JUNE 2023	1,800,000.000	0.00	2,709.14	
BVA	30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JUNE 2023	8,000,000.000	0.00	12,809.65	
BVA	31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JULY 2023	12,375,000.000	0.00	1,486.79	
BVA	31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JULY 2023	1,110,000.000	0.00	235.43	

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BVA	31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JULY 2023	14,155,000.000	0.00	7,761.09	
BVA	31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JULY 2023	4,000,000.000	0.00	3,213.92	
BVA	31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JULY 2023	1,800,000.000	0.00	2,806.10	
BVA	31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JULY 2023	8,000,000.000	0.00	13,269.58	
BVA	31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME AUGUST 2023	12,375,000.000	0.00	1,488.08	
BVA	31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME AUGUST 2023	1,110,000.000	0.00	235.66	
BVA	31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME AUGUST 2023	14,155,000.000	0.00	7,771.33	

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BVA	31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME AUGUST 2023	4,000,000.000	0.00	3,219.05	
BVA	31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME AUGUST 2023	1,800,000.000	0.00	2,812.98	
BVA	31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME AUGUST 2023	8,000,000.000	0.00	13,303.70	
BVA	30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023	12,375,000.000	0.00	1,441.32	
BVA	30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023	1,110,000.000	0.00	228.28	
BVA	30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023	14,155,000.000	0.00	7,530.57	
BVA	30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023	4,000,000.000	0.00	3,120.18	

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BVA	30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023	1,800,000.000	0.00	2,728.92	
BVA	30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023	8,000,000.000	0.00	12,907.66	
BVA	31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023	12,375,000.000	0.00	1,490.62	
BVA	31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023	1,110,000.000	0.00	236.11	
BVA	31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023	14,155,000.000	0.00	7,791.52	
BVA	31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023	4,000,000.000	0.00	3,229.17	
BVA	31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023	1,800,000.000	0.00	2,826.58	

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BVA	31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023	8,000,000.000	0.00	13,371.11	
BVA	30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023	12,375,000.000	0.00	1,443.78	
BVA	30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023	1,110,000.000	0.00	228.71	
BVA	30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023	14,155,000.000	0.00	7,550.14	
BVA	30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023	4,000,000.000	0.00	3,129.99	
BVA	30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023	1,800,000.000	0.00	2,742.12	
BVA	30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023	8,000,000.000	0.00	12,973.06	

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BVA	15-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023	12,375,000.000	0.00	818.83	
BVA	15-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023	1,110,000.000	0.00	129.72	
BVA	15-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023	14,155,000.000	0.00	4,283.87	
BVA	15-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023	4,000,000.000	0.00	1,776.40	
BVA	15-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023	1,800,000.000	0.00	1,557.56	
BVA	15-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023	8,000,000.000	0.00	7,369.69	
BVA	31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023	12,768,000.000	0.00	3,184.51	

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BVA	31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023	4,000,000.000	0.00	1,464.20	
BVA	31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023	1,800,000.000	0.00	1,284.42	
BVA	31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023	8,000,000.000	0.00	6,077.72	
BVA	31-JAN-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME JANUARY 2023	14,000,000.000	0.00	36,758.62	
BVA	28-FEB-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME FEBRUARY 2023	14,000,000.000	0.00	33,324.37	
BVA	31-MAR-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME MARCH 2023	14,000,000.000	0.00	37,018.33	
BVA	30-APR-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME APRIL 2023	14,000,000.000	0.00	35,956.95	

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BVA	31-MAY-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME MAY 2023	14,000,000.000	0.00	37,288.77	
BVA	05-JUN-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME JUNE 2023	14,000,000.000	0.00	6,036.61	
BVA	31-JAN-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	1.59	
BVA	28-FEB-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	1.44	
BVA	31-MAR-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME MARCH 2023	10,000.000	0.00	1.60	
BVA	30-APR-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME APRIL 2023	10,000.000	0.00	1.55	
BVA	31-MAY-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME MAY 2023	10,000.000	0.00	1.60	

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BVA	30-JUN-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME JUNE 2023	10,000.000	0.00	1.56	
BVA	31-JUL-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME JULY 2023	10,000.000	0.00	1.61	
BVA	31-AUG-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	1.61	
BVA	30-SEP-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	1.56	
BVA	31-OCT-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	1.62	
BVA	30-NOV-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	1.57	
BVA	31-DEC-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	1.62	

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BVA	31-JAN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023	1,730,000.000	0.00	1,162.77	
BVA	31-JAN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023	2,750,000.000	0.00	3,233.97	
BVA	13-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023	1,730,000.000	0.00	488.81	
BVA	13-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023	2,750,000.000	0.00	1,360.60	
BVA	28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023	1,730,000.000	0.00	564.60	
BVA	28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023	2,750,000.000	0.00	1,572.06	
BVA	28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023	967,000.000	0.00	525.55	

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BVA	31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023	1,730,000.000	0.00	1,243.60	
BVA	31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023	2,750,000.000	0.00	3,463.98	
BVA	31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023	967,000.000	0.00	1,157.97	
BVA	31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023	1,000,000.000	0.00	1,299.89	
BVA	14-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	1,730,000.000	0.00	528.97	
BVA	14-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	2,750,000.000	0.00	1,474.66	
BVA	14-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	967,000.000	0.00	492.91	

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BVA	14-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	1,000,000.000	0.00	553.42	
BVA	14-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	1,450,000.000	0.00	665.44	
BVA	28-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	1,730,000.000	0.00	529.56	
BVA	28-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	2,750,000.000	0.00	1,476.83	
BVA	28-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	967,000.000	0.00	493.61	
BVA	28-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	1,000,000.000	0.00	554.25	
BVA	28-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	1,450,000.000	0.00	666.34	

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BVA	28-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	975,000.000	0.00	434.26	
BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023	1,730,000.000	0.00	1,173.91	
BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023	2,750,000.000	0.00	3,274.93	
BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023	967,000.000	0.00	1,094.56	
BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023	1,000,000.000	0.00	1,229.10	
BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023	1,450,000.000	0.00	1,477.44	
BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023	975,000.000	0.00	962.86	

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BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023	1,000,000.000	0.00	978.57	
BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	1,730,000.000	0.00	1,138.85	
BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	2,750,000.000	0.00	3,179.60	
BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	967,000.000	0.00	1,062.60	
BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	1,000,000.000	0.00	1,193.40	
BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	1,450,000.000	0.00	1,434.03	
BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	975,000.000	0.00	934.52	

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BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	1,000,000.000	0.00	949.76	
BVA	05-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	1,730,000.000	0.00	190.26	
BVA	05-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	1,000,000.000	0.00	158.74	
BVA	05-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	2,750,000.000	0.00	531.60	
BVA	05-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	967,000.000	0.00	177.64	
BVA	05-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	1,000,000.000	0.00	199.54	
BVA	05-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	1,450,000.000	0.00	239.69	

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BVA	05-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	975,000.000	0.00	156.20	
BVA	31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	2,750,000.000	0.00	2,765.78	
BVA	31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	967,000.000	0.00	924.20	
BVA	31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	1,000,000.000	0.00	1,038.16	
BVA	31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	1,450,000.000	0.00	1,247.01	
BVA	31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	975,000.000	0.00	812.60	
BVA	31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	230,000.000	0.00	189.94	

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BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	2,750,000.000	0.00	3,306.67	
BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	967,000.000	0.00	1,104.85	
BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	1,000,000.000	0.00	1,241.25	
BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	1,450,000.000	0.00	1,490.53	
BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	975,000.000	0.00	971.24	
BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	230,000.000	0.00	227.02	
BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	2,750,000.000	0.00	3,210.42	

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BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	967,000.000	0.00	1,072.59	
BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	1,000,000.000	0.00	1,205.20	
BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	1,450,000.000	0.00	1,446.74	
BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	975,000.000	0.00	942.66	
BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	230,000.000	0.00	220.34	
BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	230,000.000	0.00	132.55	
BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	975,000.000	0.00	567.10	

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BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	2,750,000.000	0.00	1,930.29	
BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	967,000.000	0.00	645.26	
BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	1,000,000.000	0.00	725.17	
BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	1,450,000.000	0.00	870.35	
BVA	19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	105,000.000	0.00	3.40	
BVA	19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	1,450,000.000	0.00	48.44	
BVA	19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	967,000.000	0.00	35.91	

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BVA	19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	2,750,000.000	0.00	107.44	
BVA	19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	1,000,000.000	0.00	40.36	
BVA	20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	322,000.000	0.00	35.88	
BVA	20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	2,750,000.000	0.00	322.36	
BVA	20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	1,000,000.000	0.00	121.11	
BVA	31-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	372,000.000	0.00	130.86	
BVA	31-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	1,000,000.000	0.00	363.44	

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BVA	30-NOV-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023	372,000.000	0.00	436.61	
BVA	30-NOV-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023	1,000,000.000	0.00	1,212.64	
BVA	31-DEC-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME DECEMBER 2023	372,000.000	0.00	452.58	
BVA	31-DEC-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME DECEMBER 2023	1,000,000.000	0.00	1,257.08	
BVA	05-JUL-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME JULY 2023	15,600,000.000	0.00	3,600.44	
BVA	25-JUL-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME JULY 2023	12,200,000.000	0.00	18,779.97	
BVA	31-JUL-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME JULY 2023	8,000,000.000	0.00	3,665.07	

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BVA	31-JUL-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME JULY 2023	12,200,000.000	0.00	5,650.81	
BVA	04-AUG-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME AUGUST 2023	4,500,000.000	0.00	2,063.44	
BVA	04-AUG-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME AUGUST 2023	12,200,000.000	0.00	5,655.87	
BVA	31-AUG-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME AUGUST 2023	9,900,000.000	0.00	19,140.47	
BVA	06-SEP-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME SEPTEMBER 2023	6,805,000.000	0.00	3,169.38	
BVA	30-SEP-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME SEPTEMBER 2023	3,805,000.000	0.00	7,094.96	
BVA	04-OCT-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME OCTOBER 2023	3,805,000.000	0.00	1,186.73	

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BVA	31-JAN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JANUARY 2023	6,000,000.000	0.00	668.98	
BVA	31-JAN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JANUARY 2023	8,700,000.000	0.00	5,040.42	
BVA	31-JAN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JANUARY 2023	1,500,000.000	0.00	794.89	
BVA	13-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023	6,000,000.000	0.00	281.32	
BVA	13-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023	8,700,000.000	0.00	2,120.80	
BVA	13-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023	1,500,000.000	0.00	334.44	
BVA	28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023	6,000,000.000	0.00	324.98	

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BVA	28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023	8,700,000.000	0.00	2,450.52	
BVA	28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023	1,500,000.000	0.00	386.42	
BVA	28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023	5,000,000.000	0.00	1,480.23	
BVA	31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023	6,000,000.000	0.00	715.92	
BVA	31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023	8,700,000.000	0.00	5,399.87	
BVA	31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023	1,500,000.000	0.00	851.48	
BVA	31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023	5,000,000.000	0.00	3,261.85	

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BVA	31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023	1,700,000.000	0.00	1,428.93	
BVA	28-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023	6,000,000.000	0.00	609.25	
BVA	28-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023	8,700,000.000	0.00	4,598.05	
BVA	28-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023	1,500,000.000	0.00	724.99	
BVA	28-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023	5,000,000.000	0.00	2,777.61	
BVA	28-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023	1,700,000.000	0.00	1,217.08	
BVA	28-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023	4,100,000.000	0.00	1,535.18	

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BVA	31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MAY 2023	6,000,000.000	0.00	676.22	
BVA	31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MAY 2023	8,700,000.000	0.00	5,106.09	
BVA	31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MAY 2023	1,500,000.000	0.00	805.06	
BVA	31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MAY 2023	5,000,000.000	0.00	3,084.61	
BVA	31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MAY 2023	1,700,000.000	0.00	1,351.87	
BVA	31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MAY 2023	4,100,000.000	0.00	1,704.48	
BVA	31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MAY 2023	1,800,000.000	0.00	605.99	

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BVA	30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JUNE 2023	6,000,000.000	0.00	656.23	
BVA	30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JUNE 2023	8,700,000.000	0.00	4,957.93	
BVA	30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JUNE 2023	1,500,000.000	0.00	781.65	
BVA	30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JUNE 2023	5,000,000.000	0.00	2,995.22	
BVA	30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JUNE 2023	1,700,000.000	0.00	1,312.98	
BVA	30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JUNE 2023	4,100,000.000	0.00	1,654.68	
BVA	30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JUNE 2023	1,800,000.000	0.00	588.23	

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BVA	31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023	6,000,000.000	0.00	679.93	
BVA	31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023	8,700,000.000	0.00	5,139.80	
BVA	31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023	1,500,000.000	0.00	810.27	
BVA	31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023	5,000,000.000	0.00	3,105.20	
BVA	31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023	1,700,000.000	0.00	1,361.49	
BVA	31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023	4,100,000.000	0.00	1,715.04	
BVA	31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023	1,800,000.000	0.00	609.63	

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BVA	31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023	6,000,000.000	0.00	681.82	
BVA	31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023	8,700,000.000	0.00	5,157.01	
BVA	31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023	1,500,000.000	0.00	812.94	
BVA	31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023	5,000,000.000	0.00	3,115.71	
BVA	31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023	1,700,000.000	0.00	1,366.40	
BVA	31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023	4,100,000.000	0.00	1,720.42	
BVA	31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023	1,800,000.000	0.00	611.48	

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BVA	30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023	6,000,000.000	0.00	661.67	
BVA	30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023	8,700,000.000	0.00	5,007.37	
BVA	30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023	1,500,000.000	0.00	789.30	
BVA	30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023	5,000,000.000	0.00	3,025.42	
BVA	30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023	1,700,000.000	0.00	1,327.09	
BVA	30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023	4,100,000.000	0.00	1,670.16	
BVA	30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023	1,800,000.000	0.00	593.56	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023	6,000,000.000	0.00	685.56	
BVA	31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023	8,700,000.000	0.00	5,191.06	
BVA	31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023	1,500,000.000	0.00	818.20	
BVA	31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023	5,000,000.000	0.00	3,136.51	
BVA	31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023	1,700,000.000	0.00	1,376.12	
BVA	31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023	4,100,000.000	0.00	1,731.07	
BVA	31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023	1,800,000.000	0.00	615.16	

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BVA	30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023	6,000,000.000	0.00	665.30	
BVA	30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023	8,700,000.000	0.00	5,040.43	
BVA	30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023	1,500,000.000	0.00	794.41	
BVA	30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023	5,000,000.000	0.00	3,045.61	
BVA	30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023	1,700,000.000	0.00	1,336.53	
BVA	30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023	4,100,000.000	0.00	1,680.50	
BVA	30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023	1,800,000.000	0.00	597.13	

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BVA	14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023	6,000,000.000	0.00	311.31	
BVA	14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023	1,800,000.000	0.00	279.48	
BVA	14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023	4,100,000.000	0.00	786.62	
BVA	14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023	1,500,000.000	0.00	371.91	
BVA	14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023	8,700,000.000	0.00	2,359.82	
BVA	14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023	5,000,000.000	0.00	1,425.94	
BVA	14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023	1,700,000.000	0.00	625.89	

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BVA	30-JUN-23	U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23 ACCRETION INCOME JUNE 2023	2,300,000.000	0.00	409.49	
BVA	31-JUL-23	U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23 ACCRETION INCOME JULY 2023	2,300,000.000	0.00	424.45	
BVA	31-AUG-23	U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23 ACCRETION INCOME AUGUST 2023	2,300,000.000	0.00	425.80	
BVA	30-SEP-23	U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23 ACCRETION INCOME SEPTEMBER 2023	2,300,000.000	0.00	413.38	
BVA	31-OCT-23	U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23 ACCRETION INCOME OCTOBER 2023	2,300,000.000	0.00	428.48	
BVA	30-NOV-23	U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23 ACCRETION INCOME NOVEMBER 2023	2,300,000.000	0.00	415.99	
BVA	15-DEC-23	U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23 ACCRETION INCOME DECEMBER 2023	2,300,000.000	0.00	236.45	

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BVA	30-JUN-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME JUNE 2023	25,500,000.000	0.00	3,062.84	
BVA	05-JUL-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME JULY 2023	10,000,000.000	0.00	133.83	
BVA	31-AUG-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME AUGUST 2023	4,400,000.000	0.00	399.82	
BVA	30-SEP-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME SEPTEMBER 2023	4,400,000.000	0.00	376.43	
BVA	31-OCT-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME OCTOBER 2023	4,400,000.000	0.00	390.54	
BVA	30-NOV-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME NOVEMBER 2023	4,400,000.000	0.00	379.50	
BVA	15-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME DECEMBER 2023	1,400,000.000	0.00	68.70	

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BVA	31-AUG-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME AUGUST 2023	6,700,000.000	0.00	225.12	
BVA	21-SEP-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME SEPTEMBER 2023	6,700,000.000	0.00	189.64	
BVA	21-SEP-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME SEPTEMBER 2023	2,314,000.000	0.00	144.36	
BVA	30-SEP-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME SEPTEMBER 2023	2,014,000.000	0.00	53.98	
BVA	31-OCT-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME OCTOBER 2023	2,014,000.000	0.00	186.13	
BVA	30-NOV-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME NOVEMBER 2023	2,014,000.000	0.00	180.77	
BVA	15-DEC-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME DECEMBER 2023	2,014,000.000	0.00	102.80	

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BVA	30-SEP-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME SEPTEMBER 2023	625,000.000	0.00	76.90	
BVA	04-OCT-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME OCTOBER 2023	625,000.000	0.00	10.29	
BVA	31-OCT-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME OCTOBER 2023	4,800,000.000	0.00	523.13	
BVA	30-NOV-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME NOVEMBER 2023	4,800,000.000	0.00	2,617.76	
BVA	08-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023	2,500,000.000	0.00	226.17	
BVA	08-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023	4,800,000.000	0.00	876.13	
BVA	14-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023	2,900,000.000	0.00	212.02	

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BVA	31-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023	2,900,000.000	0.00	901.57	
BVA	31-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023	880,000.000	0.00	14.92	
BVA	21-SEP-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 ACCRETION INCOME SEPTEMBER 2023	1,700,000.000	0.00	54.60	
BVA	04-OCT-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 ACCRETION INCOME OCTOBER 2023	1,300,000.000	0.00	38.59	
BVA	31-OCT-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 ACCRETION INCOME OCTOBER 2023	300,000.000	0.00	80.17	
BVA	30-NOV-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 ACCRETION INCOME NOVEMBER 2023	300,000.000	0.00	89.38	
BVA	30-NOV-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 ACCRETION INCOME NOVEMBER 2023	1,800,000.000	0.00	831.66	

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BVA	31-DEC-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 ACCRETION INCOME DECEMBER 2023	300,000.000	0.00	92.71	
BVA	31-DEC-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 ACCRETION INCOME DECEMBER 2023	1,800,000.000	0.00	862.85	
BVA	25-OCT-23	U S TREASURY NOTE 4.375% 08/31/2028 DD 08/31/23 ACCRETION INCOME OCTOBER 2023	1,700,000.000	0.00	194.11	
BVA	31-OCT-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 ACCRETION INCOME OCTOBER 2023	2,200,000.000	0.00	88.83	
BVA	30-NOV-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 ACCRETION INCOME NOVEMBER 2023	2,200,000.000	0.00	444.53	
BVA	31-DEC-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 ACCRETION INCOME DECEMBER 2023	2,200,000.000	0.00	461.22	
BVA	31-DEC-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 AMORTIZATION EXPENSE DECEMBER 2023	600,000.000	0.00	93.68-	

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BVA	30-NOV-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE NOVEMBER 2023	2,300,000.000	0.00	86.30-	
BVA	14-DEC-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE DECEMBER 2023	2,300,000.000	0.00	39.13-	
BVA	31-DEC-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE DECEMBER 2023	2,300,000.000	0.00	47.61-	
BVA	31-DEC-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE DECEMBER 2023	29,000,000.000	0.00	10,702.06-	
BVA	31-DEC-23	U S TREASURY NOTE 4.875% 11/30/2025 DD 11/30/23 AMORTIZATION EXPENSE DECEMBER 2023	28,600,000.000	0.00	4,739.09-	
BVA	31-DEC-23	U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23 AMORTIZATION EXPENSE DECEMBER 2023	1,150,000.000	0.00	180.70-	
BVA	30-SEP-23	U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19 ACCRETION INCOME SEPTEMBER 2023	8,900,000.000	0.00	8,862.72	

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BVA	25-OCT-23	U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19 ACCRETION INCOME OCTOBER 2023	8,900,000.000	0.00	24,652.06	
BVA	31-OCT-23	U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19 ACCRETION INCOME OCTOBER 2023	5,550,000.000	0.00	3,703.40	
BVA	15-NOV-23	U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19 ACCRETION INCOME NOVEMBER 2023	3,350,000.000	0.00	5,593.51	
BVA	30-NOV-23	U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19 ACCRETION INCOME NOVEMBER 2023	1,250,000.000	0.00	2,091.85	
BVA	15-DEC-23	U S TREASURY NOTE 1.500% 11/30/2024 DD 11/30/19 ACCRETION INCOME DECEMBER 2023	4,500,000.000	0.00	3,021.28	
BVA	28-FEB-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME FEBRUARY 2023	5,500,000.000	0.00	10,924.15	
BVA	31-MAR-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME MARCH 2023	5,500,000.000	0.00	12,133.45	

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BVA	30-APR-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME APRIL 2023	5,500,000.000	0.00	11,783.81	
BVA	31-MAY-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME MAY 2023	5,500,000.000	0.00	12,218.51	
BVA	05-JUN-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME JUNE 2023	5,500,000.000	0.00	1,977.74	
BVA	31-JAN-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE JANUARY 2023	1,855,000.000	0.00	670.79-	
BVA	31-JAN-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE JANUARY 2023	300,000.000	0.00	136.59-	
BVA	31-JAN-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE JANUARY 2023	8,585,000.000	0.00	10,413.94-	
BVA	31-JAN-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE JANUARY 2023	10,635,000.000	0.00	8,753.00-	

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BVA	13-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023	8,585,000.000	0.00	4,369.66-	
BVA	13-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023	1,855,000.000	0.00	281.70-	
BVA	13-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023	300,000.000	0.00	57.35-	
BVA	13-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023	10,635,000.000	0.00	3,674.16-	
BVA	28-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023	1,855,000.000	0.00	325.24-	
BVA	28-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023	300,000.000	0.00	66.22-	
BVA	28-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023	3,085,000.000	0.00	1,812.24-	

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BVA	28-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023	10,635,000.000	0.00	4,241.14-	
BVA	31-MAR-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE MARCH 2023	3,085,000.000	0.00	3,988.05-	
BVA	31-MAR-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE MARCH 2023	10,635,000.000	0.00	9,334.87-	
BVA	31-MAR-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE MARCH 2023	1,855,000.000	0.00	716.02-	
BVA	31-MAR-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE MARCH 2023	300,000.000	0.00	145.77-	
BVA	28-APR-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE APRIL 2023	8,220,000.000	0.00	6,128.21-	
BVA	28-APR-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE APRIL 2023	1,855,000.000	0.00	608.46-	

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BVA	28-APR-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE APRIL 2023	300,000.000	0.00	123.86-	
BVA	31-MAY-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE MAY 2023	1,855,000.000	0.00	674.52-	
BVA	31-MAY-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE MAY 2023	300,000.000	0.00	137.30-	
BVA	31-MAY-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE MAY 2023	4,820,000.000	0.00	3,981.91-	
BVA	05-JUN-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE JUNE 2023	4,820,000.000	0.00	642.86-	
BVA	05-JUN-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE JUNE 2023	300,000.000	0.00	22.17-	
BVA	05-JUN-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE JUNE 2023	1,855,000.000	0.00	108.95-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JAN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JANUARY 2023	740,000.000	0.00	14.95-	
BVA	31-JAN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JANUARY 2023	465,000.000	0.00	202.92-	
BVA	28-FEB-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE FEBRUARY 2023	740,000.000	0.00	13.56-	
BVA	28-FEB-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE FEBRUARY 2023	465,000.000	0.00	183.81-	
BVA	31-MAR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MARCH 2023	740,000.000	0.00	15.06-	
BVA	31-MAR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MARCH 2023	465,000.000	0.00	204.04-	
BVA	30-APR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE APRIL 2023	740,000.000	0.00	14.63-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE APRIL 2023	465,000.000	0.00	198.03-	
BVA	31-MAY-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MAY 2023	740,000.000	0.00	15.18-	
BVA	31-MAY-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MAY 2023	465,000.000	0.00	205.20-	
BVA	30-JUN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JUNE 2023	740,000.000	0.00	14.74-	
BVA	30-JUN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JUNE 2023	465,000.000	0.00	199.16-	
BVA	31-JUL-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JULY 2023	740,000.000	0.00	15.29-	
BVA	31-JUL-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JULY 2023	465,000.000	0.00	206.38-	

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BVA	31-AUG-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE AUGUST 2023	740,000.000	0.00	15.35-	
BVA	31-AUG-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE AUGUST 2023	465,000.000	0.00	206.97-	
BVA	30-SEP-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE SEPTEMBER 2023	740,000.000	0.00	14.91-	
BVA	30-SEP-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE SEPTEMBER 2023	465,000.000	0.00	200.88-	
BVA	31-OCT-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE OCTOBER 2023	740,000.000	0.00	15.47-	
BVA	31-OCT-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE OCTOBER 2023	465,000.000	0.00	208.16-	
BVA	30-NOV-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE NOVEMBER 2023	740,000.000	0.00	15.03-	

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BVA	30-NOV-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE NOVEMBER 2023	465,000.000	0.00	202.03-	
BVA	31-DEC-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE DECEMBER 2023	740,000.000	0.00	15.59-	
BVA	31-DEC-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE DECEMBER 2023	465,000.000	0.00	209.35-	
BVA	31-JAN-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE JANUARY 2023	475,000.000	0.00	119.56-	
BVA	28-FEB-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE FEBRUARY 2023	475,000.000	0.00	108.36-	
BVA	31-MAR-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE MARCH 2023	475,000.000	0.00	120.34-	
BVA	30-APR-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE APRIL 2023	475,000.000	0.00	116.86-	

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BVA	31-MAY-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE MAY 2023	475,000.000	0.00	121.15-	
BVA	30-JUN-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE JUNE 2023	475,000.000	0.00	117.65-	
BVA	31-JUL-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE JULY 2023	475,000.000	0.00	121.97-	
BVA	31-AUG-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE AUGUST 2023	475,000.000	0.00	122.39-	
BVA	30-SEP-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023	475,000.000	0.00	118.84-	
BVA	31-OCT-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE OCTOBER 2023	475,000.000	0.00	123.21-	
BVA	30-NOV-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE NOVEMBER 2023	475,000.000	0.00	119.64-	

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BVA	31-DEC-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE DECEMBER 2023	475,000.000	0.00	124.04-	
BVA	31-JAN-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME JANUARY 2023	530,000.000	0.00	1.04	
BVA	28-FEB-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME FEBRUARY 2023	530,000.000	0.00	0.94	
BVA	31-MAR-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME MARCH 2023	530,000.000	0.00	1.05	
BVA	30-APR-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME APRIL 2023	530,000.000	0.00	1.01	
BVA	31-MAY-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME MAY 2023	530,000.000	0.00	1.05	
BVA	30-JUN-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME JUNE 2023	530,000.000	0.00	1.02	

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BVA	31-JUL-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME JULY 2023	530,000.000	0.00	1.06	
BVA	31-AUG-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME AUGUST 2023	530,000.000	0.00	1.06	
BVA	30-SEP-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME SEPTEMBER 2023	530,000.000	0.00	1.03	
BVA	31-OCT-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME OCTOBER 2023	530,000.000	0.00	1.06	
BVA	30-NOV-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME NOVEMBER 2023	530,000.000	0.00	1.03	
BVA	31-DEC-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME DECEMBER 2023	530,000.000	0.00	1.07	
BVA	31-JAN-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE JANUARY 2023	180,000.000	0.00	214.79-	

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BVA	28-FEB-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE FEBRUARY 2023	180,000.000	0.00	194.44-	
BVA	31-MAR-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE MARCH 2023	180,000.000	0.00	215.71-	
BVA	30-APR-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE APRIL 2023	180,000.000	0.00	209.22-	
BVA	31-MAY-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE MAY 2023	180,000.000	0.00	216.67-	
BVA	30-JUN-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE JUNE 2023	180,000.000	0.00	210.15-	
BVA	31-JUL-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE JULY 2023	180,000.000	0.00	217.62-	
BVA	30-AUG-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE AUGUST 2023	180,000.000	0.00	218.11-	

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BVA	31-JAN-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE JANUARY 2023	560,000.000	0.00	88.47-	
BVA	28-FEB-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE FEBRUARY 2023	560,000.000	0.00	80.15-	
BVA	31-MAR-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE MARCH 2023	560,000.000	0.00	88.97-	
BVA	30-APR-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE APRIL 2023	560,000.000	0.00	86.36-	
BVA	31-MAY-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE MAY 2023	560,000.000	0.00	89.49-	
BVA	30-JUN-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE JUNE 2023	560,000.000	0.00	86.87-	
BVA	31-JUL-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE JULY 2023	560,000.000	0.00	90.02-	

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BVA	31-AUG-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE AUGUST 2023	560,000.000	0.00	90.29-	
BVA	30-SEP-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE SEPTEMBER 2023	560,000.000	0.00	87.64-	
BVA	31-OCT-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE OCTOBER 2023	560,000.000	0.00	90.82-	
BVA	30-NOV-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE NOVEMBER 2023	560,000.000	0.00	88.15-	
BVA	31-DEC-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE DECEMBER 2023	560,000.000	0.00	91.35-	
BVA	31-JAN-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME JANUARY 2023	865,000.000	0.00	12.79	
BVA	28-FEB-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME FEBRUARY 2023	865,000.000	0.00	11.59	

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BVA	31-MAR-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME MARCH 2023	865,000.000	0.00	12.87	
BVA	30-APR-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME APRIL 2023	865,000.000	0.00	12.49	
BVA	31-MAY-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME MAY 2023	865,000.000	0.00	12.95	
BVA	30-JUN-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME JUNE 2023	865,000.000	0.00	12.58	
BVA	31-JUL-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME JULY 2023	865,000.000	0.00	13.04	
BVA	31-AUG-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME AUGUST 2023	865,000.000	0.00	13.08	
BVA	30-SEP-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME SEPTEMBER 2023	865,000.000	0.00	12.70	

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BVA	31-OCT-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME OCTOBER 2023	865,000.000	0.00	13.16	
BVA	30-NOV-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME NOVEMBER 2023	865,000.000	0.00	12.78	
BVA	31-DEC-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME DECEMBER 2023	865,000.000	0.00	13.25	
BVA	31-JAN-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE JANUARY 2023	115,000.000	0.00	171.70-	
BVA	31-JAN-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE JANUARY 2023	70,000.000	0.00	111.14-	
BVA	28-FEB-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE FEBRUARY 2023	115,000.000	0.00	155.35-	
BVA	28-FEB-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE FEBRUARY 2023	70,000.000	0.00	100.55-	

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BVA	31-MAR-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE MARCH 2023	115,000.000	0.00	172.25-	
BVA	31-MAR-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE MARCH 2023	70,000.000	0.00	111.48-	
BVA	30-APR-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE APRIL 2023	115,000.000	0.00	166.98-	
BVA	30-APR-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE APRIL 2023	70,000.000	0.00	108.06-	
BVA	31-MAY-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE MAY 2023	115,000.000	0.00	172.83-	
BVA	31-MAY-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE MAY 2023	70,000.000	0.00	111.83-	
BVA	30-JUN-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE JUNE 2023	115,000.000	0.00	167.54-	

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BVA	30-JUN-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE JUNE 2023	70,000.000	0.00	108.40-	
BVA	31-JUL-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE JULY 2023	115,000.000	0.00	173.41-	
BVA	31-JUL-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE JULY 2023	70,000.000	0.00	112.19-	
BVA	31-AUG-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE AUGUST 2023	115,000.000	0.00	173.70-	
BVA	31-AUG-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE AUGUST 2023	70,000.000	0.00	112.37-	
BVA	30-SEP-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE SEPTEMBER 2023	115,000.000	0.00	168.38-	
BVA	30-SEP-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE SEPTEMBER 2023	70,000.000	0.00	108.92-	

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BVA	31-OCT-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE OCTOBER 2023	115,000.000	0.00	174.28-	
BVA	31-OCT-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE OCTOBER 2023	70,000.000	0.00	112.72-	
BVA	30-NOV-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE NOVEMBER 2023	115,000.000	0.00	168.95-	
BVA	30-NOV-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE NOVEMBER 2023	70,000.000	0.00	109.26-	
BVA	31-DEC-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE DECEMBER 2023	115,000.000	0.00	174.87-	
BVA	31-DEC-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE DECEMBER 2023	70,000.000	0.00	113.08-	
BVA	31-JAN-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME JANUARY 2023	1,165,000.000	0.00	131.22	

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BVA	28-FEB-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME FEBRUARY 2023	1,165,000.000	0.00	118.84	
BVA	31-MAR-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME MARCH 2023	1,165,000.000	0.00	131.90	
BVA	30-APR-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME APRIL 2023	1,165,000.000	0.00	127.99	
BVA	31-MAY-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME MAY 2023	1,165,000.000	0.00	132.60	
BVA	30-JUN-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME JUNE 2023	1,165,000.000	0.00	128.68	
BVA	31-JUL-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME JULY 2023	1,165,000.000	0.00	133.31	
BVA	31-AUG-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME AUGUST 2023	1,165,000.000	0.00	133.68	

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BVA	30-SEP-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME SEPTEMBER 2023	1,165,000.000	0.00	129.71	
BVA	31-OCT-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME OCTOBER 2023	1,165,000.000	0.00	134.39	
BVA	30-NOV-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME NOVEMBER 2023	1,165,000.000	0.00	130.41	
BVA	31-DEC-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME DECEMBER 2023	1,165,000.000	0.00	135.11	
BVA	20-JAN-23	VERIZON OWNER TRUST 2019 C A1A 1.940% 04/22/2024 DD 10/08/19 ACCRETION INCOME JANUARY 2023	34,909.480	0.00	0.03	
BVA	21-FEB-23 01-OCT-19	VERIZON OWNER TRUST 2019 C A1A 1.940% 04/22/2024 DD 10/08/19 AMORTIZATION ADJUSTMENT		0.00	0.01	
BVA	31-JAN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JANUARY 2023	390,000.000	0.00	48.20-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JAN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JANUARY 2023	560,000.000	0.00	67.50-	
BVA	31-JAN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JANUARY 2023	300,000.000	0.00	48.30-	
BVA	28-FEB-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE FEBRUARY 2023	390,000.000	0.00	43.65-	
BVA	28-FEB-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE FEBRUARY 2023	560,000.000	0.00	61.12-	
BVA	28-FEB-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE FEBRUARY 2023	300,000.000	0.00	43.74-	
BVA	31-MAR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MARCH 2023	390,000.000	0.00	48.43-	
BVA	31-MAR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MARCH 2023	560,000.000	0.00	67.83-	

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BVA	31-MAR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MARCH 2023	300,000.000	0.00	48.53-	
BVA	30-APR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE APRIL 2023	390,000.000	0.00	46.99-	
BVA	30-APR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE APRIL 2023	560,000.000	0.00	65.81-	
BVA	30-APR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE APRIL 2023	300,000.000	0.00	47.08-	
BVA	31-MAY-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MAY 2023	390,000.000	0.00	48.68-	
BVA	31-MAY-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MAY 2023	560,000.000	0.00	68.17-	
BVA	31-MAY-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MAY 2023	300,000.000	0.00	48.77-	

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BVA	30-JUN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JUNE 2023	390,000.000	0.00	47.23-	
BVA	30-JUN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JUNE 2023	560,000.000	0.00	66.14-	
BVA	30-JUN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JUNE 2023	300,000.000	0.00	47.31-	
BVA	31-JUL-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JULY 2023	390,000.000	0.00	48.92-	
BVA	31-JUL-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JULY 2023	560,000.000	0.00	68.51-	
BVA	31-JUL-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JULY 2023	300,000.000	0.00	49.01-	
BVA	31-AUG-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE AUGUST 2023	390,000.000	0.00	49.05-	

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BVA	31-AUG-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE AUGUST 2023	560,000.000	0.00	68.68-	
BVA	31-AUG-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE AUGUST 2023	300,000.000	0.00	49.13-	
BVA	30-SEP-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023	390,000.000	0.00	47.58-	
BVA	30-SEP-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023	560,000.000	0.00	66.64-	
BVA	30-SEP-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023	300,000.000	0.00	47.67-	
BVA	31-OCT-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE OCTOBER 2023	390,000.000	0.00	49.29-	
BVA	31-OCT-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE OCTOBER 2023	560,000.000	0.00	69.03-	

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BVA	31-OCT-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE OCTOBER 2023	300,000.000	0.00	49.37-	
BVA	30-NOV-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE NOVEMBER 2023	390,000.000	0.00	47.82-	
BVA	30-NOV-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE NOVEMBER 2023	560,000.000	0.00	66.97-	
BVA	30-NOV-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE NOVEMBER 2023	300,000.000	0.00	47.90-	
BVA	31-DEC-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE DECEMBER 2023	390,000.000	0.00	49.54-	
BVA	31-DEC-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE DECEMBER 2023	560,000.000	0.00	69.37-	
BVA	31-DEC-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE DECEMBER 2023	300,000.000	0.00	49.62-	

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BVA	31-JAN-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JANUARY 2023	526,650.260	0.00	29.41-	
BVA	28-FEB-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE FEBRUARY 2023	526,650.260	0.00	26.64-	
BVA	31-MAR-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE MARCH 2023	526,650.260	0.00	29.57-	
BVA	30-APR-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE APRIL 2023	526,650.260	0.00	28.69-	
BVA	31-MAY-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE MAY 2023	521,785.270	0.00	29.45-	
BVA	30-JUN-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JUNE 2023	504,633.080	0.00	27.64-	
BVA	03-JUL-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JULY 2023	504,633.080	0.00	1.85-	

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BVA	31-JUL-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JULY 2023	504,633.080	0.00	26.80-	
BVA	31-AUG-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE AUGUST 2023	484,920.610	0.00	27.60-	
BVA	30-SEP-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023	484,920.607	0.00	26.78-	
BVA	10-OCT-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE OCTOBER 2023	484,920.607	0.00	8.06-	
BVA	31-OCT-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE OCTOBER 2023	484,920.624	0.00	19.71-	
BVA	30-NOV-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE NOVEMBER 2023	484,920.624	0.00	26.93-	
BVA	31-DEC-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE DECEMBER 2023	484,920.624	0.00	27.90-	

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BVA	31-JAN-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME JANUARY 2023	500,000.000	0.00	34.77	
BVA	28-FEB-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME FEBRUARY 2023	500,000.000	0.00	31.47	
BVA	31-MAR-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME MARCH 2023	500,000.000	0.00	34.91	
BVA	30-APR-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME APRIL 2023	500,000.000	0.00	33.85	
BVA	31-MAY-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME MAY 2023	500,000.000	0.00	35.05	
BVA	30-JUN-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME JUNE 2023	500,000.000	0.00	33.99	
BVA	31-JUL-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME JULY 2023	500,000.000	0.00	35.20	

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BVA	31-AUG-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME AUGUST 2023	500,000.000	0.00	35.27	
BVA	30-SEP-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME SEPTEMBER 2023	500,000.000	0.00	34.21	
BVA	31-OCT-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME OCTOBER 2023	500,000.000	0.00	35.42	
BVA	30-NOV-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME NOVEMBER 2023	500,000.000	0.00	34.35	
BVA	31-DEC-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME DECEMBER 2023	500,000.000	0.00	35.57	
BVA	31-JAN-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME JANUARY 2023	875,000.000	0.00	71.36	
BVA	28-FEB-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME FEBRUARY 2023	875,000.000	0.00	64.58	

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BVA	31-MAR-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME MARCH 2023	875,000.000	0.00	71.63	
BVA	30-APR-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME APRIL 2023	875,000.000	0.00	69.46	
BVA	31-MAY-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME MAY 2023	875,000.000	0.00	71.92	
BVA	30-JUN-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME JUNE 2023	875,000.000	0.00	69.74	
BVA	31-JUL-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME JULY 2023	875,000.000	0.00	72.20	
BVA	31-AUG-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME AUGUST 2023	875,000.000	0.00	72.35	
BVA	30-SEP-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME SEPTEMBER 2023	875,000.000	0.00	70.16	

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BVA	31-OCT-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME OCTOBER 2023	875,000.000	0.00	72.64	
BVA	30-NOV-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME NOVEMBER 2023	875,000.000	0.00	70.44	
BVA	31-DEC-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME DECEMBER 2023	875,000.000	0.00	72.93	
BVA	31-JAN-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME JANUARY 2023	380,000.000	0.00	4.65	
BVA	28-FEB-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME FEBRUARY 2023	380,000.000	0.00	4.21	
BVA	31-MAR-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME MARCH 2023	380,000.000	0.00	1.25	
BVA	30-APR-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME APRIL 2023	380,000.000	0.00	1.21	

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BVA	15-MAY-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME MAY 2023	380,000.000	0.00	13.84	
BVA	31-JAN-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME JANUARY 2023	525,000.000	0.00	57.07	
BVA	28-FEB-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME FEBRUARY 2023	525,000.000	0.00	51.67	
BVA	31-MAR-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME MARCH 2023	525,000.000	0.00	57.33	
BVA	30-APR-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME APRIL 2023	525,000.000	0.00	55.61	
BVA	31-MAY-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME MAY 2023	525,000.000	0.00	57.59	
BVA	30-JUN-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME JUNE 2023	525,000.000	0.00	55.87	

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BVA	31-JUL-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME JULY 2023	525,000.000	0.00	57.86	
BVA	31-AUG-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME AUGUST 2023	525,000.000	0.00	58.00	
BVA	30-SEP-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME SEPTEMBER 2023	525,000.000	0.00	56.26	
BVA	31-OCT-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME OCTOBER 2023	525,000.000	0.00	58.27	
BVA	30-NOV-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME NOVEMBER 2023	525,000.000	0.00	56.52	
BVA	31-DEC-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME DECEMBER 2023	525,000.000	0.00	58.54	
BVA	31-JAN-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME JANUARY 2023	205,000.000	0.00	0.18	

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BVA	28-FEB-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME FEBRUARY 2023	205,000.000	0.00	0.16	
BVA	31-MAR-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME MARCH 2023	205,000.000	0.00	0.18	
BVA	30-APR-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME APRIL 2023	205,000.000	0.00	0.17	
BVA	31-MAY-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME MAY 2023	205,000.000	0.00	0.18	
BVA	30-JUN-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME JUNE 2023	205,000.000	0.00	0.17	
BVA	31-JUL-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME JULY 2023	205,000.000	0.00	0.18	
BVA	31-AUG-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME AUGUST 2023	205,000.000	0.00	0.18	

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BVA	30-SEP-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME SEPTEMBER 2023	205,000.000	0.00	0.17	
BVA	31-OCT-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME OCTOBER 2023	205,000.000	0.00	0.18	
BVA	30-NOV-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME NOVEMBER 2023	205,000.000	0.00	0.17	
BVA	31-DEC-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME DECEMBER 2023	205,000.000	0.00	0.18	
BVA	31-JAN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JANUARY 2023	410,000.000	0.00	10.59	
BVA	31-JAN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JANUARY 2023	250,000.000	0.00	8.76	
BVA	28-FEB-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME FEBRUARY 2023	410,000.000	0.00	9.60	

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BVA	28-FEB-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME FEBRUARY 2023	250,000.000	0.00	7.94	
BVA	31-MAR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MARCH 2023	410,000.000	0.00	10.67	
BVA	31-MAR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MARCH 2023	250,000.000	0.00	8.82	
BVA	30-APR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME APRIL 2023	410,000.000	0.00	10.36	
BVA	30-APR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME APRIL 2023	250,000.000	0.00	8.57	
BVA	31-MAY-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MAY 2023	410,000.000	0.00	10.74	
BVA	31-MAY-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MAY 2023	250,000.000	0.00	8.88	

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BVA	30-JUN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JUNE 2023	410,000.000	0.00	10.43	
BVA	30-JUN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JUNE 2023	250,000.000	0.00	8.63	
BVA	31-JUL-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JULY 2023	410,000.000	0.00	10.82	
BVA	31-JUL-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JULY 2023	250,000.000	0.00	8.95	
BVA	31-AUG-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME AUGUST 2023	410,000.000	0.00	10.86	
BVA	31-AUG-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME AUGUST 2023	250,000.000	0.00	8.98	
BVA	30-SEP-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME SEPTEMBER 2023	410,000.000	0.00	10.55	

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BVA	30-SEP-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME SEPTEMBER 2023	250,000.000	0.00	8.72	
BVA	31-OCT-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME OCTOBER 2023	410,000.000	0.00	10.94	
BVA	31-OCT-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME OCTOBER 2023	250,000.000	0.00	9.05	
BVA	30-NOV-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME NOVEMBER 2023	410,000.000	0.00	10.63	
BVA	30-NOV-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME NOVEMBER 2023	250,000.000	0.00	8.79	
BVA	31-DEC-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME DECEMBER 2023	410,000.000	0.00	11.02	
BVA	31-DEC-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME DECEMBER 2023	250,000.000	0.00	9.11	

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BVA	31-JAN-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE JANUARY 2023	594,791.240	0.00	43.67-	
BVA	28-FEB-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE FEBRUARY 2023	594,791.240	0.00	39.54-	
BVA	31-MAR-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE MARCH 2023	594,791.240	0.00	43.88-	
BVA	30-APR-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE APRIL 2023	572,243.040	0.00	40.96-	
BVA	31-MAY-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE MAY 2023	572,243.040	0.00	42.43-	
BVA	30-JUN-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE JUNE 2023	530,094.560	0.00	38.13-	
BVA	28-JUL-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE JULY 2023	529,967.090	0.00	34.39-	

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BVA	31-JUL-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE JULY 2023	529,967.090	0.00	5.11-	
BVA	31-AUG-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE AUGUST 2023	529,967.090	0.00	39.59-	
BVA	30-SEP-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023	529,967.090	0.00	38.41-	
BVA	17-OCT-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE OCTOBER 2023	521,819.800	0.00	20.22-	
BVA	31-OCT-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE OCTOBER 2023	521,819.801	0.00	18.98-	
BVA	30-NOV-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE NOVEMBER 2023	521,819.801	0.00	38.00-	
BVA	31-DEC-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE DECEMBER 2023	521,819.801	0.00	39.37-	

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BVA	31-JAN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME JANUARY 2023	1,250,000.000	0.00	17.41	
BVA	31-JAN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE JANUARY 2023	1,425,000.000	0.00	1,978.48-	
BVA	28-FEB-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME FEBRUARY 2023	1,250,000.000	0.00	15.78	
BVA	28-FEB-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE FEBRUARY 2023	1,425,000.000	0.00	1,790.47-	
BVA	31-MAR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME MARCH 2023	1,250,000.000	0.00	17.52	
BVA	31-MAR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE MARCH 2023	1,425,000.000	0.00	1,985.76-	
BVA	30-APR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME APRIL 2023	1,250,000.000	0.00	17.02	

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BVA	30-APR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE APRIL 2023	1,425,000.000	0.00	1,925.42-	
BVA	31-MAY-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME MAY 2023	1,250,000.000	0.00	17.65	
BVA	31-MAY-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE MAY 2023	1,425,000.000	0.00	1,993.32-	
BVA	30-JUN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME JUNE 2023	1,250,000.000	0.00	17.14	
BVA	30-JUN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE JUNE 2023	1,425,000.000	0.00	1,932.75-	
BVA	31-JUL-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME JULY 2023	1,250,000.000	0.00	17.77	
BVA	31-JUL-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE JULY 2023	1,425,000.000	0.00	2,000.91-	

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BVA	31-AUG-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME AUGUST 2023	1,250,000.000	0.00	17.83	
BVA	31-AUG-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE AUGUST 2023	1,425,000.000	0.00	2,004.78-	
BVA	30-SEP-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME SEPTEMBER 2023	1,250,000.000	0.00	17.32	
BVA	30-SEP-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE SEPTEMBER 2023	1,425,000.000	0.00	1,943.86-	
BVA	31-OCT-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME OCTOBER 2023	1,250,000.000	0.00	17.96	
BVA	31-OCT-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE OCTOBER 2023	1,425,000.000	0.00	2,012.41-	
BVA	30-NOV-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME NOVEMBER 2023	1,250,000.000	0.00	17.44	

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BVA	30-NOV-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE NOVEMBER 2023	1,425,000.000	0.00	1,951.25-	
BVA	31-DEC-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME DECEMBER 2023	1,250,000.000	0.00	18.08	
BVA	31-DEC-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE DECEMBER 2023	1,425,000.000	0.00	2,020.07-	
BVA	31-JAN-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE JANUARY 2023	1,545,000.000	0.00	46.61-	
BVA	28-FEB-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE FEBRUARY 2023	1,545,000.000	0.00	42.23-	
BVA	31-MAR-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE MARCH 2023	1,545,000.000	0.00	46.88-	
BVA	30-APR-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE APRIL 2023	1,545,000.000	0.00	45.50-	

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BVA	31-MAY-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE MAY 2023	1,545,000.000	0.00	47.15-	
BVA	30-JUN-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE JUNE 2023	1,545,000.000	0.00	45.77-	
BVA	31-JUL-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE JULY 2023	1,545,000.000	0.00	47.43-	
BVA	31-AUG-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE AUGUST 2023	1,545,000.000	0.00	47.57-	
BVA	30-SEP-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE SEPTEMBER 2023	1,545,000.000	0.00	46.17-	
BVA	31-OCT-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE OCTOBER 2023	1,545,000.000	0.00	47.85-	
BVA	30-NOV-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE NOVEMBER 2023	1,545,000.000	0.00	46.44-	

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BVA	31-DEC-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE DECEMBER 2023	1,545,000.000	0.00	48.13-	
BVA	31-JAN-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE JANUARY 2023	400,000.000	0.00	21.73-	
BVA	28-FEB-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE FEBRUARY 2023	400,000.000	0.00	19.66-	
BVA	31-MAR-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE MARCH 2023	400,000.000	0.00	21.81-	
BVA	30-APR-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE APRIL 2023	400,000.000	0.00	21.15-	
BVA	31-MAY-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE MAY 2023	400,000.000	0.00	21.89-	
BVA	30-JUN-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE JUNE 2023	400,000.000	0.00	21.23-	

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BVA	31-JUL-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE JULY 2023	400,000.000	0.00	21.98-	
BVA	31-AUG-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE AUGUST 2023	400,000.000	0.00	22.02-	
BVA	30-SEP-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE SEPTEMBER 2023	400,000.000	0.00	21.35-	
BVA	31-OCT-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE OCTOBER 2023	400,000.000	0.00	22.11-	
BVA	30-NOV-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE NOVEMBER 2023	400,000.000	0.00	21.44-	
BVA	31-DEC-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE DECEMBER 2023	400,000.000	0.00	22.19-	
BVA	30-APR-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME APRIL 2023	154,000.000	0.00	2.30	

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BVA	31-MAY-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME MAY 2023	154,000.000	0.00	2.65	
BVA	30-JUN-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME JUNE 2023	154,000.000	0.00	2.58	
BVA	31-JUL-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME JULY 2023	154,000.000	0.00	2.68	
BVA	31-AUG-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME AUGUST 2023	154,000.000	0.00	2.69	
BVA	30-SEP-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME SEPTEMBER 2023	154,000.000	0.00	2.62	
BVA	31-OCT-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME OCTOBER 2023	154,000.000	0.00	2.72	
BVA	30-NOV-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME NOVEMBER 2023	154,000.000	0.00	2.65	

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BVA	31-DEC-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME DECEMBER 2023	154,000.000	0.00	2.75	
BVA	31-JAN-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME JANUARY 2023	955,000.000	0.00	27.60	
BVA	28-FEB-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME FEBRUARY 2023	955,000.000	0.00	24.98	
BVA	31-MAR-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME MARCH 2023	955,000.000	0.00	27.71	
BVA	30-APR-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME APRIL 2023	955,000.000	0.00	26.88	
BVA	31-MAY-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME MAY 2023	955,000.000	0.00	27.84	
BVA	30-JUN-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME JUNE 2023	955,000.000	0.00	27.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JUL-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME JULY 2023	955,000.000	0.00	27.96	
BVA	31-AUG-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME AUGUST 2023	955,000.000	0.00	28.02	
BVA	30-SEP-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME SEPTEMBER 2023	955,000.000	0.00	27.18	
BVA	31-OCT-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME OCTOBER 2023	955,000.000	0.00	28.15	
BVA	30-NOV-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME NOVEMBER 2023	955,000.000	0.00	27.30	
BVA	31-DEC-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME DECEMBER 2023	955,000.000	0.00	28.27	
BVA	31-JAN-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE JANUARY 2023	234,000.000	0.00	86.10-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	28-FEB-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE FEBRUARY 2023	234,000.000	0.00	77.98-	
BVA	31-MAR-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE MARCH 2023	234,000.000	0.00	86.53-	
BVA	30-APR-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE APRIL 2023	234,000.000	0.00	83.96-	
BVA	31-MAY-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE MAY 2023	234,000.000	0.00	86.98-	
BVA	30-JUN-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE JUNE 2023	234,000.000	0.00	84.39-	
BVA	31-JUL-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE JULY 2023	234,000.000	0.00	87.43-	
BVA	31-AUG-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE AUGUST 2023	234,000.000	0.00	87.66-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-SEP-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE SEPTEMBER 2023	234,000.000	0.00	85.05-	
BVA	31-OCT-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE OCTOBER 2023	234,000.000	0.00	88.11-	
BVA	30-NOV-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE NOVEMBER 2023	234,000.000	0.00	85.49-	
BVA	31-DEC-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE DECEMBER 2023	234,000.000	0.00	88.56-	
BVA	31-JAN-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE JANUARY 2023	670,000.000	0.00	252.53-	
BVA	28-FEB-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE FEBRUARY 2023	670,000.000	0.00	228.82-	
BVA	31-MAR-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE MARCH 2023	670,000.000	0.00	254.07-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE APRIL 2023	670,000.000	0.00	246.66-	
BVA	31-MAY-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE MAY 2023	670,000.000	0.00	255.67-	
BVA	30-JUN-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE JUNE 2023	670,000.000	0.00	248.22-	
BVA	31-JUL-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE JULY 2023	670,000.000	0.00	257.29-	
BVA	31-AUG-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE AUGUST 2023	670,000.000	0.00	258.11-	
BVA	30-SEP-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE SEPTEMBER 2023	670,000.000	0.00	250.58-	
BVA	31-OCT-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE OCTOBER 2023	670,000.000	0.00	259.74-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-NOV-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE NOVEMBER 2023	670,000.000	0.00	252.16-	
BVA	31-DEC-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE DECEMBER 2023	670,000.000	0.00	261.37-	
		TOTAL AMORTIZATION/ACCRETION		0.00	671,627.71	0.00
		TOTAL RECEIPTS AND DISBURSEMENT TRANSACTIONS U.S. DOLLAR		1,710,536.17	671,627.71	0.00

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PURCHASES		(* INDICATES PENDING SETTLEMENT)				
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
B	03-JAN-23	DREYFUS INS RSRV PR MONEY 6546	20,112.930	20,112.93-	20,112.93	
	03-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	04-JAN-23	DREYFUS INS RSRV PR MONEY 6546	9,504.330	9,504.33-	9,504.33	
	04-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	09-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,045,548.080	1,045,548.08-	1,045,548.08	
	09-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-JAN-23	DREYFUS INS RSRV PR MONEY 6546	966.130	966.13-	966.13	
	10-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-JAN-23	DREYFUS INS RSRV PR MONEY 6546	368,042.900	368,042.90-	368,042.90	
	12-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-JAN-23	DREYFUS INS RSRV PR MONEY 6546	299,915.200	299,915.20-	299,915.20	
	17-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	18-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,238,511.820	1,238,511.82-	1,238,511.82	
	18-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	19-JAN-23	DREYFUS INS RSRV PR MONEY 6546	2,509,450.000	2,509,450.00-	2,509,450.00	
	19-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-JAN-23	DREYFUS INS RSRV PR MONEY 6546	49,513.170	49,513.17-	49,513.17	
	20-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	23-JAN-23	DREYFUS INS RSRV PR MONEY 6546	84,939.790	84,939.79-	84,939.79	
	23-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	24-JAN-23	DREYFUS INS RSRV PR MONEY 6546	55,506.250	55,506.25-	55,506.25	
	24-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	31-JAN-23	DREYFUS INS RSRV PR MONEY 6546	234,686.880	234,686.88-	234,686.88	
	31-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-FEB-23	DREYFUS INS RSRV PR MONEY 6546	29,819.760	29,819.76-	29,819.76	
	02-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

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B	06-FEB-23	DREYFUS INS RSRV PR MONEY 6546	3,987.500	3,987.50-	3,987.50	
	06-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	08-FEB-23	DREYFUS INS RSRV PR MONEY 6546	16,759.380	16,759.38-	16,759.38	
	08-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	09-FEB-23	DREYFUS INS RSRV PR MONEY 6546	6,825.000	6,825.00-	6,825.00	
	09-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-FEB-23	DREYFUS INS RSRV PR MONEY 6546	378,215.990	378,215.99-	378,215.99	
	10-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-FEB-23	DREYFUS INS RSRV PR MONEY 6546	393,728.400	393,728.40-	393,728.40	
	13-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-FEB-23	DREYFUS INS RSRV PR MONEY 6546	534,012.950	534,012.95-	534,012.95	
	15-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	16-FEB-23	DREYFUS INS RSRV PR MONEY 6546	12,188.070	12,188.07-	12,188.07	
	16-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

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B	17-FEB-23	DREYFUS INS RSRV PR MONEY 6546	20,730.570	20,730.57-	20,730.57	
	17-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-FEB-23	DREYFUS INS RSRV PR MONEY 6546	54,133.830	54,133.83-	54,133.83	
	21-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	22-FEB-23	DREYFUS INS RSRV PR MONEY 6546	9,974.750	9,974.75-	9,974.75	
	22-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	23-FEB-23	DREYFUS INS RSRV PR MONEY 6546	635,925.000	635,925.00-	635,925.00	
	23-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	27-FEB-23	DREYFUS INS RSRV PR MONEY 6546	1,103,018.450	1,103,018.45-	1,103,018.45	
	27-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	28-FEB-23	DREYFUS INS RSRV PR MONEY 6546	331,250.000	331,250.00-	331,250.00	
	28-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	03-MAR-23	DREYFUS INS RSRV PR MONEY 6546	6,105.960	6,105.96-	6,105.96	
	03-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

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B	06-MAR-23	DREYFUS INS RSRV PR MONEY 6546	60,741.000	60,741.00-	60,741.00		
	06-MAR-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	07-MAR-23	DREYFUS INS RSRV PR MONEY 6546	6,827.500	6,827.50-	6,827.50		
	07-MAR-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	10-MAR-23	DREYFUS INS RSRV PR MONEY 6546	155,854.400	155,854.40-	155,854.40		
	10-MAR-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	13-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,460.000	2,460.00-	2,460.00		
	13-MAR-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	14-MAR-23	DREYFUS INS RSRV PR MONEY 6546	28,727.930	28,727.93-	28,727.93		
	14-MAR-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	15-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,608,179.590	1,608,179.59-	1,608,179.59		
	15-MAR-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	16-MAR-23	DREYFUS INS RSRV PR MONEY 6546	257.270	257.27-	257.27		
	16-MAR-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

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B	17-MAR-23	DREYFUS INS RSRV PR MONEY 6546	18,210.570	18,210.57-	18,210.57	
	17-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-MAR-23	DREYFUS INS RSRV PR MONEY 6546	40,573.750	40,573.75-	40,573.75	
	20-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,457.000	2,457.00-	2,457.00	
	21-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	23-MAR-23	DREYFUS INS RSRV PR MONEY 6546	15,093.750	15,093.75-	15,093.75	
	23-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	27-MAR-23	DREYFUS INS RSRV PR MONEY 6546	166,093.470	166,093.47-	166,093.47	
	27-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	31-MAR-23	DREYFUS INS RSRV PR MONEY 6546	177,816.760	177,816.76-	177,816.76	
	31-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-APR-23	DREYFUS INS RSRV PR MONEY 6546	4,556.250	4,556.25-	4,556.25	
	06-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

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B	10-APR-23	DREYFUS INS RSRV PR MONEY 6546	20,007.380	20,007.38-	20,007.38	
	10-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,985,294.320	1,985,294.32-	1,985,294.32	
	12-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,780,214.070	1,780,214.07-	1,780,214.07	
	13-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	19-APR-23	DREYFUS INS RSRV PR MONEY 6546	16,800.000	16,800.00-	16,800.00	
	19-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-APR-23	DREYFUS INS RSRV PR MONEY 6546	29,475.410	29,475.41-	29,475.41	
	20-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-APR-23	DREYFUS INS RSRV PR MONEY 6546	2,730.000	2,730.00-	2,730.00	
	21-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	24-APR-23	DREYFUS INS RSRV PR MONEY 6546	62,781.500	62,781.50-	62,781.50	
	24-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	25-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,716,681.950	1,716,681.95-	1,716,681.95	
	25-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	27-APR-23	DREYFUS INS RSRV PR MONEY 6546	716,998.710	716,998.71-	716,998.71	
	27-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	01-MAY-23	DREYFUS INS RSRV PR MONEY 6546	368,164.230	368,164.23-	368,164.23	
	01-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-MAY-23	DREYFUS INS RSRV PR MONEY 6546	5,779.400	5,779.40-	5,779.40	
	02-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	04-MAY-23	DREYFUS INS RSRV PR MONEY 6546	10,587.500	10,587.50-	10,587.50	
	04-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-MAY-23	DREYFUS INS RSRV PR MONEY 6546	966.130	966.13-	966.13	
	10-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	11-MAY-23	DREYFUS INS RSRV PR MONEY 6546	343,491.840	343,491.84-	343,491.84	
	11-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	12-MAY-23	DREYFUS INS RSRV PR MONEY 6546	147,646.400	147,646.40-	147,646.40	
	12-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-MAY-23	DREYFUS INS RSRV PR MONEY 6546	1,066,117.180	1,066,117.18-	1,066,117.18	
	15-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	16-MAY-23	DREYFUS INS RSRV PR MONEY 6546	27,865.630	27,865.63-	27,865.63	
	16-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-MAY-23	DREYFUS INS RSRV PR MONEY 6546	22,861.430	22,861.43-	22,861.43	
	17-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	18-MAY-23	DREYFUS INS RSRV PR MONEY 6546	5,931.250	5,931.25-	5,931.25	
	18-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	22-MAY-23	DREYFUS INS RSRV PR MONEY 6546	1,187,503.830	1,187,503.83-	1,187,503.83	
	22-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	23-MAY-23	DREYFUS INS RSRV PR MONEY 6546	7,500.000	7,500.00-	7,500.00	
	23-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
B	24-MAY-23	DREYFUS INS RSRV PR MONEY 6546	30,929.880	30,929.88-	30,929.88		
	24-MAY-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	30-MAY-23	DREYFUS INS RSRV PR MONEY 6546	64,902.080	64,902.08-	64,902.08		
	30-MAY-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	02-JUN-23	DREYFUS INS RSRV PR MONEY 6546	27,434.440	27,434.44-	27,434.44		
	02-JUN-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	05-JUN-23	DREYFUS INS RSRV PR MONEY 6546	105,908.000	105,908.00-	105,908.00		
	05-JUN-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	06-JUN-23	DREYFUS INS RSRV PR MONEY 6546	35,355.840	35,355.84-	35,355.84		
	06-JUN-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12-JUN-23	DREYFUS INS RSRV PR MONEY 6546	8,603.260	8,603.26-	8,603.26		
	12-JUN-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	13-JUN-23	DREYFUS INS RSRV PR MONEY 6546	523,954.950	523,954.95-	523,954.95		
	13-JUN-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
B	14-JUN-23	DREYFUS INS RSRV PR MONEY 6546	786,169.630	786,169.63-	786,169.63		
	14-JUN-23						
		CUSIP: 996211892		FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000		COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-JUN-23	DREYFUS INS RSRV PR MONEY 6546	1,207,773.950	1,207,773.95-	1,207,773.95		
	15-JUN-23						
		CUSIP: 996211892		FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000		COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	16-JUN-23	DREYFUS INS RSRV PR MONEY 6546	84,164.220	84,164.22-	84,164.22		
	16-JUN-23						
		CUSIP: 996211892		FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000		COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-JUN-23	DREYFUS INS RSRV PR MONEY 6546	50,885.480	50,885.48-	50,885.48		
	20-JUN-23						
		CUSIP: 996211892		FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000		COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-JUN-23	DREYFUS INS RSRV PR MONEY 6546	2,730.000	2,730.00-	2,730.00		
	21-JUN-23						
		CUSIP: 996211892		FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000		COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	22-JUN-23	DREYFUS INS RSRV PR MONEY 6546	3,174.750	3,174.75-	3,174.75		
	22-JUN-23						
		CUSIP: 996211892		FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000		COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	23-JUN-23	DREYFUS INS RSRV PR MONEY 6546	1,723,834.540	1,723,834.54-	1,723,834.54		
	23-JUN-23						
		CUSIP: 996211892		FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000		COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	30-JUN-23	DREYFUS INS RSRV PR MONEY 6546	19,415.630	19,415.63-	19,415.63	
	30-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-JUL-23	DREYFUS INS RSRV PR MONEY 6546	13,707.810	13,707.81-	13,707.81	
	05-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-JUL-23	DREYFUS INS RSRV PR MONEY 6546	15,258,979.520	15,258,979.52-	15,258,979.52	
	06-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-JUL-23	DREYFUS INS RSRV PR MONEY 6546	17,372.380	17,372.38-	17,372.38	
	10-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-JUL-23	DREYFUS INS RSRV PR MONEY 6546	7,637.130	7,637.13-	7,637.13	
	12-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-JUL-23	DREYFUS INS RSRV PR MONEY 6546	660,812.350	660,812.35-	660,812.35	
	13-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-JUL-23	DREYFUS INS RSRV PR MONEY 6546	39,111.670	39,111.67-	39,111.67	
	20-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	21-JUL-23	DREYFUS INS RSRV PR MONEY 6546	2,730.000	2,730.00-	2,730.00	
	21-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	24-JUL-23	DREYFUS INS RSRV PR MONEY 6546	140,446.040	140,446.04-	140,446.04	
	24-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,697,195.080	1,697,195.08-	1,697,195.08	
	25-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	31-JUL-23	DREYFUS INS RSRV PR MONEY 6546	90,496.300	90,496.30-	90,496.30	
	31-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-AUG-23	DREYFUS INS RSRV PR MONEY 6546	35,795.590	35,795.59-	35,795.59	
	02-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	09-AUG-23	DREYFUS INS RSRV PR MONEY 6546	6,825.000	6,825.00-	6,825.00	
	09-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-AUG-23	DREYFUS INS RSRV PR MONEY 6546	35,730.950	35,730.95-	35,730.95	
	10-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	11-AUG-23	DREYFUS INS RSRV PR MONEY 6546	19,774.770	19,774.77-	19,774.77	
	11-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	14-AUG-23	DREYFUS INS RSRV PR MONEY 6546	8,774.000	8,774.00-	8,774.00	
	14-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-AUG-23	DREYFUS INS RSRV PR MONEY 6546	617,015.970	617,015.97-	617,015.97	
	15-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-AUG-23	DREYFUS INS RSRV PR MONEY 6546	40,209.040	40,209.04-	40,209.04	
	17-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-AUG-23	DREYFUS INS RSRV PR MONEY 6546	81,370.240	81,370.24-	81,370.24	
	21-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	22-AUG-23	DREYFUS INS RSRV PR MONEY 6546	3,174.750	3,174.75-	3,174.75	
	22-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	23-AUG-23	DREYFUS INS RSRV PR MONEY 6546	26,550.000	26,550.00-	26,550.00	
	23-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	25-AUG-23	DREYFUS INS RSRV PR MONEY 6546	192,160.830	192,160.83-	192,160.83	
	25-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	31-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,028,306.240	1,028,306.24-	1,028,306.24	
	31-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-SEP-23	DREYFUS INS RSRV PR MONEY 6546	116,854.110	116,854.11-	116,854.11	
	05-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	07-SEP-23	DREYFUS INS RSRV PR MONEY 6546	396,343.800	396,343.80-	396,343.80	
	07-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	08-SEP-23	DREYFUS INS RSRV PR MONEY 6546	34,799.030	34,799.03-	34,799.03	
	08-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	11-SEP-23	DREYFUS INS RSRV PR MONEY 6546	50,483.320	50,483.32-	50,483.32	
	11-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-SEP-23	DREYFUS INS RSRV PR MONEY 6546	7,637.130	7,637.13-	7,637.13	
	12-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15-SEP-23	DREYFUS INS RSRV PR MONEY 6546	372,411.130	372,411.13-	372,411.13	
	15-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	18-SEP-23	DREYFUS INS RSRV PR MONEY 6546	14,475.900	14,475.90-	14,475.90	
	18-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	19-SEP-23	DREYFUS INS RSRV PR MONEY 6546	22,297.200	22,297.20-	22,297.20	
	19-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-SEP-23	DREYFUS INS RSRV PR MONEY 6546	816,501.590	816,501.59-	816,501.59	
	20-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-SEP-23	DREYFUS INS RSRV PR MONEY 6546	2,730.000	2,730.00-	2,730.00	
	21-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	22-SEP-23	DREYFUS INS RSRV PR MONEY 6546	6,600.710	6,600.71-	6,600.71	
	22-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-SEP-23	DREYFUS INS RSRV PR MONEY 6546	192,391.820	192,391.82-	192,391.82	
	25-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	27-SEP-23	DREYFUS INS RSRV PR MONEY 6546	564,766.300	564,766.30-	564,766.30	
	27-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	03-OCT-23	DREYFUS INS RSRV PR MONEY 6546	356,090.980	356,090.98-	356,090.98	
	03-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-OCT-23	DREYFUS INS RSRV PR MONEY 6546	975,292.690	975,292.69-	975,292.69	
	05-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-OCT-23	DREYFUS INS RSRV PR MONEY 6546	62,608.990	62,608.99-	62,608.99	
	10-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-OCT-23	DREYFUS INS RSRV PR MONEY 6546	52,536.400	52,536.40-	52,536.40	
	13-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	16-OCT-23	DREYFUS INS RSRV PR MONEY 6546	360,734.770	360,734.77-	360,734.77	
	16-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-OCT-23	DREYFUS INS RSRV PR MONEY 6546	30,945.940	30,945.94-	30,945.94	
	17-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
B	19-OCT-23	DREYFUS INS RSRV PR MONEY 6546	56,049.800	56,049.80-	56,049.80		
	19-OCT-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	20-OCT-23	DREYFUS INS RSRV PR MONEY 6546	209,690.940	209,690.94-	209,690.94		
	20-OCT-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	23-OCT-23	DREYFUS INS RSRV PR MONEY 6546	593,575.880	593,575.88-	593,575.88		
	23-OCT-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	24-OCT-23	DREYFUS INS RSRV PR MONEY 6546	247,006.670	247,006.67-	247,006.67		
	24-OCT-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	25-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,382,092.910	1,382,092.91-	1,382,092.91		
	25-OCT-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	31-OCT-23	DREYFUS INS RSRV PR MONEY 6546	40,250.000	40,250.00-	40,250.00		
	31-OCT-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	03-NOV-23	DREYFUS INS RSRV PR MONEY 6546	696,987.380	696,987.38-	696,987.38		
	03-NOV-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
B	06-NOV-23	DREYFUS INS RSRV PR MONEY 6546	10,587.500	10,587.50-	10,587.50		
	06-NOV-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	07-NOV-23	DREYFUS INS RSRV PR MONEY 6546	9,633.400	9,633.40-	9,633.40		
	07-NOV-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	10-NOV-23	DREYFUS INS RSRV PR MONEY 6546	55,854.480	55,854.48-	55,854.48		
	10-NOV-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	13-NOV-23	DREYFUS INS RSRV PR MONEY 6546	33,330.800	33,330.80-	33,330.80		
	13-NOV-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	14-NOV-23	DREYFUS INS RSRV PR MONEY 6546	9,750.000	9,750.00-	9,750.00		
	14-NOV-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	15-NOV-23	DREYFUS INS RSRV PR MONEY 6546	607,046.740	607,046.74-	607,046.74		
	15-NOV-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	16-NOV-23	DREYFUS INS RSRV PR MONEY 6546	737,459.470	737,459.47-	737,459.47		
	16-NOV-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
B	17-NOV-23	DREYFUS INS RSRV PR MONEY 6546	17,742.900	17,742.90-	17,742.90		
	17-NOV-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	20-NOV-23	DREYFUS INS RSRV PR MONEY 6546	96,273.790	96,273.79-	96,273.79		
	20-NOV-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	22-NOV-23	DREYFUS INS RSRV PR MONEY 6546	216,512.080	216,512.08-	216,512.08		
	22-NOV-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	24-NOV-23	DREYFUS INS RSRV PR MONEY 6546	19,797.880	19,797.88-	19,797.88		
	24-NOV-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	27-NOV-23	DREYFUS INS RSRV PR MONEY 6546	241,985.890	241,985.89-	241,985.89		
	27-NOV-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	29-NOV-23	DREYFUS INS RSRV PR MONEY 6546	48,609.580	48,609.58-	48,609.58		
	29-NOV-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	01-DEC-23	DREYFUS INS RSRV PR MONEY 6546	780,313.180	780,313.18-	780,313.18		
	01-DEC-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
B	04-DEC-23	DREYFUS INS RSRV PR MONEY 6546	439,513.470	439,513.47-	439,513.47		
	04-DEC-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	05-DEC-23	DREYFUS INS RSRV PR MONEY 6546	96,118.200	96,118.20-	96,118.20		
	05-DEC-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	06-DEC-23	DREYFUS INS RSRV PR MONEY 6546	44,322.250	44,322.25-	44,322.25		
	06-DEC-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	11-DEC-23	DREYFUS INS RSRV PR MONEY 6546	19,694.970	19,694.97-	19,694.97		
	11-DEC-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12-DEC-23	DREYFUS INS RSRV PR MONEY 6546	65,869.640	65,869.64-	65,869.64		
	12-DEC-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	13-DEC-23	DREYFUS INS RSRV PR MONEY 6546	8,308.750	8,308.75-	8,308.75		
	13-DEC-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	15-DEC-23	DREYFUS INS RSRV PR MONEY 6546	7,225,136.680	7,225,136.68-	7,225,136.68		
	15-DEC-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	20-DEC-23	DREYFUS INS RSRV PR MONEY 6546	112,904.880	112,904.88-	112,904.88	
	20-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-DEC-23	DREYFUS INS RSRV PR MONEY 6546	2,730.000	2,730.00-	2,730.00	
	21-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	22-DEC-23	DREYFUS INS RSRV PR MONEY 6546	115,222.260	115,222.26-	115,222.26	
	22-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	26-DEC-23	DREYFUS INS RSRV PR MONEY 6546	159,203.530	159,203.53-	159,203.53	
	26-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
		TOTAL				
		CASH & CASH EQUIVALENTS				
		TRADED - SETTLED CURRENT PERIOD				
		U.S. DOLLAR		64,802,110.51-	64,802,110.51	0.00
		TRADED - PENDING SETTLEMENT				
		U.S. DOLLAR		0.00	0.00	0.00
		SETTLED - TRADED PRIOR PERIOD				
		U.S. DOLLAR		0.00	0.00	
		FIXED INCOME SECURITIES				
		U.S. DOLLAR				
B	22-MAY-23	AMERICAN TOWER CORP	879,000.000	875,923.50-	875,923.50	
	25-MAY-23	5.550% 07/15/2033 DD 05/25/23				
		CUSIP: 03027XCD0	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 99.650000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
B	22-JUN-23	AMGEN INC	825,000.000	827,153.25-	827,153.25	
	26-JUN-23	5.650% 03/02/2053 DD 03/02/23				
		CUSIP: 031162DT4	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 100.261000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
		PAYMENT PERIOD 02-MAR-23 TO 25-JUN-23				
B	29-AUG-23	BANK OF AMERICA CORP	730,000.000	668,592.40-	668,592.40	
	31-AUG-23	VAR RT 12/20/2028 DD 12/20/17				
		CUSIP: 06051GHD4	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 91.588000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
		PAYMENT PERIOD 20-JUN-23 TO 30-AUG-23				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	05-JUL-23	BANK OF AMERICA CORP	2,500,000.000	2,466,150.00-	2,466,150.00	
	07-JUL-23	VAR RT 04/25/2034 DD 04/25/23				
		CUSIP: 06051GLH0	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 98.646000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 25-APR-23 TO 06-JUL-23						
B	16-NOV-23	BAYER US FINANCE LLC 144A	1,165,000.000	1,159,943.90-	1,159,943.90	
	21-NOV-23	6.375% 11/21/2030 DD 11/21/23				
		CUSIP: 07274EAK9	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 99.566000	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
B	17-OCT-23	CALIFORNIA ST	1,615,000.000	1,477,757.30-	1,477,757.30	
	19-OCT-23	5.125% 03/01/2038 DD 03/15/23				
		CUSIP: 13063D3S5	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 91.502000	COMMISSION:	0.00	BROKER: WELLS FARGO SECURITIES LLC, CHARLOTTE	
PAYMENT PERIOD 01-SEP-23 TO 18-OCT-23						
B	05-JUN-23	CAPITAL ONE FINANCIAL CORP	726,000.000	726,000.00-	726,000.00	
	08-JUN-23	VAR RT 06/08/2029 DD 06/08/23				
		CUSIP: 14040HCZ6	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 100.000000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
B	23-AUG-23	CITIGROUP INC	800,000.000	751,952.00-	751,952.00	
	25-AUG-23	VAR RT 01/10/2028 DD 01/10/17				
		CUSIP: 172967LD1	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 93.994000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 10-JUL-23 TO 24-AUG-23						
B	02-AUG-23	COLUMBIA PIPELINES OPERAT 144A	175,000.000	174,926.50-	174,926.50	
	08-AUG-23	6.544% 11/15/2053 DD 08/08/23				
		CUSIP: 19828TAC0	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 99.958000	COMMISSION:	0.00	BROKER: BK OF NEW YORK MELLON/TORONTO DOMINION	

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B	05-DEC-23	COREBRIDGE FINANCIAL INC	604,000.000	602,840.32-	602,840.32	
	08-DEC-23	5.750% 01/15/2034 DD 12/08/23				
		CUSIP: 21871XAS8	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 99.808000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	06-MAR-23	ENBRIDGE INC	686,000.000	685,121.92-	685,121.92	
	08-MAR-23	5.700% 03/08/2033 DD 03/08/23				
		CUSIP: 29250NBR5	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 99.872000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
B	22-FEB-23	ENTERPRISE FLEET FIN 1 A3 144A	897,000.000	896,755.57-	896,755.57	
	02-MAR-23	5.590% 10/22/2029 DD 03/02/23				
		CUSIP: 29375CAC3	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 99.972750	COMMISSION:	0.00	BROKER: WELLS FARGO SECURITIES LLC, CHARLOTTE	
B	21-MAR-23	EXTRA SPACE STORAGE LP	48,000.000	48,098.88-	48,098.88	
	28-MAR-23	5.700% 04/01/2028 DD 03/28/23				
		CUSIP: 30225VAJ6	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 100.206000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY	
B	21-MAR-23	EXTRA SPACE STORAGE LP	107,000.000	106,810.61-	106,810.61	
	28-MAR-23	5.700% 04/01/2028 DD 03/28/23				
		CUSIP: 30225VAJ6	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 99.823000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
B	22-MAR-23	EXTRA SPACE STORAGE LP	2,000.000	1,999.30-	1,999.30	
	28-MAR-23	5.700% 04/01/2028 DD 03/28/23				
		CUSIP: 30225VAJ6	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 99.965000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY	
B	22-MAR-23	EXTRA SPACE STORAGE LP	85,000.000	85,184.45-	85,184.45	
	28-MAR-23	5.700% 04/01/2028 DD 03/28/23				
		CUSIP: 30225VAJ6	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 100.217000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA	

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B	22-JUN-23	META PLATFORMS INC	825,000.000	838,431.00-	838,431.00	
	26-JUN-23	5.600% 05/15/2053 DD 05/03/23				
		CUSIP: 30303M8Q8	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 101.628000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA	
PAYMENT PERIOD 15-MAY-23 TO 25-JUN-23						
B	10-AUG-23	FHLMC POOL #SD-3516	3,268,834.685	3,269,345.44-	3,269,345.44	
	11-AUG-23	5.500% 08/01/2053 DD 07/01/23				
		CUSIP: 3132DQ3Z7	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 100.015624	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23						
B	06-SEP-23	FNMA POOL #0FS5231	2,541,257.781	2,535,800.34-	2,535,800.34	
	07-SEP-23	6.000% 07/01/2053 DD 07/01/23				
		CUSIP: 3140XLY51	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 99.785246	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
PAYMENT PERIOD 01-SEP-23 TO 06-SEP-23						
B	31-OCT-23	FORD MOTOR CO	1,060,000.000	980,182.00-	980,182.00	
	02-NOV-23	6.100% 08/19/2032 DD 08/19/22				
		CUSIP: 345370DB3	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 92.470000	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK	
PAYMENT PERIOD 19-AUG-23 TO 01-NOV-23						
B	04-OCT-23	GNMA II POOL #0MA9018	2,442,471.073	2,401,059.15-	2,401,059.15	
	05-OCT-23	6.000% 07/20/2053 DD 07/01/23				
		CUSIP: 36179YAT1	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 98.304687	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23						
B	04-OCT-23	GNMA II POOL #0MA9242	2,460,000.000	2,419,640.63-	2,419,640.63	
	05-OCT-23	6.000% 10/20/2053 DD 10/01/23				
		CUSIP: 36179YHT4	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 98.359375	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23						

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B	15-MAR-23	HPEFS EQUIPMENT TRU 1A A3 144A	2,460,000.000	2,459,774.91-	2,459,774.91	
	22-MAR-23	5.410% 02/22/2028 DD 03/22/23				
		CUSIP: 40443DAC6	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 99.990850	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
B	19-JUL-23	HEICO CORP	263,000.000	262,032.16-	262,032.16	
	27-JUL-23	5.350% 08/01/2033 DD 07/27/23				
		CUSIP: 422806AB5	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 99.632000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA	
B	16-FEB-23	HONDA AUTO RECEIVABLES 20 1 A3	650,000.000	649,879.23-	649,879.23	
	24-FEB-23	5.040% 04/21/2027 DD 02/24/23				
		CUSIP: 43815JAC7	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 99.981420	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
B	18-OCT-23	ILLINOIS ST	1,680,000.000	1,556,553.60-	1,556,553.60	
	20-OCT-23	5.100% 06/01/2033 DD 06/12/03				
		CUSIP: 452151LF8	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 92.652000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
PAYMENT PERIOD 01-JUN-23 TO 19-OCT-23						
B	05-JUL-23	JPMORGAN CHASE & CO	1,660,000.000	1,666,075.60-	1,666,075.60	
	07-JUL-23	VAR RT 06/01/2034 DD 06/01/23				
		CUSIP: 46647PDR4	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 100.366000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23						
B	21-JUN-23	JOHN DEERE OWNER TRUST 20 B A3	829,000.000	828,861.72-	828,861.72	
	28-JUN-23	5.180% 03/15/2028 DD 06/28/23				
		CUSIP: 477920AC6	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 99.983319	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
B	22-JUN-23	KRAFT HEINZ FOODS CO	990,000.000	837,767.70-	837,767.70	
	26-JUN-23	4.375% 06/01/2046 DD 05/24/16				
		CUSIP: 50077LAB2	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 84.623000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
PAYMENT PERIOD 01-JUN-23 TO 25-JUN-23						

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B	23-MAY-23	LOCKHEED MARTIN CORP	1,180,000.000	1,171,032.00-	1,171,032.00	
	25-MAY-23	5.200% 02/15/2055 DD 05/25/23				
		CUSIP: 539830CB3	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 99.240000	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
B	19-OCT-23	LOUISIANA ST LOCAL GOVT ENVRNM	1,650,000.000	1,570,833.00-	1,570,833.00	
	23-OCT-23	5.048% 12/01/2034 DD 03/29/23				
		CUSIP: 54627RAS9	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 95.202000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
PAYMENT PERIOD 01-JUN-23 TO 22-OCT-23						
B	22-JUN-23	LOWE'S COS INC	840,000.000	830,004.00-	830,004.00	
	26-JUN-23	5.625% 04/15/2053 DD 09/08/22				
		CUSIP: 548661EM5	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 98.810000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 15-APR-23 TO 25-JUN-23						
B	18-JAN-23	MERCEDES-BENZ AUTO RECEIV 1 A3	907,000.000	906,891.16-	906,891.16	
	25-JAN-23	4.510% 11/15/2027 DD 01/25/23				
		CUSIP: 58770AAC7	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 99.988000	COMMISSION:	0.00	BROKER: MITSUBISHI UFJ SECURITIES, NEW YORK	
B	29-AUG-23	MONDELEZ INTERNATIONAL INC	775,000.000	661,509.00-	661,509.00	
	31-AUG-23	3.000% 03/17/2032 DD 03/17/22				
		CUSIP: 609207BB0	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 85.356000	COMMISSION:	0.00	BROKER: MITSUBISHI UFJ SECURITIES, NEW YORK	
PAYMENT PERIOD 17-MAR-23 TO 30-AUG-23						
B	22-JUN-23	NASDAQ INC	73,000.000	72,584.63-	72,584.63	
	28-JUN-23	5.950% 08/15/2053 DD 06/28/23				
		CUSIP: 63111XAK7	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 99.431000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	

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B	26-JUN-23	NASDAQ INC	440,000.000	445,548.40-	445,548.40	
	29-JUN-23	5.950% 08/15/2053 DD 06/28/23				
		CUSIP: 63111XAK7	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 101.261000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 28-JUN-23 TO 28-JUN-23						
B	21-MAR-23	NISOURCE INC	91,000.000	90,844.39-	90,844.39	
	24-MAR-23	5.250% 03/30/2028 DD 03/24/23				
		CUSIP: 65473PAN5	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 99.829000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
B	18-JAN-23	NISSAN AUTO LEASE TRUST 2 A A3	1,281,000.000	1,280,909.43-	1,280,909.43	
	25-JAN-23	4.910% 01/15/2026 DD 01/25/23				
		CUSIP: 65480VAD5	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 99.992929	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
B	10-AUG-23	ONEOK INC	283,000.000	282,629.27-	282,629.27	
	24-AUG-23	5.650% 11/01/2028 DD 08/24/23				
		CUSIP: 682680BJ1	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 99.869000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	05-JUL-23	PNC FINANCIAL SERVICES GROUP I	1,350,000.000	1,340,455.51-	1,340,455.51	
	07-JUL-23	VAR RT 06/12/2029 DD 06/12/23				
		CUSIP: 693475BR5	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 99.293000	COMMISSION:	0.00	BROKER: HSBC SECS INC, NEW YORK	
PAYMENT PERIOD 12-JUN-23 TO 06-JUL-23						
B	10-MAY-23	RYDER SYSTEM INC	584,000.000	583,246.64-	583,246.64	
	19-MAY-23	5.250% 06/01/2028 DD 05/19/23				
		CUSIP: 78355HKW8	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 99.871000	COMMISSION:	0.00	BROKER: WELLS FARGO SECURITIES LLC, CHARLOTTE	
B	11-OCT-23	J M SMUCKER CO/THE	443,000.000	442,712.05-	442,712.05	
	25-OCT-23	6.200% 11/15/2033 DD 10/25/23				
		CUSIP: 832696AX6	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 99.935000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	

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B	10-JUL-23	TORONTO-DOMINION BANK/THE	1,330,000.000	1,330,000.00-	1,330,000.00	
	17-JUL-23	5.523% 07/17/2028 DD 07/17/23				
		CUSIP: 89115A2U5	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 100.000000	COMMISSION:	0.00	BROKER: BK OF NEW YORK MELLON/TORONTO DOMINION	
B	24-JAN-23	TOYOTA AUTO RECEIVABLES 2 A A3	739,000.000	738,999.63-	738,999.63	
	30-JAN-23	4.630% 09/15/2027 DD 01/30/23				
		CUSIP: 891940AC2	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 99.999949	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
B	05-JUL-23	TRUIST FINANCIAL CORP	2,150,000.000	2,025,687.00-	2,025,687.00	
	07-JUL-23	VAR RT 06/06/2028 DD 06/06/22				
		CUSIP: 89788MAG7	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 94.218000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA	
PAYMENT PERIOD 06-JUN-23 TO 06-JUL-23						
B	05-JUN-23	TRUIST FINANCIAL CORP	144,000.000	144,000.00-	144,000.00	
	08-JUN-23	VAR RT 06/08/2034 DD 06/08/23				
		CUSIP: 89788MAP7	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 100.000000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA	
B	31-JAN-23	U S TREASURY BOND	689,000.000	532,874.28-	532,874.28	
	01-FEB-23	2.375% 05/15/2051 DD 05/15/21				
		CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 77.340243	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-NOV-22 TO 31-JAN-23						
B	28-FEB-23	U S TREASURY BOND	250,000.000	183,458.03-	183,458.03	
	01-MAR-23	2.375% 05/15/2051 DD 05/15/21				
		CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 73.383212	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-NOV-22 TO 28-FEB-23						

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B	25-JUL-23	U S TREASURY BOND	1,000,000.000	729,730.56-	729,730.56	
	26-JUL-23	2.375% 05/15/2051 DD 05/15/21				
		CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 72.973056	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-MAY-23 TO 25-JUL-23						
B	31-JAN-23	U S TREASURY BOND	607,000.000	441,879.46-	441,879.46	
	01-FEB-23	1.750% 08/15/2041 DD 08/15/21				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 72.797275	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-AUG-22 TO 31-JAN-23						
B	13-APR-23	U S TREASURY BOND	610,000.000	448,090.33-	448,090.33	
	14-APR-23	1.750% 08/15/2041 DD 08/15/21				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 73.457431	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-FEB-23 TO 13-APR-23						
B	14-APR-23	U S TREASURY BOND	310,000.000	225,284.05-	225,284.05	
	17-APR-23	1.750% 08/15/2041 DD 08/15/21				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 72.672274	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 15-FEB-23 TO 16-APR-23						
B	31-JUL-23	U S TREASURY BOND	1,000,000.000	689,730.56-	689,730.56	
	01-AUG-23	1.750% 08/15/2041 DD 08/15/21				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 68.973056	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-FEB-23 TO 31-JUL-23						
B	15-NOV-23	U S TREASURY BOND	2,100,000.000	1,320,547.46-	1,320,547.46	
	16-NOV-23	1.750% 08/15/2041 DD 08/15/21				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 62.883212	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 15-AUG-23 TO 15-NOV-23						

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B	14-DEC-23	U S TREASURY BOND	2,435,000.000	1,683,393.72-	1,683,393.72	
	15-DEC-23	1.750% 08/15/2041 DD 08/15/21				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 69.133212	COMMISSION:	0.00	BROKER: NOMURA SECS INTL INC, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23						
B	31-MAR-23	U S TREASURY BOND	700,000.000	519,424.67-	519,424.67	
	03-APR-23	2.250% 02/15/2052 DD 02/15/22				
		CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 74.203524	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-FEB-23 TO 02-APR-23						
B	13-APR-23	U S TREASURY BOND	235,000.000	176,957.77-	176,957.77	
	14-APR-23	2.250% 02/15/2052 DD 02/15/22				
		CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 75.301178	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-FEB-23 TO 13-APR-23						
B	14-APR-23	U S TREASURY BOND	235,000.000	174,222.23-	174,222.23	
	17-APR-23	2.250% 02/15/2052 DD 02/15/22				
		CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 74.137119	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-FEB-23 TO 16-APR-23						
B	28-APR-23	U S TREASURY BOND	475,000.000	354,730.42-	354,730.42	
	01-MAY-23	2.250% 02/15/2052 DD 02/15/22				
		CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 74.680088	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-FEB-23 TO 30-APR-23						
B	31-MAY-23	U S TREASURY BOND	490,000.000	353,988.68-	353,988.68	
	01-JUN-23	2.250% 02/15/2052 DD 02/15/22				
		CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 72.242587	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 15-FEB-23 TO 31-MAY-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	25-JUL-23	U S TREASURY BOND	500,000.000	354,689.50-	354,689.50	
	26-JUL-23	2.250% 02/15/2052 DD 02/15/22				
		CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 70.937900	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 15-FEB-23 TO 25-JUL-23						
B	31-AUG-23	U S TREASURY BOND	325,000.000	302,276.69-	302,276.69	
	01-SEP-23	3.875% 02/15/2043 DD 02/15/23				
		CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 93.008212	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23						
B	31-AUG-23	U S TREASURY BOND	170,000.000	167,742.86-	167,742.86	
	01-SEP-23	4.125% 08/15/2053 DD 08/15/23				
		CUSIP: 912810TT5	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 98.672270	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23						
B	29-SEP-23	U S TREASURY BOND	300,000.000	272,040.26-	272,040.26	
	02-OCT-23	4.125% 08/15/2053 DD 08/15/23				
		CUSIP: 912810TT5	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 90.680086	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-AUG-23 TO 01-OCT-23						
B	31-OCT-23	U S TREASURY BOND	500,000.000	430,412.16-	430,412.16	
	01-NOV-23	4.125% 08/15/2053 DD 08/15/23				
		CUSIP: 912810TT5	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 86.082432	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 15-AUG-23 TO 31-OCT-23						
B	30-NOV-23	U S TREASURY BOND	1,100,000.000	1,138,117.69-	1,138,117.69	
	01-DEC-23	4.750% 11/15/2053 DD 11/15/23				
		CUSIP: 912810TV0	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 103.465244	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-NOV-23 TO 30-NOV-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15-DEC-23	U S TREASURY BOND	400,000.000	449,782.85-	449,782.85	
	18-DEC-23	4.750% 11/15/2053 DD 11/15/23				
		CUSIP: 912810TV0	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 112.445712	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 15-NOV-23 TO 17-DEC-23						
B	13-FEB-23	U S TREASURY NOTE	967,000.000	831,737.18-	831,737.18	
	14-FEB-23	1.875% 02/15/2032 DD 02/15/22				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 86.012117	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-AUG-22 TO 13-FEB-23						
B	28-FEB-23	U S TREASURY NOTE	1,000,000.000	847,460.94-	847,460.94	
	01-MAR-23	1.875% 02/15/2032 DD 02/15/22				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 84.746094	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 15-FEB-23 TO 28-FEB-23						
B	31-MAR-23	U S TREASURY NOTE	1,450,000.000	1,271,304.63-	1,271,304.63	
	03-APR-23	1.875% 02/15/2032 DD 02/15/22				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 87.676181	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-FEB-23 TO 02-APR-23						
B	14-APR-23	U S TREASURY NOTE	975,000.000	859,260.74-	859,260.74	
	17-APR-23	1.875% 02/15/2032 DD 02/15/22				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 88.129306	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-FEB-23 TO 16-APR-23						
B	28-APR-23	U S TREASURY NOTE	1,000,000.000	882,894.62-	882,894.62	
	01-MAY-23	1.875% 02/15/2032 DD 02/15/22				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 88.289462	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-FEB-23 TO 30-APR-23						

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B	30-JUN-23	U S TREASURY NOTE	15,600,000.000	15,196,593.75-	15,196,593.75	
	03-JUL-23	2.500% 05/31/2024 DD 05/31/22				
		CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 97.414062	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23						
B	25-JUL-23	U S TREASURY NOTE	8,000,000.000	7,809,089.30-	7,809,089.30	
	26-JUL-23	2.500% 05/31/2024 DD 05/31/22				
		CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 97.613616	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 31-MAY-23 TO 25-JUL-23						
B	13-FEB-23	U S TREASURY NOTE	5,000,000.000	4,822,656.25-	4,822,656.25	
	14-FEB-23	3.125% 08/31/2027 DD 08/31/22				
		CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 96.453125	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 31-AUG-22 TO 13-FEB-23						
B	28-FEB-23	U S TREASURY NOTE	1,700,000.000	1,622,576.01-	1,622,576.01	
	01-MAR-23	3.125% 08/31/2027 DD 08/31/22				
		CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 95.445647	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-AUG-22 TO 28-FEB-23						
B	31-MAR-23	U S TREASURY NOTE	4,100,000.000	4,005,041.08-	4,005,041.08	
	03-APR-23	3.125% 08/31/2027 DD 08/31/22				
		CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 97.683928	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 28-FEB-23 TO 02-APR-23						
B	28-APR-23	U S TREASURY NOTE	1,800,000.000	1,766,818.53-	1,766,818.53	
	01-MAY-23	3.125% 08/31/2027 DD 08/31/22				
		CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 98.156585	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 28-FEB-23 TO 30-APR-23						

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B	31-MAY-23	U S TREASURY NOTE	2,300,000.000	2,273,324.11-	2,273,324.11	
	01-JUN-23	3.500% 04/30/2028 DD 04/30/23				
		CUSIP: 91282CHA2	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 98.840178	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 30-APR-23 TO 31-MAY-23						
B	05-JUN-23	U S TREASURY NOTE	25,500,000.000	25,274,882.81-	25,274,882.81	
	06-JUN-23	3.625% 05/31/2028 DD 05/31/23				
		CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 99.117187	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 31-MAY-23 TO 05-JUN-23						
B	31-JUL-23	U S TREASURY NOTE	4,400,000.000	4,390,546.88-	4,390,546.88	
	01-AUG-23	4.750% 07/31/2025 DD 07/31/23				
		CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 99.785156	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 31-JUL-23 TO 31-JUL-23						
B	04-AUG-23	U S TREASURY NOTE	6,700,000.000	6,681,941.41-	6,681,941.41	
	07-AUG-23	4.125% 07/31/2028 DD 07/31/23				
		CUSIP: 91282CHQ7	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 99.730468	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 31-JUL-23 TO 06-AUG-23						
B	31-AUG-23	U S TREASURY NOTE	2,314,000.000	2,300,358.76-	2,300,358.76	
	01-SEP-23	4.125% 07/31/2028 DD 07/31/23				
		CUSIP: 91282CHQ7	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 99.410490	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-JUL-23 TO 31-AUG-23						
B	31-AUG-23	U S TREASURY NOTE	625,000.000	613,625.55-	613,625.55	
	01-SEP-23	3.875% 08/15/2033 DD 08/15/23				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 98.180088	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23						

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B	25-OCT-23	U S TREASURY NOTE	4,800,000.000	4,404,187.50-	4,404,187.50	
	26-OCT-23	3.875% 08/15/2033 DD 08/15/23				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 91.753906	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 25-OCT-23						
B	30-NOV-23	U S TREASURY NOTE	2,500,000.000	2,401,279.53-	2,401,279.53	
	01-DEC-23	3.875% 08/15/2033 DD 08/15/23				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 96.051181	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 30-NOV-23						
B	14-DEC-23	U S TREASURY NOTE	880,000.000	876,222.27-	876,222.27	
	15-DEC-23	3.875% 08/15/2033 DD 08/15/23				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 99.570712	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23						
B	31-AUG-23	U S TREASURY NOTE	1,700,000.000	1,692,370.08-	1,692,370.08	
	01-SEP-23	4.125% 08/31/2030 DD 08/31/23				
		CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 99.551181	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-AUG-23 TO 31-AUG-23						
B	29-SEP-23	U S TREASURY NOTE	1,300,000.000	1,262,218.75-	1,262,218.75	
	02-OCT-23	4.125% 08/31/2030 DD 08/31/23				
		CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 97.093750	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23						
B	31-OCT-23	U S TREASURY NOTE	1,800,000.000	1,718,936.89-	1,718,936.89	
	01-NOV-23	4.125% 08/31/2030 DD 08/31/23				
		CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 95.496493	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-AUG-23 TO 31-OCT-23						

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B	29-SEP-23	U S TREASURY NOTE	1,700,000.000	1,683,863.28-	1,683,863.28	
	02-OCT-23	4.375% 08/31/2028 DD 08/31/23				
		CUSIP: 91282CHX2	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 99.050781	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23						
B	25-OCT-23	U S TREASURY NOTE	2,200,000.000	2,155,836.93-	2,155,836.93	
	26-OCT-23	4.625% 09/30/2030 DD 09/30/23				
		CUSIP: 91282CHZ7	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 97.992587	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK	
PAYMENT PERIOD 30-SEP-23 TO 25-OCT-23						
B	30-NOV-23	U S TREASURY NOTE	600,000.000	608,627.39-	608,627.39	
	01-DEC-23	4.625% 09/30/2030 DD 09/30/23				
		CUSIP: 91282CHZ7	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 101.437898	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
PAYMENT PERIOD 30-SEP-23 TO 30-NOV-23						
B	31-OCT-23	U S TREASURY NOTE	2,300,000.000	2,305,660.15-	2,305,660.15	
	01-NOV-23	4.875% 10/31/2028 DD 10/31/23				
		CUSIP: 91282CJF9	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 100.246093	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 31-OCT-23 TO 31-OCT-23						
B	14-DEC-23	U S TREASURY NOTE	29,000,000.000	30,220,039.06-	30,220,039.06	
	15-DEC-23	4.875% 10/31/2028 DD 10/31/23				
		CUSIP: 91282CJF9	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 104.207031	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 31-OCT-23 TO 14-DEC-23						
B	15-DEC-23	U S TREASURY NOTE	28,600,000.000	28,848,111.44-	28,848,111.44	
	18-DEC-23	4.875% 11/30/2025 DD 11/30/23				
		CUSIP: 91282CJL6	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 100.867522	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK	
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23						

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B	14-DEC-23	U S TREASURY NOTE	1,150,000.000	1,180,686.24-	1,180,686.24	
	15-DEC-23	4.375% 11/30/2030 DD 11/30/23				
		CUSIP: 91282CJM4	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 102.668368	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 30-NOV-23 TO 14-DEC-23						
B	21-SEP-23	U S TREASURY NOTE	8,900,000.000	8,558,253.91-	8,558,253.91	
	22-SEP-23	1.250% 08/31/2024 DD 08/31/19				
		CUSIP: 912828YE4	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 96.160156	COMMISSION:	0.00	BROKER: NATWEST MARKETS SECURITIES INC.,NEW YORK	
PAYMENT PERIOD 31-AUG-23 TO 21-SEP-23						
B	08-DEC-23	U S TREASURY NOTE	4,500,000.000	4,345,312.50-	4,345,312.50	
	11-DEC-23	1.500% 11/30/2024 DD 11/30/19				
		CUSIP: 912828YV6	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 96.562500	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 30-NOV-23 TO 10-DEC-23						
B	31-JAN-23	U S TREASURY NOTE	5,500,000.000	5,206,541.86-	5,206,541.86	
	01-FEB-23	1.375% 01/31/2025 DD 01/31/20				
		CUSIP: 912828Z52	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 94.664397	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 31-JUL-22 TO 31-JAN-23						
B	30-MAR-23	WESTERN MIDSTREAM OPERATING LP	154,000.000	153,581.12-	153,581.12	
	04-APR-23	6.150% 04/01/2033 DD 04/04/23				
		CUSIP: 958667AE7	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 99.728000	COMMISSION:	0.00	BROKER: BK OF NEW YORK MELLON/TORONTO DOMINION	

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TOTAL FIXED INCOME SECURITIES						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		236,199,715.17-	236,199,715.17	0.00
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		0.00	0.00	
TOTAL PURCHASES						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		301,001,825.68-	301,001,825.68	0.00
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		0.00	0.00	

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SALES		(* INDICATES PENDING SETTLEMENT)				
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
S	25-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,632,077.290-	1,632,077.29		1,632,077.29-
	25-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	30-JAN-23	DREYFUS INS RSRV PR MONEY 6546	656,080.830-	656,080.83		656,080.83-
	30-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	01-FEB-23	DREYFUS INS RSRV PR MONEY 6546	6,092,339.690-	6,092,339.69		6,092,339.69-
	01-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	14-FEB-23	DREYFUS INS RSRV PR MONEY 6546	430,381.530-	430,381.53		430,381.53-
	14-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	24-FEB-23	DREYFUS INS RSRV PR MONEY 6546	649,879.230-	649,879.23		649,879.23-
	24-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	01-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,465,859.950-	2,465,859.95		2,465,859.95-
	01-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	02-MAR-23	DREYFUS INS RSRV PR MONEY 6546	873,190.500-	873,190.50	873,190.50-	
	02-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	08-MAR-23	DREYFUS INS RSRV PR MONEY 6546	669,873.890-	669,873.89	669,873.89-	
	08-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	22-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,438,369.660-	2,438,369.66	2,438,369.66-	
	22-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	24-MAR-23	DREYFUS INS RSRV PR MONEY 6546	90,844.390-	90,844.39	90,844.39-	
	24-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	28-MAR-23	DREYFUS INS RSRV PR MONEY 6546	242,093.240-	242,093.24	242,093.24-	
	28-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	03-APR-23	DREYFUS INS RSRV PR MONEY 6546	296,797.670-	296,797.67	296,797.67-	
	03-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	04-APR-23	DREYFUS INS RSRV PR MONEY 6546	145,060.580-	145,060.58	145,060.58-	
	04-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	14-APR-23	DREYFUS INS RSRV PR MONEY 6546	3,150,921.250-	3,150,921.25	3,150,921.25-	
	14-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	17-APR-23	DREYFUS INS RSRV PR MONEY 6546	841,845.790-	841,845.79	841,845.79-	
	17-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	08-MAY-23	DREYFUS INS RSRV PR MONEY 6546	32,660.550-	32,660.55	32,660.55-	
	08-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	19-MAY-23	DREYFUS INS RSRV PR MONEY 6546	583,246.640-	583,246.64	583,246.64-	
	19-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	25-MAY-23	DREYFUS INS RSRV PR MONEY 6546	775,478.300-	775,478.30	775,478.30-	
	25-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	01-JUN-23	DREYFUS INS RSRV PR MONEY 6546	2,490,080.540-	2,490,080.54	2,490,080.54-	
	01-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	08-JUN-23	DREYFUS INS RSRV PR MONEY 6546	870,000.000-	870,000.00	870,000.00-	
	08-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	26-JUN-23	DREYFUS INS RSRV PR MONEY 6546	3,238,649.360-	3,238,649.36	3,238,649.36-	
	26-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	28-JUN-23	DREYFUS INS RSRV PR MONEY 6546	901,446.350-	901,446.35	901,446.35-	
	28-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	29-JUN-23	DREYFUS INS RSRV PR MONEY 6546	445,621.120-	445,621.12	445,621.12-	
	29-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	03-JUL-23	DREYFUS INS RSRV PR MONEY 6546	38,975.640-	38,975.64	38,975.64-	
	03-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	07-JUL-23	DREYFUS INS RSRV PR MONEY 6546	5,875,724.810-	5,875,724.81	5,875,724.81-	
	07-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	17-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,007,026.720-	1,007,026.72	1,007,026.72-	
	17-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	26-JUL-23	DREYFUS INS RSRV PR MONEY 6546	8,933,760.640-	8,933,760.64	8,933,760.64-	
	26-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	27-JUL-23	DREYFUS INS RSRV PR MONEY 6546	262,032.160-	262,032.16	262,032.16-	
	27-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	01-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,566,980.090-	1,566,980.09	1,566,980.09-	
	01-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	07-AUG-23	DREYFUS INS RSRV PR MONEY 6546	6,751.340-	6,751.34	6,751.34-	
	07-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	08-AUG-23	DREYFUS INS RSRV PR MONEY 6546	158,167.120-	158,167.12	158,167.12-	
	08-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	18-AUG-23	DREYFUS INS RSRV PR MONEY 6546	10,940.810-	10,940.81	10,940.81-	
	18-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	24-AUG-23	DREYFUS INS RSRV PR MONEY 6546	282,629.270-	282,629.27	282,629.27-	
	24-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	01-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,688,425.720-	1,688,425.72	1,688,425.72-	
	01-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	14-SEP-23	DREYFUS INS RSRV PR MONEY 6546	738,060.320-	738,060.32	738,060.32-	
	14-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	28-SEP-23	DREYFUS INS RSRV PR MONEY 6546	40,673.830-	40,673.83	40,673.83-	
	28-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	02-OCT-23	DREYFUS INS RSRV PR MONEY 6546	2,915,882.010-	2,915,882.01	2,915,882.01-	
	02-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	26-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,690,223.440-	1,690,223.44	1,690,223.44-	
	26-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	01-NOV-23	DREYFUS INS RSRV PR MONEY 6546	2,269,886.970-	2,269,886.97	2,269,886.97-	
	01-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	02-NOV-23	DREYFUS INS RSRV PR MONEY 6546	981,395.390-	981,395.39	981,395.39-	
	02-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	21-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,200,867.670-	1,200,867.67	1,200,867.67-	
	21-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	08-DEC-23	DREYFUS INS RSRV PR MONEY 6546	575,703.520-	575,703.52	575,703.52-	
	08-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	14-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,178,670.500-	1,178,670.50	1,178,670.50-	
	14-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	18-DEC-23	DREYFUS INS RSRV PR MONEY 6546	5,595,665.880-	5,595,665.88	5,595,665.88-	
	18-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TOTAL			
CASH & CASH EQUIVALENTS			
TRADED - SETTLED CURRENT PERIOD			
U.S. DOLLAR	67,031,242.20	67,031,242.20-	0.00
TRADED - PENDING SETTLEMENT			
U.S. DOLLAR	0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD			
U.S. DOLLAR	0.00	0.00	
FIXED INCOME SECURITIES			

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	U.S. DOLLAR					
S	11-JUL-23	ABBOTT LABORATORIES	665,000.000-	656,920.25	660,688.35-	3,768.10-
	13-JUL-23	4.900% 11/30/2046 DD 11/22/16				
		CUSIP: 002824BH2	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 98.785000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 30-MAY-23 TO 12-JUL-23						
S	12-JUN-23	AMERICAN EXPRESS CO	400,000.000-	393,816.00	401,101.76-	7,285.76-
	14-JUN-23	3.400% 02/22/2024 DD 02/22/19				
		CUSIP: 025816CC1	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 98.454000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY	
PAYMENT PERIOD 22-FEB-23 TO 13-JUN-23						
S	29-AUG-23	APPLE INC	455,000.000-	449,944.95	454,978.93-	5,033.98-
	31-AUG-23	3.000% 02/09/2024 DD 02/09/17				
		CUSIP: 037833CG3	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 98.889000	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK	
PAYMENT PERIOD 09-AUG-23 TO 30-AUG-23						
S	29-AUG-23	ARIZONA ST TRANSPRTN BRD HIGHW	120,000.000-	104,466.00	120,000.00-	15,534.00-
	20-SEP-23	2.462% 07/01/2030 DD 02/12/20				
		PTRN// 743667				
		CUSIP: 040654YA7	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 87.055000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	29-AUG-23	BANK OF AMERICA CORP	480,000.000-	474,916.80	480,297.90-	5,381.10-
	31-AUG-23	4.000% 04/01/2024 DD 04/01/14				
		CUSIP: 06051GFF1	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 98.941000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY	
PAYMENT PERIOD 01-APR-23 TO 30-AUG-23						
S	05-JUL-23	BANK OF AMERICA CORP	960,000.000-	919,785.60	964,057.85-	44,272.25-
	07-JUL-23	3.500% 04/19/2026 DD 04/19/16				
		CUSIP: 06051GFX2	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 95.811000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER SMITH INC NY	
PAYMENT PERIOD 19-APR-23 TO 06-JUL-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	05-JAN-23	BANK OF AMERICA CORP	1,295,000.000-	1,021,832.70	1,295,000.00-	273,167.30-
	09-JAN-23	VAR RT 10/20/2032 DD 10/20/21				
		CUSIP: 06051GKD0	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 78.906000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 20-OCT-22 TO 08-JAN-23						
S	01-NOV-23	BNP PARIBAS SA 144A	725,000.000-	641,016.00	725,000.00-	83,984.00-
	03-NOV-23	VAR RT 06/30/2027 DD 06/30/21				
		CUSIP: 09659W2Q6	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 88.416000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER SMITH INC NY	
PAYMENT PERIOD 30-JUN-23 TO 02-NOV-23						
S	11-APR-23	BOSTON PROPERTIES LP	1,465,000.000-	1,283,559.75	1,461,198.68-	177,638.93-
	13-APR-23	2.750% 10/01/2026 DD 08/17/16				
		CUSIP: 10112RAY0	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 87.615000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
PAYMENT PERIOD 01-APR-23 TO 12-APR-23						
S	29-AUG-23	CANADIAN PACIFIC RAILWAY CO	330,000.000-	290,145.90	329,902.76-	39,756.86-
	31-AUG-23	2.450% 12/02/2031 DD 12/02/21				
		CUSIP: 13645RBF0	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 87.923000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23						
S	29-AUG-23	CANADIAN PACIFIC RAILWAY CO	305,000.000-	246,504.05	303,512.55-	57,008.50-
	31-AUG-23	3.000% 12/02/2041 DD 12/02/21				
		CUSIP: 13645RBG8	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 80.821000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23						
S	23-AUG-23	CITIGROUP INC	800,000.000-	773,904.00	800,000.00-	26,096.00-
	25-AUG-23	VAR RT 05/24/2028 DD 05/24/22				
		CUSIP: 172967NS6	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 96.738000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 24-MAY-23 TO 24-AUG-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	18-SEP-23	WALT DISNEY CO/THE	1,075,000.000-	668,994.00	1,018,227.72-	349,233.72-
	20-SEP-23	2.750% 09/01/2049 DD 09/06/19				
		CUSIP: 254687FM3	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 62.232000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 01-SEP-23 TO 19-SEP-23						
S	25-SEP-23	DOLLAR GENERAL CORP	645,000.000-	553,855.05	644,702.69-	90,847.64-
	27-SEP-23	3.500% 04/03/2030 DD 04/03/20				
		CUSIP: 256677AG0	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 85.869000	COMMISSION:	0.00	BROKER: JEFFERIES & CO INC, NEW YORK	
PAYMENT PERIOD 03-APR-23 TO 26-SEP-23						
S	10-AUG-23	FHLMC POOL #SD-1440	3,648,966.466-	3,282,929.52	3,592,476.79-	309,547.27-
	11-AUG-23	3.500% 07/01/2052 DD 08/01/22				
		CUSIP: 3132DNS53	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 89.968740	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23						
S	31-MAY-23	FHLMC MULTICLASS MTG 4582 GA	703.180-	703.18	720.18-	17.00-
	15-JUN-23	VAR RT 03/15/2052 DD 05/01/16				
		CUSIP: 3137BPHR3	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 100.000000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
S	14-DEC-23	FNMA POOL #0AL2866	560,212.433-	524,958.44	566,383.77-	41,425.33-
	15-DEC-23	3.500% 11/01/2042 DD 01/01/13				
		CUSIP: 3138EKFG5	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 93.707031	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	14-DEC-23	FNMA POOL #0BV7937	3,196,065.566-	3,008,421.56	3,195,577.88-	187,156.32-
	15-DEC-23	4.000% 08/01/2052 DD 08/01/22				
		CUSIP: 3140MMZB7	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 94.128906	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	14-DEC-23	FNMA POOL #0FS2253	3,188,781.289-	2,945,263.03	2,916,929.24-	28,333.79
	15-DEC-23	3.500% 04/01/2050 DD 06/01/22				
		CUSIP: 3140XHQF7	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 92.363281	COMMISSION:	0.00	BROKER: AMHERST PIERPONT SECURITIES, STAMFORD	
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	14-DEC-23	FNMA POOL #0FS2513	1,590,512.413-	1,505,084.50	1,617,666.52-	112,582.02-
	15-DEC-23	4.000% 07/01/2052 DD 07/01/22				
		CUSIP: 3140XHYK7	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 94.628906	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	14-DEC-23	FNMA POOL #0FS5231	2,466,629.399-	2,539,182.99	2,461,349.60-	77,833.39
	15-DEC-23	6.000% 07/01/2053 DD 07/01/23				
		IMA #: 1215B1Q9054C010326				
		CUSIP: 3140XLY51	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 102.941406	COMMISSION:	0.00	BROKER: MIZUHO SECURITIES USA/FIXED, NEW YORK	
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	11-APR-23	FIDELITY NATIONAL INFORMATION	660,000.000-	465,524.40	656,323.76-	190,799.36-
	13-APR-23	3.100% 03/01/2041 DD 03/02/21				
		CUSIP: 31620MBU9	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 70.534000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 01-MAR-23 TO 12-APR-23						
S	14-DEC-23	GNMA II POOL #0MA9242	2,449,031.727-	2,489,689.48	2,408,943.42-	80,746.06
	15-DEC-23	6.000% 10/20/2053 DD 10/01/23				
		CUSIP: 36179YHT4	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 101.660156	COMMISSION:	0.00	BROKER: INTL FCSTONE FIN INC/BD RATES, NEW YORK	
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	20-OCT-23	HEICO CORP	263,000.000-	241,631.25	262,050.40-	20,419.15-
	24-OCT-23	5.350% 08/01/2033 DD 07/27/23				
		CUSIP: 422806AB5	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 91.875000	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK	
PAYMENT PERIOD 01-AUG-23 TO 23-OCT-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	29-NOV-23	JACKSON FINANCIAL INC	480,000.000-	382,219.20	478,787.97-	96,568.77-
	01-DEC-23	3.125% 11/23/2031 DD 05/23/22				
		CUSIP: 46817MAL1	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 79.629000	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK	
PAYMENT PERIOD 23-NOV-23 TO 30-NOV-23						
S	09-MAY-23	KEYCORP	405,000.000-	322,550.10	404,726.88-	82,176.78-
	11-MAY-23	2.250% 04/06/2027 DD 02/06/20				
		CUSIP: 49326EEK5	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 79.642000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS INTL, LONDON	
PAYMENT PERIOD 06-APR-23 TO 10-MAY-23						
S	11-APR-23	MASSACHUSETTS ST WTR RESOURCES	755,000.000-	713,097.50	755,000.00-	41,902.50-
	27-APR-23	2.163% 08/01/2026 DD 11/01/19				
		PTRN// 721953				
		CUSIP: 576051VZ6	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 94.450000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	09-JUN-23	MERCK & CO INC	295,000.000-	289,448.10	294,868.16-	5,420.06-
	13-JUN-23	2.900% 03/07/2024 DD 03/07/19				
		CUSIP: 58933YAU9	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 98.118000	COMMISSION:	0.00	BROKER: JEFFERIES & CO INC, NEW YORK	
PAYMENT PERIOD 07-MAR-23 TO 12-JUN-23						
S	29-AUG-23	MONDELEZ INTERNATIONAL INC	454,000.000-	444,920.00	453,704.60-	8,784.60-
	31-AUG-23	2.125% 03/17/2024 DD 03/17/22				
		CUSIP: 609207AZ8	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 98.000000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY	
PAYMENT PERIOD 17-MAR-23 TO 30-AUG-23						
S	05-JUL-23	PAYPAL HOLDINGS INC	480,000.000-	445,521.60	479,421.83-	33,900.23-
	07-JUL-23	2.650% 10/01/2026 DD 09/26/19				
		CUSIP: 70450YAD5	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 92.817000	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 01-APR-23 TO 06-JUL-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	05-JUL-23	PAYPAL HOLDINGS INC	410,000.000-	293,519.00	408,536.80-	115,017.80-
	07-JUL-23	3.250% 06/01/2050 DD 05/18/20				
		CUSIP: 70450YAJ2	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 71.590000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23						
S	09-JUN-23	PFIZER INC	110,000.000-	109,399.40	110,158.51-	759.11-
	13-JUN-23	3.200% 09/15/2023 DD 09/07/18				
		CUSIP: 717081EN9	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 99.454000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
PAYMENT PERIOD 15-MAR-23 TO 12-JUN-23						
S	09-JUN-23	PFIZER INC	115,000.000-	112,827.65	114,988.16-	2,160.51-
	13-JUN-23	2.950% 03/15/2024 DD 03/11/19				
		CUSIP: 717081ES8	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 98.111000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY	
PAYMENT PERIOD 15-MAR-23 TO 12-JUN-23						
S	12-JUN-23	UNION PACIFIC CORP	370,000.000-	363,458.40	369,945.18-	6,486.78-
	14-JUN-23	3.150% 03/01/2024 DD 02/19/19				
		CUSIP: 907818FA1	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 98.232000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
PAYMENT PERIOD 01-MAR-23 TO 13-JUN-23						
S	24-MAY-23	U S TREASURY BOND	1,500,000.000-	1,097,689.31	1,641,181.37-	543,492.06-
	25-MAY-23	2.375% 05/15/2051 DD 05/15/21				
		CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 73.179287	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 15-MAY-23 TO 24-MAY-23						
S	22-JUN-23	U S TREASURY BOND	1,700,000.000-	1,258,657.26	1,859,660.74-	601,003.48-
	23-JUN-23	2.375% 05/15/2051 DD 05/15/21				
		CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 74.038662	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 15-MAY-23 TO 22-JUN-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	22-JUN-23	U S TREASURY BOND	650,000.000-	456,876.31	621,452.83-	164,576.52-
	23-JUN-23	1.750% 08/15/2041 DD 08/15/21				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 70.288663	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-FEB-23 TO 22-JUN-23						
S	18-OCT-23	U S TREASURY BOND	1,100,000.000-	660,640.13	1,052,406.85-	391,766.72-
	19-OCT-23	1.750% 08/15/2041 DD 08/15/21				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 60.058193	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23						
S	04-OCT-23	U S TREASURY BOND	350,000.000-	208,262.27	263,643.62-	55,381.35-
	05-OCT-23	2.250% 02/15/2052 DD 02/15/22				
		CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 59.503505	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23						
S	04-OCT-23	U S TREASURY BOND	325,000.000-	276,693.04	302,346.50-	25,653.46-
	05-OCT-23	3.875% 02/15/2043 DD 02/15/23				
		CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 85.136320	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23						
S	01-DEC-23	U S TREASURY BOND	400,000.000-	422,654.65	413,859.15-	8,795.50
	04-DEC-23	4.750% 11/15/2053 DD 11/15/23				
		CUSIP: 912810TV0	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 105.663662	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 15-NOV-23 TO 03-DEC-23						
S	15-DEC-23	U S TREASURY NOTE	14,872,000.000-	13,614,801.43	14,789,260.84-	1,174,459.41-
	18-DEC-23	0.875% 09/30/2026 DD 09/30/21				
		CUSIP: 91282CCZ2	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 91.546540	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 30-SEP-23 TO 17-DEC-23						

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S	05-JUN-23	U S TREASURY NOTE	14,000,000.000-	13,225,078.13	13,314,100.30-	89,022.17-
	06-JUN-23	1.000% 12/15/2024 DD 12/15/21				
		CUSIP: 91282CDN8	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 94.464843	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 15-DEC-22 TO 05-JUN-23						
S	05-JUL-23	U S TREASURY NOTE	2,500,000.000-	2,130,849.38	2,276,677.78-	145,828.40-
	06-JUL-23	1.875% 02/15/2032 DD 02/15/22				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 85.233975	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK	
PAYMENT PERIOD 15-FEB-23 TO 05-JUL-23						
S	18-OCT-23	U S TREASURY NOTE	1,100,000.000-	877,159.66	976,199.43-	99,039.77-
	19-OCT-23	1.875% 02/15/2032 DD 02/15/22				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 79.741787	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23						
S	19-OCT-23	U S TREASURY NOTE	2,200,000.000-	1,743,749.01	1,934,692.05-	190,943.04-
	20-OCT-23	1.875% 02/15/2032 DD 02/15/22				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 79.261318	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 19-OCT-23						
S	20-OCT-23	U S TREASURY NOTE	2,700,000.000-	2,138,579.04	2,329,501.22-	190,922.18-
	23-OCT-23	1.875% 02/15/2032 DD 02/15/22				
		IMA #: 1023B1Q9222C009183				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 79.206631	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 22-OCT-23						
S	05-JUL-23	U S TREASURY NOTE	3,400,000.000-	3,312,730.80	3,312,862.84-	132.04-
	06-JUL-23	2.500% 05/31/2024 DD 05/31/22				
		CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 97.433258	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	31-JUL-23	U S TREASURY NOTE	3,500,000.000-	3,417,683.59	3,418,080.04-	396.45-
	01-AUG-23	2.500% 05/31/2024 DD 05/31/22				
		CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 97.648102	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 31-MAY-23 TO 31-JUL-23						
S	04-AUG-23	U S TREASURY NOTE	6,800,000.000-	6,644,875.00	6,643,464.11-	1,410.89
	07-AUG-23	2.500% 05/31/2024 DD 05/31/22				
		CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 97.718750	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 31-MAY-23 TO 06-AUG-23						
S	31-AUG-23	U S TREASURY NOTE	3,095,000.000-	3,029,220.88	3,029,296.00-	75.12-
	01-SEP-23	2.500% 05/31/2024 DD 05/31/22				
		CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 97.874664	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 31-MAY-23 TO 31-AUG-23						
S	06-SEP-23	U S TREASURY NOTE	3,000,000.000-	2,937,060.26	2,937,710.00-	649.74-
	07-SEP-23	2.500% 05/31/2024 DD 05/31/22				
		CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 97.902008	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK	
PAYMENT PERIOD 31-MAY-23 TO 06-SEP-23						
S	04-OCT-23	U S TREASURY NOTE	3,805,000.000-	3,732,603.07	3,734,277.20-	1,674.13-
	05-OCT-23	2.500% 05/31/2024 DD 05/31/22				
		CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 98.097321	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 31-MAY-23 TO 04-OCT-23						
S	14-DEC-23	U S TREASURY NOTE	28,800,000.000-	27,918,000.00	28,165,912.80-	247,912.80-
	15-DEC-23	3.125% 08/31/2027 DD 08/31/22				
		CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 96.937500	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 31-AUG-23 TO 14-DEC-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	15-DEC-23	U S TREASURY NOTE	2,300,000.000-	2,257,226.67	2,276,078.15-	18,851.48-
	18-DEC-23	3.500% 04/30/2028 DD 04/30/23				
		CUSIP: 91282CHA2	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 98.140290	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-OCT-23 TO 17-DEC-23						
S	30-JUN-23	U S TREASURY NOTE	15,500,000.000-	15,165,175.78	15,365,025.79-	199,850.01-
	03-JUL-23	3.625% 05/31/2028 DD 05/31/23				
		CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 97.839843	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23						
S	05-JUL-23	U S TREASURY NOTE	10,000,000.000-	9,753,125.00	9,913,053.69-	159,928.69-
	06-JUL-23	3.625% 05/31/2028 DD 05/31/23				
		CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 97.531250	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23						
S	30-NOV-23	U S TREASURY NOTE	3,000,000.000-	2,994,364.95	2,994,608.98-	244.03-
	01-DEC-23	4.750% 07/31/2025 DD 07/31/23				
		CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 99.812165	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-JUL-23 TO 30-NOV-23						
S	15-DEC-23	U S TREASURY NOTE	1,400,000.000-	1,404,151.56	1,397,552.89-	6,598.67
	18-DEC-23	4.750% 07/31/2025 DD 07/31/23				
		CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 100.296540	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK	
PAYMENT PERIOD 31-JUL-23 TO 17-DEC-23						
S	21-SEP-23	U S TREASURY NOTE	7,000,000.000-	6,848,515.62	6,980,606.36-	132,090.74-
	22-SEP-23	4.125% 07/31/2028 DD 07/31/23				
		CUSIP: 91282CHQ7	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 97.835937	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK	
PAYMENT PERIOD 31-JUL-23 TO 21-SEP-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	15-DEC-23	U S TREASURY NOTE	2,014,000.000-	2,029,491.61	2,002,776.61-	26,715.00
	18-DEC-23	4.125% 07/31/2028 DD 07/31/23				
		CUSIP: 91282CHQ7	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 100.769196	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 31-JUL-23 TO 17-DEC-23						
S	04-OCT-23	U S TREASURY NOTE	625,000.000-	582,785.59	613,712.74-	30,927.15-
	05-OCT-23	3.875% 08/15/2033 DD 08/15/23				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 93.245694	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23						
S	08-DEC-23	U S TREASURY NOTE	4,400,000.000-	4,270,750.00	4,146,419.99-	124,330.01
	11-DEC-23	3.875% 08/15/2033 DD 08/15/23				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 97.062500	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 10-DEC-23						
S	21-SEP-23	U S TREASURY NOTE	1,700,000.000-	1,655,833.05	1,692,424.68-	36,591.63-
	22-SEP-23	4.125% 08/31/2030 DD 08/31/23				
		CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 97.401944	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-AUG-23 TO 21-SEP-23						
S	04-OCT-23	U S TREASURY NOTE	1,000,000.000-	962,261.62	970,967.18-	8,705.56-
	05-OCT-23	4.125% 08/31/2030 DD 08/31/23				
		CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 96.226162	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK	
PAYMENT PERIOD 31-AUG-23 TO 04-OCT-23						
S	25-OCT-23	U S TREASURY NOTE	1,700,000.000-	1,662,142.74	1,684,057.39-	21,914.65-
	26-OCT-23	4.375% 08/31/2028 DD 08/31/23				
		CUSIP: 91282CHX2	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 97.773102	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-AUG-23 TO 25-OCT-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	25-OCT-23	U S TREASURY NOTE	3,350,000.000-	3,233,393.07	3,233,980.35-	587.28-
	26-OCT-23	1.250% 08/31/2024 DD 08/31/19				
		CUSIP: 912828YE4	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 96.519196	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 31-AUG-23 TO 25-OCT-23						
S	31-OCT-23	U S TREASURY NOTE	2,200,000.000-	2,124,969.19	2,125,276.00-	306.81-
	01-NOV-23	1.250% 08/31/2024 DD 08/31/19				
		CUSIP: 912828YE4	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 96.589508	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 31-AUG-23 TO 31-OCT-23						
S	15-NOV-23	U S TREASURY NOTE	2,100,000.000-	2,033,875.78	2,032,178.93-	1,696.85
	16-NOV-23	1.250% 08/31/2024 DD 08/31/19				
		CUSIP: 912828YE4	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 96.851227	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 31-AUG-23 TO 15-NOV-23						
S	30-NOV-23	U S TREASURY NOTE	1,250,000.000-	1,213,228.23	1,211,722.17-	1,506.06
	01-DEC-23	1.250% 08/31/2024 DD 08/31/19				
		CUSIP: 912828YE4	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 97.058258	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 31-AUG-23 TO 30-NOV-23						
S	15-DEC-23	U S TREASURY NOTE	4,500,000.000-	4,356,371.64	4,348,333.78-	8,037.86
	18-DEC-23	1.500% 11/30/2024 DD 11/30/19				
		CUSIP: 912828YV6	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 96.808258	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23						
S	05-JUN-23	U S TREASURY NOTE	5,500,000.000-	5,210,820.32	5,255,579.52-	44,759.20-
	06-JUN-23	1.375% 01/31/2025 DD 01/31/20				
		CUSIP: 912828Z52	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 94.742187	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 31-JAN-23 TO 05-JUN-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	13-FEB-23	U S TREASURY NOTE	5,500,000.000-	5,291,816.41	5,614,954.88-	323,138.47-
	14-FEB-23	2.125% 07/31/2024 DD 07/31/17				
		CUSIP: 9128282N9	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 96.214843	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
PAYMENT PERIOD 31-JAN-23 TO 13-FEB-23						
S	31-MAR-23	U S TREASURY NOTE	5,500,000.000-	5,337,559.71	5,589,972.19-	252,412.48-
	03-APR-23	2.125% 07/31/2024 DD 07/31/17				
		CUSIP: 9128282N9	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 97.046540	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 31-JAN-23 TO 02-APR-23						
S	28-APR-23	U S TREASURY NOTE	3,400,000.000-	3,298,254.23	3,441,521.97-	143,267.74-
	01-MAY-23	2.125% 07/31/2024 DD 07/31/17				
		CUSIP: 9128282N9	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 97.007477	COMMISSION:	0.00	BROKER: WELLS FARGO SECURITIES LLC, CHARLOTTE	
PAYMENT PERIOD 31-JAN-23 TO 30-APR-23						
S	05-JUN-23	U S TREASURY NOTE	6,975,000.000-	6,745,042.97	7,040,217.25-	295,174.28-
	06-JUN-23	2.125% 07/31/2024 DD 07/31/17				
		CUSIP: 9128282N9	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 96.703125	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 31-JAN-23 TO 05-JUN-23						
S	30-AUG-23	URUGUAY GOVERNMENT INTERNATION	180,000.000-	176,778.00	200,802.34-	24,024.34-
	01-SEP-23	4.375% 01/23/2031 DD 01/23/19				
		CUSIP: 917288BK7	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 98.210000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 23-JUL-23 TO 31-AUG-23						
S	21-FEB-23	VERIZON OWNER TRUST 2019 C A1A	532.630-	532.62	532.62-	
	21-FEB-23	1.940% 04/22/2024 DD 10/08/19				
		CUSIP: 92348AAA3	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 99.998123	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
PAYMENT PERIOD 20-JAN-23 TO 20-FEB-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL FIXED INCOME SECURITIES						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		206,672,339.93	214,356,170.96-	7,683,831.03-
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		0.00	0.00	
TOTAL SALES						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		273,703,582.13	281,387,413.16-	7,683,831.03-
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		0.00	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PRINCIPAL PAYMENTS	(* INDICATES PENDING SETTLEMENT)					
FIXED INCOME SECURITIES						
U.S. DOLLAR						
PD	01-FEB-23	COMM 2014-UBS3 MORTGAG UBS3 A3	4,618.650-	4,618.65	4,865.40-	246.75-
	01-FEB-23	3.546% 06/10/2047 DD 06/01/14				
	10-FEB-23					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	01-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3	69,321.540-	69,321.54	72,958.17-	3,636.63-
	01-OCT-23	3.546% 06/10/2047 DD 06/01/14				
	03-NOV-23					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	01-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3	4,942.010-	4,942.01	5,200.65-	258.64-
	01-NOV-23	3.546% 06/10/2047 DD 06/01/14				
	10-NOV-23					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	01-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3	20,773.450-	20,773.45	21,858.11-	1,084.66-
	01-DEC-23	3.546% 06/10/2047 DD 06/01/14				
	12-DEC-23					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	15-JAN-23	CNH EQUIPMENT TRUST 2021- A A3	52,987.670-	52,987.67	52,980.05-	7.62
	15-JAN-23	0.400% 12/15/2025 DD 03/15/21				
	17-JAN-23					
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23						
PD	15-FEB-23	CNH EQUIPMENT TRUST 2021- A A3	49,798.790-	49,798.79	49,791.83-	6.96
	15-FEB-23	0.400% 12/15/2025 DD 03/15/21				
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	15-MAR-23	CNH EQUIPMENT TRUST 2021- A A3	38,607.140-	38,607.14	38,601.89-	5.25
	15-MAR-23	0.400% 12/15/2025 DD 03/15/21				
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23						
PD	15-APR-23	CNH EQUIPMENT TRUST 2021- A A3	67,306.380-	67,306.38	67,297.52-	8.86
	15-APR-23	0.400% 12/15/2025 DD 03/15/21				
	17-APR-23					
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23						
PD	15-MAY-23	CNH EQUIPMENT TRUST 2021- A A3	63,658.570-	63,658.57	63,650.44-	8.13
	15-MAY-23	0.400% 12/15/2025 DD 03/15/21				
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23						
PD	15-JUN-23	CNH EQUIPMENT TRUST 2021- A A3	69,927.020-	69,927.02	69,918.38-	8.64
	15-JUN-23	0.400% 12/15/2025 DD 03/15/21				
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23						
PD	15-JUL-23	CNH EQUIPMENT TRUST 2021- A A3	73,440.760-	73,440.76	73,431.99-	8.77
	15-JUL-23	0.400% 12/15/2025 DD 03/15/21				
	17-JUL-23					
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23						
PD	15-AUG-23	CNH EQUIPMENT TRUST 2021- A A3	64,083.560-	64,083.56	64,076.17-	7.39
	15-AUG-23	0.400% 12/15/2025 DD 03/15/21				
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23						
PD	15-SEP-23	CNH EQUIPMENT TRUST 2021- A A3	59,260.080-	59,260.08	59,253.49-	6.59
	15-SEP-23	0.400% 12/15/2025 DD 03/15/21				
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23						
PD	15-OCT-23	CNH EQUIPMENT TRUST 2021- A A3	61,682.520-	61,682.52	61,675.92-	6.60
	15-OCT-23	0.400% 12/15/2025 DD 03/15/21				
	16-OCT-23					
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	15-NOV-23	CNH EQUIPMENT TRUST 2021- A A3	60,096.310-	60,096.31	60,090.12-	6.19
	15-NOV-23	0.400% 12/15/2025 DD 03/15/21				
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23						
PD	15-DEC-23	CNH EQUIPMENT TRUST 2021- A A3	63,837.950-	63,837.95	63,831.64-	6.31
	15-DEC-23	0.400% 12/15/2025 DD 03/15/21				
PAYMENT PERIOD 15-DEC-23 TO 14-JAN-24						
PD	01-JAN-23	COMM 2013-CCRE8 MORTGAG CR8 A5	356,865.790-	356,865.79	372,093.49-	15,227.70-
	01-JAN-23	VAR RT 06/10/2046 DD 06/01/13				
	12-JAN-23					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	01-FEB-23	COMM 2013-CCRE8 MORTGAG CR8 A5	362,457.380-	362,457.38	377,886.71-	15,429.33-
	01-FEB-23	VAR RT 06/10/2046 DD 06/01/13				
	10-FEB-23					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	01-MAR-23	COMM 2013-CCRE8 MORTGAG CR8 A5	145,889.980-	145,889.98	152,086.84-	6,196.86-
	01-MAR-23	VAR RT 06/10/2046 DD 06/01/13				
	10-MAR-23					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	01-APR-23	COMM 2013-CCRE8 MORTGAG CR8 A5	166,735.150-	166,735.15	173,800.34-	7,065.19-
	01-APR-23	VAR RT 06/10/2046 DD 06/01/13				
	12-APR-23					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	15-JAN-23	CARMAX AUTO OWNER TRUST 2 1 A3	51,187.570-	51,187.57	51,183.43-	4.14
	15-JAN-23	1.890% 12/16/2024 DD 01/22/20				
	17-JAN-23					
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	15-FEB-23	CARMAX AUTO OWNER TRUST 2 1 A3	49,137.080-	49,137.08	49,133.28-	3.80
	15-FEB-23	1.890% 12/16/2024 DD 01/22/20				
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23						
PD	15-MAR-23	CARMAX AUTO OWNER TRUST 2 1 A3	46,751.210-	46,751.21	46,747.74-	3.47
	15-MAR-23	1.890% 12/16/2024 DD 01/22/20				
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23						
PD	15-APR-23	CARMAX AUTO OWNER TRUST 2 1 A3	53,012.620-	53,012.62	53,008.86-	3.76
	15-APR-23	1.890% 12/16/2024 DD 01/22/20				
	17-APR-23					
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23						
PD	15-MAY-23	CARMAX AUTO OWNER TRUST 2 1 A3	45,356.130-	45,356.13	45,353.06-	3.07
	15-MAY-23	1.890% 12/16/2024 DD 01/22/20				
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23						
PD	15-JUN-23	CARMAX AUTO OWNER TRUST 2 1 A3	47,576.900-	47,576.90	47,573.84-	3.06
	15-JUN-23	1.890% 12/16/2024 DD 01/22/20				
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23						
PD	15-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3	44,759.400-	44,759.40	44,756.67-	2.73
	15-JUL-23	1.890% 12/16/2024 DD 01/22/20				
	17-JUL-23					
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23						
PD	15-AUG-23	CARMAX AUTO OWNER TRUST 2 1 A3	41,414.140-	41,414.14	41,411.75-	2.39
	15-AUG-23	1.890% 12/16/2024 DD 01/22/20				
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23						
PD	15-SEP-23	CARMAX AUTO OWNER TRUST 2 1 A3	44,324.110-	44,324.11	44,321.71-	2.40
	15-SEP-23	1.890% 12/16/2024 DD 01/22/20				
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	15-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	16,925.745-	16,925.75	16,924.87-	.88
	15-OCT-23	1.890% 12/16/2024 DD 01/22/20				
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23						
PD	10-AUG-23	CARVANA AUTO RECEIVABLES P4 A3	34,764.820-	34,764.82	34,762.79-	2.03
	10-AUG-23	1.310% 01/11/2027 DD 12/29/21				
PAYMENT PERIOD 10-AUG-23 TO 09-SEP-23						
PD	10-SEP-23	CARVANA AUTO RECEIVABLES P4 A3	47,095.150-	47,095.15	47,092.48-	2.67
	10-SEP-23	1.310% 01/11/2027 DD 12/29/21				
	11-SEP-23					
PAYMENT PERIOD 10-SEP-23 TO 09-OCT-23						
PD	10-OCT-23	CARVANA AUTO RECEIVABLES P4 A3	42,690.980-	42,690.98	42,688.62-	2.36
	10-OCT-23	1.310% 01/11/2027 DD 12/29/21				
PAYMENT PERIOD 10-OCT-23 TO 09-NOV-23						
PD	10-NOV-23	CARVANA AUTO RECEIVABLES P4 A3	42,650.020-	42,650.02	42,647.72-	2.30
	10-NOV-23	1.310% 01/11/2027 DD 12/29/21				
PAYMENT PERIOD 10-NOV-23 TO 09-DEC-23						
PD	10-DEC-23	CARVANA AUTO RECEIVABLES P4 A3	40,831.360-	40,831.36	40,829.21-	2.15
	10-DEC-23	1.310% 01/11/2027 DD 12/29/21				
	11-DEC-23					
PAYMENT PERIOD 10-DEC-23 TO 09-JAN-24						
PD	22-NOV-23	DELL EQUIPMENT FINAN 1 A3 144A	175,545.330-	175,545.33	175,522.72-	22.61
	22-NOV-23	2.490% 08/23/2027 DD 03/16/22				
PAYMENT PERIOD 22-NOV-23 TO 21-DEC-23						
PD	22-DEC-23	DELL EQUIPMENT FINAN 1 A3 144A	112,411.770-	112,411.77	112,397.60-	14.17
	22-DEC-23	2.490% 08/23/2027 DD 03/16/22				
PAYMENT PERIOD 22-DEC-23 TO 21-JAN-24						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-JAN-23	FHLMC POOL #SD-1440	6,390.440-	6,390.44	6,290.33-	100.11
	01-JAN-23	3.500% 07/01/2052 DD 08/01/22				
	25-JAN-23					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	01-FEB-23	FHLMC POOL #SD-1440	5,947.880-	5,947.88	5,854.86-	93.02
	01-FEB-23	3.500% 07/01/2052 DD 08/01/22				
	27-FEB-23					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	01-MAR-23	FHLMC POOL #SD-1440	13,677.250-	13,677.25	13,463.66-	213.59
	01-MAR-23	3.500% 07/01/2052 DD 08/01/22				
	27-MAR-23					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	01-APR-23	FHLMC POOL #SD-1440	6,261.000-	6,261.00	6,163.39-	97.61
	01-APR-23	3.500% 07/01/2052 DD 08/01/22				
	25-APR-23					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	01-MAY-23	FHLMC POOL #SD-1440	16,355.950-	16,355.95	16,101.35-	254.60
	01-MAY-23	3.500% 07/01/2052 DD 08/01/22				
	25-MAY-23					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	01-JUN-23	FHLMC POOL #SD-1440	6,124.750-	6,124.75	6,029.57-	95.18
	01-JUN-23	3.500% 07/01/2052 DD 08/01/22				
	26-JUN-23					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	01-JUL-23	FHLMC POOL #SD-1440	6,739.820-	6,739.82	6,635.25-	104.57
	01-JUL-23	3.500% 07/01/2052 DD 08/01/22				
	25-JUL-23					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-AUG-23	FHLMC POOL #SD-1440	24,799.380-	24,799.38	24,415.25-	384.13
	01-AUG-23	3.500% 07/01/2052 DD 08/01/22				
	25-AUG-23					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	01-SEP-23	FHLMC POOL #SD-3516	13,255.170-	13,255.17	13,257.24-	2.07-
	01-SEP-23	5.500% 08/01/2053 DD 07/01/23				
	25-SEP-23					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	01-OCT-23	FHLMC POOL #SD-3516	18,777.740-	18,777.74	18,780.66-	2.92-
	01-OCT-23	5.500% 08/01/2053 DD 07/01/23				
	25-OCT-23					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	01-NOV-23	FHLMC POOL #SD-3516	17,955.780-	17,955.78	17,958.57-	2.79-
	01-NOV-23	5.500% 08/01/2053 DD 07/01/23				
	27-NOV-23					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	01-DEC-23	FHLMC POOL #SD-3516	22,972.820-	22,972.82	22,976.39-	3.57-
	01-DEC-23	5.500% 08/01/2053 DD 07/01/23				
	26-DEC-23					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	01-JAN-23	FHLMC MULTICLASS MTG 4582 GA	4,595.580-	4,595.58	4,707.73-	112.15-
	01-JAN-23	VAR RT 03/15/2052 DD 05/01/16				
	17-JAN-23					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	01-FEB-23	FHLMC MULTICLASS MTG 4582 GA	3,325.680-	3,325.68	3,406.71-	81.03-
	01-FEB-23	VAR RT 03/15/2052 DD 05/01/16				
	15-FEB-23					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-MAR-23	FHLMC MULTICLASS MTG 4582 GA	2,644.050-	2,644.05	2,708.37-	64.32-
	01-MAR-23	VAR RT 03/15/2052 DD 05/01/16				
	15-MAR-23					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	01-APR-23	FHLMC MULTICLASS MTG 4582 GA	4,024.830-	4,024.83	4,122.59-	97.76-
	01-APR-23	VAR RT 03/15/2052 DD 05/01/16				
	17-APR-23					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	01-MAY-23	FHLMC MULTICLASS MTG 4582 GA	2,780.490-	2,780.49	2,847.91-	67.42-
	01-MAY-23	VAR RT 03/15/2052 DD 05/01/16				
	15-MAY-23					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	01-JAN-23	FHLMC MULTICLASS MTG K030 A2	43,739.410-	43,739.41	43,882.86-	143.45-
	01-JAN-23	VAR RT 04/25/2023 DD 08/01/13				
	25-JAN-23					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	01-FEB-23	FHLMC MULTICLASS MTG K030 A2	63,757.750-	63,757.75	63,910.92-	153.17-
	01-FEB-23	VAR RT 04/25/2023 DD 08/01/13				
	27-FEB-23					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	01-MAR-23	FHLMC MULTICLASS MTG K030 A2	23,900.970-	23,900.97	23,939.41-	38.44-
	01-MAR-23	VAR RT 04/25/2023 DD 08/01/13				
	27-MAR-23					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	01-JAN-23	FHLMC MULTICLASS MTG K029 A2	368,955.640-	368,955.64	369,661.56-	705.92-
	01-JAN-23	VAR RT 02/25/2023 DD 07/01/13				
	25-JAN-23					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-JAN-23	FNMA POOL #0AL2866	28,026.600-	28,026.60	28,346.27-	319.67-
	01-JAN-23	3.500% 11/01/2042 DD 01/01/13				
	25-JAN-23					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	01-FEB-23	FNMA POOL #0AL2866	19,805.130-	19,805.13	20,030.35-	225.22-
	01-FEB-23	3.500% 11/01/2042 DD 01/01/13				
	27-FEB-23					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	01-MAR-23	FNMA POOL #0AL2866	20,946.710-	20,946.71	21,184.26-	237.55-
	01-MAR-23	3.500% 11/01/2042 DD 01/01/13				
	27-MAR-23					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	01-APR-23	FNMA POOL #0AL2866	21,366.850-	21,366.85	21,608.43-	241.58-
	01-APR-23	3.500% 11/01/2042 DD 01/01/13				
	25-APR-23					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	01-MAY-23	FNMA POOL #0AL2866	29,036.180-	29,036.18	29,363.50-	327.32-
	01-MAY-23	3.500% 11/01/2042 DD 01/01/13				
	25-MAY-23					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	01-JUN-23	FNMA POOL #0AL2866	13,252.690-	13,252.69	13,401.63-	148.94-
	01-JUN-23	3.500% 11/01/2042 DD 01/01/13				
	26-JUN-23					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	01-JUL-23	FNMA POOL #0AL2866	32,294.110-	32,294.11	32,655.96-	361.85-
	01-JUL-23	3.500% 11/01/2042 DD 01/01/13				
	25-JUL-23					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-AUG-23	FNMA POOL #0AL2866	26,103.360-	26,103.36	26,394.93-	291.57-
	01-AUG-23	3.500% 11/01/2042 DD 01/01/13				
	25-AUG-23					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	01-SEP-23	FNMA POOL #0AL2866	20,053.840-	20,053.84	20,277.14-	223.30-
	01-SEP-23	3.500% 11/01/2042 DD 01/01/13				
	25-SEP-23					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	01-OCT-23	FNMA POOL #0AL2866	13,301.370-	13,301.37	13,449.03-	147.66-
	01-OCT-23	3.500% 11/01/2042 DD 01/01/13				
	25-OCT-23					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	01-NOV-23	FNMA POOL #0AL2866	39,658.230-	39,658.23	40,097.09-	438.86-
	01-NOV-23	3.500% 11/01/2042 DD 01/01/13				
	27-NOV-23					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	01-DEC-23	FNMA POOL #0AL2866	17,742.440-	17,742.44	17,938.17-	195.73-
	01-DEC-23	3.500% 11/01/2042 DD 01/01/13				
	26-DEC-23					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	01-JAN-23	FHLMC MULTICLASS MTG 3625 B	4,185.270-	4,185.27	4,238.15-	52.88-
	01-JAN-23	4.000% 01/15/2025 DD 01/01/10				
	17-JAN-23					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	01-FEB-23	FHLMC MULTICLASS MTG 3625 B	5,413.090-	5,413.09	5,478.79-	65.70-
	01-FEB-23	4.000% 01/15/2025 DD 01/01/10				
	15-FEB-23					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-MAR-23	FHLMC MULTICLASS MTG 3625 B	4,943.240-	4,943.24	5,001.01-	57.77-
	01-MAR-23	4.000% 01/15/2025 DD 01/01/10				
	15-MAR-23					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	01-APR-23	FHLMC MULTICLASS MTG 3625 B	4,123.560-	4,123.56	4,169.68-	46.12-
	01-APR-23	4.000% 01/15/2025 DD 01/01/10				
	17-APR-23					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	01-MAY-23	FHLMC MULTICLASS MTG 3625 B	5,094.120-	5,094.12	5,148.62-	54.50-
	01-MAY-23	4.000% 01/15/2025 DD 01/01/10				
	15-MAY-23					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	01-JUN-23	FHLMC MULTICLASS MTG 3625 B	3,958.380-	3,958.38	3,998.74-	40.36-
	01-JUN-23	4.000% 01/15/2025 DD 01/01/10				
	15-JUN-23					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	01-JUL-23	FHLMC MULTICLASS MTG 3625 B	3,817.930-	3,817.93	3,854.99-	37.06-
	01-JUL-23	4.000% 01/15/2025 DD 01/01/10				
	17-JUL-23					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	01-AUG-23	FHLMC MULTICLASS MTG 3625 B	4,155.150-	4,155.15	4,193.38-	38.23-
	01-AUG-23	4.000% 01/15/2025 DD 01/01/10				
	15-AUG-23					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	01-SEP-23	FHLMC MULTICLASS MTG 3625 B	4,342.430-	4,342.43	4,380.18-	37.75-
	01-SEP-23	4.000% 01/15/2025 DD 01/01/10				
	15-SEP-23					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-OCT-23	FHLMC MULTICLASS MTG 3625 B	3,949.720-	3,949.72	3,982.11-	32.39-
	01-OCT-23	4.000% 01/15/2025 DD 01/01/10				
	16-OCT-23					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	01-NOV-23	FHLMC MULTICLASS MTG 3625 B	3,818.570-	3,818.57	3,847.94-	29.37-
	01-NOV-23	4.000% 01/15/2025 DD 01/01/10				
	15-NOV-23					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	01-DEC-23	FHLMC MULTICLASS MTG 3625 B	4,252.120-	4,252.12	4,282.72-	30.60-
	01-DEC-23	4.000% 01/15/2025 DD 01/01/10				
	15-DEC-23					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	01-JAN-23	FNMA POOL #0BV7937	13,424.770-	13,424.77	13,422.69-	2.08
	01-JAN-23	4.000% 08/01/2052 DD 08/01/22				
	25-JAN-23					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	01-FEB-23	FNMA POOL #0BV7937	12,098.710-	12,098.71	12,096.83-	1.88
	01-FEB-23	4.000% 08/01/2052 DD 08/01/22				
	27-FEB-23					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	01-MAR-23	FNMA POOL #0BV7937	5,475.500-	5,475.50	5,474.65-	.85
	01-MAR-23	4.000% 08/01/2052 DD 08/01/22				
	27-MAR-23					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	01-APR-23	FNMA POOL #0BV7937	9,522.920-	9,522.92	9,521.45-	1.47
	01-APR-23	4.000% 08/01/2052 DD 08/01/22				
	25-APR-23					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-MAY-23	FNMA POOL #0BV7937	15,637.820-	15,637.82	15,635.41-	2.41
	01-MAY-23	4.000% 08/01/2052 DD 08/01/22				
	25-MAY-23					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	01-JUN-23	FNMA POOL #0BV7937	7,399.530-	7,399.53	7,398.39-	1.14
	01-JUN-23	4.000% 08/01/2052 DD 08/01/22				
	26-JUN-23					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	01-JUL-23	FNMA POOL #0BV7937	14,723.790-	14,723.79	14,721.52-	2.27
	01-JUL-23	4.000% 08/01/2052 DD 08/01/22				
	25-JUL-23					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	01-AUG-23	FNMA POOL #0BV7937	22,327.940-	22,327.94	22,324.51-	3.43
	01-AUG-23	4.000% 08/01/2052 DD 08/01/22				
	25-AUG-23					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	01-SEP-23	FNMA POOL #0BV7937	16,754.130-	16,754.13	16,751.56-	2.57
	01-SEP-23	4.000% 08/01/2052 DD 08/01/22				
	25-SEP-23					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	01-OCT-23	FNMA POOL #0BV7937	26,362.870-	26,362.87	26,358.83-	4.04
	01-OCT-23	4.000% 08/01/2052 DD 08/01/22				
	25-OCT-23					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	01-NOV-23	FNMA POOL #0BV7937	40,701.290-	40,701.29	40,695.07-	6.22
	01-NOV-23	4.000% 08/01/2052 DD 08/01/22				
	27-NOV-23					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-DEC-23	FNMA POOL #0BV7937	19,434.170-	19,434.17	19,431.20-	2.97
	01-DEC-23	4.000% 08/01/2052 DD 08/01/22				
	26-DEC-23					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	01-JAN-23	FNMA POOL #0FS2253	20,581.600-	20,581.60	18,791.82-	1,789.78
	01-JAN-23	3.500% 04/01/2050 DD 06/01/22				
	25-JAN-23					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	01-FEB-23	FNMA POOL #0FS2253	21,755.570-	21,755.57	19,866.95-	1,888.62
	01-FEB-23	3.500% 04/01/2050 DD 06/01/22				
	27-FEB-23					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	01-MAR-23	FNMA POOL #0FS2253	18,597.040-	18,597.04	16,985.13-	1,611.91
	01-MAR-23	3.500% 04/01/2050 DD 06/01/22				
	27-MAR-23					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	01-APR-23	FNMA POOL #0FS2253	36,650.650-	36,650.65	33,479.45-	3,171.20
	01-APR-23	3.500% 04/01/2050 DD 06/01/22				
	25-APR-23					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	01-MAY-23	FNMA POOL #0FS2253	31,786.940-	31,786.94	29,041.22-	2,745.72
	01-MAY-23	3.500% 04/01/2050 DD 06/01/22				
	25-MAY-23					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	01-JUN-23	FNMA POOL #0FS2253	21,910.400-	21,910.40	20,021.12-	1,889.28
	01-JUN-23	3.500% 04/01/2050 DD 06/01/22				
	26-JUN-23					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-JUL-23	FNMA POOL #0FS2253	17,462.660-	17,462.66	15,959.46-	1,503.20
	01-JUL-23	3.500% 04/01/2050 DD 06/01/22				
	25-JUL-23					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	01-AUG-23	FNMA POOL #0FS2253	11,312.900-	11,312.90	10,340.81-	972.09
	01-AUG-23	3.500% 04/01/2050 DD 06/01/22				
	25-AUG-23					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	01-SEP-23	FNMA POOL #0FS2253	33,530.220-	33,530.22	30,654.17-	2,876.05
	01-SEP-23	3.500% 04/01/2050 DD 06/01/22				
	25-SEP-23					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	01-OCT-23	FNMA POOL #0FS2253	34,868.130-	34,868.13	31,882.50-	2,985.63
	01-OCT-23	3.500% 04/01/2050 DD 06/01/22				
	25-OCT-23					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	01-NOV-23	FNMA POOL #0FS2253	29,623.400-	29,623.40	27,091.42-	2,531.98
	01-NOV-23	3.500% 04/01/2050 DD 06/01/22				
	27-NOV-23					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	01-DEC-23	FNMA POOL #0FS2253	15,733.220-	15,733.22	14,390.82-	1,342.40
	01-DEC-23	3.500% 04/01/2050 DD 06/01/22				
	26-DEC-23					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	01-JAN-23	FNMA POOL #0FS2513	14,141.350-	14,141.35	14,387.10-	245.75-
	01-JAN-23	4.000% 07/01/2052 DD 07/01/22				
	25-JAN-23					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-FEB-23	FNMA POOL #0FS2513	21,766.080-	21,766.08	22,143.75-	377.67-
	01-FEB-23	4.000% 07/01/2052 DD 07/01/22				
	27-FEB-23					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	01-MAR-23	FNMA POOL #0FS2513	6,711.420-	6,711.42	6,827.71-	116.29-
	01-MAR-23	4.000% 07/01/2052 DD 07/01/22				
	27-MAR-23					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	01-APR-23	FNMA POOL #0FS2513	11,794.280-	11,794.28	11,998.32-	204.04-
	01-APR-23	4.000% 07/01/2052 DD 07/01/22				
	25-APR-23					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	01-MAY-23	FNMA POOL #0FS2513	22,038.210-	22,038.21	22,418.89-	380.68-
	01-MAY-23	4.000% 07/01/2052 DD 07/01/22				
	25-MAY-23					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	01-JUN-23	FNMA POOL #0FS2513	22,294.040-	22,294.04	22,678.54-	384.50-
	01-JUN-23	4.000% 07/01/2052 DD 07/01/22				
	26-JUN-23					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	01-JUL-23	FNMA POOL #0FS2513	8,023.560-	8,023.56	8,161.73-	138.17-
	01-JUL-23	4.000% 07/01/2052 DD 07/01/22				
	25-JUL-23					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	01-AUG-23	FNMA POOL #0FS2513	22,978.720-	22,978.72	23,373.80-	395.08-
	01-AUG-23	4.000% 07/01/2052 DD 07/01/22				
	25-AUG-23					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-SEP-23	FNMA POOL #0FS2513	14,276.320-	14,276.32	14,521.39-	245.07-
	01-SEP-23	4.000% 07/01/2052 DD 07/01/22				
	25-SEP-23					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	01-OCT-23	FNMA POOL #0FS2513	21,855.830-	21,855.83	22,230.42-	374.59-
	01-OCT-23	4.000% 07/01/2052 DD 07/01/22				
	25-OCT-23					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	01-NOV-23	FNMA POOL #0FS2513	6,673.350-	6,673.35	6,787.54-	114.19-
	01-NOV-23	4.000% 07/01/2052 DD 07/01/22				
	27-NOV-23					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	01-DEC-23	FNMA POOL #0FS2513	5,260.550-	5,260.55	5,350.43-	89.88-
	01-DEC-23	4.000% 07/01/2052 DD 07/01/22				
	26-DEC-23					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	01-OCT-23	FNMA POOL #0FS5231	9,560.780-	9,560.78	9,540.26-	20.52
	01-OCT-23	6.000% 07/01/2053 DD 07/01/23				
	25-OCT-23					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	01-NOV-23	FNMA POOL #0FS5231	34,387.200-	34,387.20	34,313.49-	73.71
	01-NOV-23	6.000% 07/01/2053 DD 07/01/23				
	27-NOV-23					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	01-DEC-23	FNMA POOL #0FS5231	5,687.920-	5,687.92	5,675.74-	12.18
	01-DEC-23	6.000% 07/01/2053 DD 07/01/23				
	26-DEC-23					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-NOV-23	GNMA II POOL #0MA9018	5,821.020-	5,821.02	5,722.41-	98.61
	01-NOV-23	6.000% 07/20/2053 DD 07/01/23				
	20-NOV-23					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	01-DEC-23	GNMA II POOL #0MA9018	7,281.210-	7,281.21	7,157.99-	123.22
	01-DEC-23	6.000% 07/20/2053 DD 07/01/23				
	20-DEC-23					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	01-NOV-23	GNMA II POOL #0MA9242	5,356.480-	5,356.48	5,268.68-	87.80
	01-NOV-23	6.000% 10/20/2053 DD 10/01/23				
	20-NOV-23					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	01-DEC-23	GNMA II POOL #0MA9242	5,611.790-	5,611.79	5,519.89-	91.90
	01-DEC-23	6.000% 10/20/2053 DD 10/01/23				
	20-DEC-23					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	16-JAN-23	GM FINANCIAL CONSUMER AUT 4 A3	12,290.730-	12,290.73	12,290.08-	.65
	16-JAN-23	1.750% 07/16/2024 DD 10/16/19				
	17-JAN-23					
PAYMENT PERIOD 16-JAN-23 TO 15-FEB-23						
PD	16-FEB-23	GM FINANCIAL CONSUMER AUT 4 A3	12,169.950-	12,169.95	12,169.36-	.59
	16-FEB-23	1.750% 07/16/2024 DD 10/16/19				
PAYMENT PERIOD 16-FEB-23 TO 15-MAR-23						
PD	01-JAN-23	GNMA GTD REMIC P/T 22-173 PQ	3,727.420-	3,727.42	3,688.65-	38.77
	01-JAN-23	5.000% 06/20/2051 DD 10/01/22				
	20-JAN-23					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-FEB-23	GNMA GTD REMIC P/T 22-173 PQ	3,602.560-	3,602.56	3,565.14-	37.42
	01-FEB-23	5.000% 06/20/2051 DD 10/01/22				
	21-FEB-23					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	01-MAR-23	GNMA GTD REMIC P/T 22-173 PQ	4,523.790-	4,523.79	4,476.86-	46.93
	01-MAR-23	5.000% 06/20/2051 DD 10/01/22				
	20-MAR-23					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	01-APR-23	GNMA GTD REMIC P/T 22-173 PQ	3,769.790-	3,769.79	3,730.73-	39.06
	01-APR-23	5.000% 06/20/2051 DD 10/01/22				
	20-APR-23					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	01-MAY-23	GNMA GTD REMIC P/T 22-173 PQ	19,704.660-	19,704.66	19,500.78-	203.88
	01-MAY-23	5.000% 06/20/2051 DD 10/01/22				
	22-MAY-23					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	01-JUN-23	GNMA GTD REMIC P/T 22-173 PQ	24,538.300-	24,538.30	24,284.75-	253.55
	01-JUN-23	5.000% 06/20/2051 DD 10/01/22				
	20-JUN-23					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	01-JUL-23	GNMA GTD REMIC P/T 22-173 PQ	12,866.730-	12,866.73	12,733.96-	132.77
	01-JUL-23	5.000% 06/20/2051 DD 10/01/22				
	20-JUL-23					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	01-AUG-23	GNMA GTD REMIC P/T 22-173 PQ	13,788.030-	13,788.03	13,645.95-	142.08
	01-AUG-23	5.000% 06/20/2051 DD 10/01/22				
	21-AUG-23					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-SEP-23	GNMA GTD REMIC P/T 22-173 PQ	14,699.140-	14,699.14	14,547.88-	151.26
	01-SEP-23	5.000% 06/20/2051 DD 10/01/22				
	20-SEP-23					
PAYMENT PERIOD	01-SEP-23 TO 30-SEP-23					
PD	01-OCT-23	GNMA GTD REMIC P/T 22-173 PQ	15,599.090-	15,599.09	15,438.79-	160.30
	01-OCT-23	5.000% 06/20/2051 DD 10/01/22				
	20-OCT-23					
PAYMENT PERIOD	01-OCT-23 TO 31-OCT-23					
PD	01-NOV-23	GNMA GTD REMIC P/T 22-173 PQ	11,898.160-	11,898.16	11,776.06-	122.10
	01-NOV-23	5.000% 06/20/2051 DD 10/01/22				
	20-NOV-23					
PAYMENT PERIOD	01-NOV-23 TO 30-NOV-23					
PD	01-DEC-23	GNMA GTD REMIC P/T 22-173 PQ	21,950.650-	21,950.65	21,725.70-	224.95
	01-DEC-23	5.000% 06/20/2051 DD 10/01/22				
	20-DEC-23					
PAYMENT PERIOD	01-DEC-23 TO 31-DEC-23					
PD	20-DEC-23	SCF EQUIPMENT LEASI 1A A3 144A	15,167.350-	15,167.35	15,165.55-	1.80
	20-DEC-23	2.920% 07/20/2029 DD 02/23/22				
PAYMENT PERIOD	20-DEC-23 TO 19-JAN-24					
PD	20-JAN-23	VERIZON OWNER TRUST 2019 C A1A	34,376.870-	34,376.87	34,376.07-	.80
	20-JAN-23	1.940% 04/22/2024 DD 10/08/19				
PAYMENT PERIOD	20-JAN-23 TO 19-FEB-23					
PD	01-MAY-23	WFRBS COMMERCIAL MORTGA C22 A4	4,864.990-	4,864.99	5,070.89-	205.90-
	01-MAY-23	3.488% 09/15/2057 DD 09/01/14				
	17-MAY-23					
PAYMENT PERIOD	01-MAY-23 TO 31-MAY-23					

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-JUN-23	WFRBS COMMERCIAL MORTGA C22 A4	17,152.190-	17,152.19	17,877.13-	724.94-
	01-JUN-23	3.488% 09/15/2057 DD 09/01/14				
	16-JUN-23					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	01-AUG-23	WFRBS COMMERCIAL MORTGA C22 A4	19,712.470-	19,712.47	20,543.43-	830.96-
	01-AUG-23	3.488% 09/15/2057 DD 09/01/14				
	17-AUG-23					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	01-APR-23	WELLS FARGO COMMERCIAL LC18 A4	22,548.200-	22,548.20	23,264.40-	716.20-
	01-APR-23	3.147% 12/15/2047 DD 12/01/14				
	17-APR-23					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	01-JUN-23	WELLS FARGO COMMERCIAL LC18 A4	42,148.480-	42,148.48	43,481.11-	1,332.63-
	01-JUN-23	3.147% 12/15/2047 DD 12/01/14				
	16-JUN-23					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	01-JUL-23	WELLS FARGO COMMERCIAL LC18 A4	127.470-	127.47	131.49-	4.02-
	01-JUL-23	3.147% 12/15/2047 DD 12/01/14				
	17-JUL-23					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	01-OCT-23	WELLS FARGO COMMERCIAL LC18 A4	8,147.290-	8,147.29	8,402.49-	255.20-
	01-OCT-23	3.147% 12/15/2047 DD 12/01/14				
	17-OCT-23					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL						
FIXED INCOME SECURITIES						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		4,891,919.10	4,924,445.46-	32,526.36-
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		0.00	0.00	
TOTAL						
PRINCIPAL PAYMENTS						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		4,891,919.10	4,924,445.46-	32,526.36-
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		0.00	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MATURITIES						
FIXED INCOME SECURITIES						
U.S. DOLLAR						
MT	15-JUN-23	AETNA INC	985,000.000-	985,000.00	985,000.00-	
	15-JUN-23	2.800% 06/15/2023 DD 06/09/16				
MT	23-FEB-23	BANCO SANTANDER SA	600,000.000-	600,000.00	600,000.00-	
	23-FEB-23	3.125% 02/23/2023 DD 10/23/17				
MT	15-MAR-23	EUROPEAN INVESTMENT BANK	1,240,000.000-	1,240,000.00	1,240,000.00-	
	15-MAR-23	2.500% 03/15/2023 DD 01/17/18				
MT	19-JAN-23	FEDERAL NATL MTG ASSN	2,480,000.000-	2,480,000.00	2,480,000.00-	
	19-JAN-23	2.375% 01/19/2023 DD 01/23/18				
MT	25-APR-23	FHLMC MULTICLASS MTG K030 A2	12,273.230-	12,273.23	12,273.23-	
	25-APR-23	VAR RT 04/25/2023 DD 08/01/13				
MT	25-FEB-23	FHLMC MULTICLASS MTG K029 A2	49,225.590-	49,225.59	49,225.59-	
	25-FEB-23	VAR RT 02/25/2023 DD 07/01/13				
MT	18-JAN-23	INTER-AMERICAN DEVELOPMENT BAN	1,210,000.000-	1,210,000.00	1,210,000.00-	
	18-JAN-23	2.500% 01/18/2023 DD 01/18/18				
MT	20-MAY-23	RJ REYNOLDS TOBACCO CO/NC	1,050,000.000-	1,050,000.00	1,050,000.00-	
	20-MAY-23	3.750% 05/20/2023 DD 05/20/13				
MT	25-FEB-23	MORGAN STANLEY	875,000.000-	875,000.00	875,000.00-	
	25-FEB-23	3.750% 02/25/2023 DD 02/25/13				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MT	01-OCT-23	ROGERS COMMUNICATIONS INC	345,000.000-	345,000.00	345,000.00-	
	01-OCT-23	4.100% 10/01/2023 DD 10/02/13				
MT	15-MAY-23	WASTE MANAGEMENT INC	380,000.000-	380,000.00	380,000.00-	
	15-MAY-23	2.400% 05/15/2023 DD 05/16/16				
	TOTAL FIXED INCOME SECURITIES			9,226,498.82	9,226,498.82-	0.00
	TOTAL MATURITIES U.S. DOLLAR			9,226,498.82	9,226,498.82-	0.00

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CORPORATE ACTIONS						
	U.S. DOLLAR					
CAL			139,589.110-			
	12-MAY-23	COMM 2013-CCRE8 MORTGAG CR8 A5 VAR RT 06/10/2046 DD 06/01/13 C/DECL// US12625KAE5513272892 2 ORIG EVENT: US12625KAE55		139,589.11	145,485.02-	5,895.91-
CAL			390,000.000-			
	13-FEB-23	FIRST REPUBLIC BANK/CA VAR RT 02/12/2024 DD 02/12/20 C/DECL// US33616CHQ6913237730 2 ORIG EVENT: US33616CHQ69		390,000.00	390,000.00-	
CAL			256.900-			
	16-MAR-23	GM FINANCIAL CONSUMER AUT 4 A3 1.750% 07/16/2024 DD 10/16/19 C/DECL// US36258MAD6513253289 6 ORIG EVENT: US36258MAD65		256.90	256.90-	
SW			1,280,000.000-			
	08-JUN-23	GE HEALTHCARE TECHNOLOGIE 144A 5.905% 11/22/2032 DD 11/22/22 TO 36267VAK9		0.00	1,280,000.00-	1,280,000.00-
SD			1,280,000.000			
	08-JUN-23	GE HEALTHCARE TECHNOLOGIES INC 5.905% 11/22/2032 DD 05/22/23 FROM 36267VAJ2		0.00	1,280,000.00	1,280,000.00
SW			1,134,000.000-			
	01-MAY-23	WARNERMEDIA HOLDINGS INC 144A 3.755% 03/15/2027 DD 03/15/22 TO 55903VBA0		0.00	1,134,000.00-	1,134,000.00-

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD		1,134,000.000				
	01-MAY-23	WARNERMEDIA HOLDINGS INC 3.755% 03/15/2027 DD 03/15/23 FROM 55903VAG8		0.00	1,134,000.00	1,134,000.00
TOTAL CORPORATE ACTIONS U.S. DOLLAR				529,846.01	535,741.92-	5,895.91-

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MISCELLANEOUS ACTIVITY						
	U.S. DOLLAR					
SD	10-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3	.004	0.00	0.01	.01
	10-OCT-23	3.546% 06/10/2047 DD 06/01/14				
		FRACTIONAL WO CLEARANCE				
SW	13-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3	.001-	0.00	0.00	
	13-OCT-23	3.546% 06/10/2047 DD 06/01/14				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11419782				
SD	03-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3	.001	0.00	0.01	.01
	03-NOV-23	3.546% 06/10/2047 DD 06/01/14				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11741882				
SW	01-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3	.003-	0.00	0.00	
	01-DEC-23	3.546% 06/10/2047 DD 06/01/14				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12326860				
SD	12-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3	.001	0.00	0.01	.01
	12-DEC-23	3.546% 06/10/2047 DD 06/01/14				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12663618				
SW	03-JUL-23	CNH EQUIPMENT TRUST 2021- A A3	.008-	0.00	0.01-	.01-
	03-JUL-23	0.400% 12/15/2025 DD 03/15/21				
		Fractional ADJ. HISTORICAL				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	13-SEP-23	CNH EQUIPMENT TRUST 2021- A A3		0.00	0.00	
	13-SEP-23	0.400% 12/15/2025 DD 03/15/21				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-10714913				
SD	03-OCT-23	CNH EQUIPMENT TRUST 2021- A A3		0.00	0.01	.01
	03-OCT-23	0.400% 12/15/2025 DD 03/15/21				
		FRACTIONAL WO CLEARANCE				
SW	13-OCT-23	CNH EQUIPMENT TRUST 2021- A A3	.003-	0.00	0.00	
	13-OCT-23	0.400% 12/15/2025 DD 03/15/21				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11440262				
SW	14-NOV-23	CNH EQUIPMENT TRUST 2021- A A3		0.00	0.00	
	14-NOV-23	0.400% 12/15/2025 DD 03/15/21				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12076088				
SD	15-DEC-23	CNH EQUIPMENT TRUST 2021- A A3	.003	0.00	0.01	.01
	15-DEC-23	0.400% 12/15/2025 DD 03/15/21				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12730109				
SD	17-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3		0.00	0.01	.01
	17-JUL-23	1.890% 12/16/2024 DD 01/22/20				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-9604544				
SW	11-SEP-23	CARMAX AUTO OWNER TRUST 2 1 A3	.004-	0.00	0.00	
	11-SEP-23	1.890% 12/16/2024 DD 01/22/20				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-10714881				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	03-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	.015	0.00	0.01	.01
	03-OCT-23	1.890% 12/16/2024 DD 01/22/20				
		FRACTIONAL WO CLEARANCE				
SD	10-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	.015	0.00	0.01	.01
	10-OCT-23	1.890% 12/16/2024 DD 01/22/20				
		FRACTIONAL WO CLEARANCE				
SW	12-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	.010-	0.00	0.01-	.01-
	12-OCT-23	1.890% 12/16/2024 DD 01/22/20				
		TO MATCH WITH WO -SW				
SD	30-NOV-23	CARMAX AUTO OWNER TRUST 2 1 A3	.017	0.00	0.01	.01
	30-NOV-23	1.890% 12/16/2024 DD 01/22/20				
		WRITE OFF POSTINGS - SD				
SD	10-AUG-23	CARVANA AUTO RECEIVABLES P4 A3	.004	0.00	0.01	.01
	10-AUG-23	1.310% 01/11/2027 DD 12/29/21				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-9612716				
SW	29-SEP-23	CARVANA AUTO RECEIVABLES P4 A3	.001-	0.00	0.00	
	29-SEP-23	1.310% 01/11/2027 DD 12/29/21				
		FRACTIONAL WO CLEARANCE				
SD	10-OCT-23	CARVANA AUTO RECEIVABLES P4 A3	.001	0.00	0.01	.01
	10-OCT-23	1.310% 01/11/2027 DD 12/29/21				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11365542				
SD	10-NOV-23	CARVANA AUTO RECEIVABLES P4 A3	.003	0.00	0.01	.01
	10-NOV-23	1.310% 01/11/2027 DD 12/29/21				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12018131				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	11-DEC-23	CARVANA AUTO RECEIVABLES P4 A3	.004	0.00	0.01	.01
	11-DEC-23	1.310% 01/11/2027 DD 12/29/21				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12642189				
SD	22-NOV-23	DELL EQUIPMENT FINAN 1 A3 144A	.001	0.00	0.01	.01
	22-NOV-23	2.490% 08/23/2027 DD 03/16/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12206193				
SW	21-DEC-23	DELL EQUIPMENT FINAN 1 A3 144A		0.00	0.00	
	21-DEC-23	2.490% 08/23/2027 DD 03/16/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12892139				
SW	03-JUL-23	FHLMC POOL #SD-1440	.013-	0.00	0.01-	.01-
	03-JUL-23	3.500% 07/01/2052 DD 08/01/22				
		Fractional ADJ. HISTORICAL				
SD	11-AUG-23	FHLMC POOL #SD-3516	6,165.315	0.00	6,165.31	6,165.31
	11-AUG-23	5.500% 08/01/2053 DD 07/01/23				
		PROOF ADJ				
SW	12-SEP-23	FHLMC POOL #SD-3516	6,165.318-	0.00	6,166.28-	6,166.28-
	12-SEP-23	5.500% 08/01/2053 DD 07/01/23				
		PROOF ADJ				
SD	06-OCT-23	FHLMC POOL #SD-3516	.003	0.00	0.01	.01
	06-OCT-23	5.500% 08/01/2053 DD 07/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11224820				
SD	08-NOV-23	FHLMC POOL #SD-3516	.003	0.00	0.01	.01
	08-NOV-23	5.500% 08/01/2053 DD 07/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11909152				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	07-DEC-23	FHLMC POOL #SD-3516	.005	0.00	0.01	.01
	07-DEC-23	5.500% 08/01/2053 DD 07/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12527728				
SD	01-MAY-23	FHLMC MULTICLASS MTG 4582 GA	.013	0.00	0.01	.01
	08-JUN-23	VAR RT 03/15/2052 DD 05/01/16				
		FRACTIONAL ADJUSTMENT				
SW	03-JUL-23	FNMA POOL #0AL2866	.011-	0.00	0.01-	.01-
	03-JUL-23	3.500% 11/01/2042 DD 01/01/13				
		Fractional ADJ. HISTORICAL				
SD	10-JUL-23	FNMA POOL #0AL2866	.002	0.00	0.01	.01
	10-JUL-23	3.500% 11/01/2042 DD 01/01/13				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-10380163				
SD	07-AUG-23	FNMA POOL #0AL2866	.002	0.00	0.01	.01
	07-AUG-23	3.500% 11/01/2042 DD 01/01/13				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-9611330				
SD	06-OCT-23	FNMA POOL #0AL2866	.004	0.00	0.01	.01
	06-OCT-23	3.500% 11/01/2042 DD 01/01/13				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11224819				
SW	08-NOV-23	FNMA POOL #0AL2866		0.00	0.00	
	08-NOV-23	3.500% 11/01/2042 DD 01/01/13				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11915296				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	08-DEC-23	FNMA POOL #0AL2866	.001	0.00	0.01	.01
	08-DEC-23	3.500% 11/01/2042 DD 01/01/13				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12527727				
SW	15-DEC-23	FNMA POOL #0AL2866	.005-	0.00	0.01-	.01-
	15-DEC-23	3.500% 11/01/2042 DD 01/01/13				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12730100				
SW	03-JUL-23	FHLMC MULTICLASS MTG 3625 B	.007-	0.00	0.01-	.01-
	03-JUL-23	4.000% 01/15/2025 DD 01/01/10				
		Fractional ADJ. HISTORICAL				
SD	07-AUG-23	FHLMC MULTICLASS MTG 3625 B	.003	0.00	0.01	.01
	07-AUG-23	4.000% 01/15/2025 DD 01/01/10				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-9617367				
SD	08-SEP-23	FHLMC MULTICLASS MTG 3625 B	.003	0.00	0.01	.01
	08-SEP-23	4.000% 01/15/2025 DD 01/01/10				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-10379934				
SW	29-SEP-23	FHLMC MULTICLASS MTG 3625 B	.002-	0.00	0.00	
	29-SEP-23	4.000% 01/15/2025 DD 01/01/10				
		FRACTIONAL WO CLEARANCE				
SW	06-OCT-23	FHLMC MULTICLASS MTG 3625 B	.002-	0.00	0.00	
	06-OCT-23	4.000% 01/15/2025 DD 01/01/10				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11224817				

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SW	07-NOV-23	FHLMC MULTICLASS MTG 3625 B	.004-	0.00	0.00	
	07-NOV-23	4.000% 01/15/2025 DD 01/01/10 FRWOFF				
		FRACADJ:RAF-ERU-IAS-11964061				
SW	08-DEC-23	FHLMC MULTICLASS MTG 3625 B	.002-	0.00	0.00	
	08-DEC-23	4.000% 01/15/2025 DD 01/01/10 FRWOFF				
		FRACADJ:RAF-ERU-IAS-12527729				
SD	08-SEP-23	FNMA POOL #0BV7937	.001	0.00	0.01	.01
	08-SEP-23	4.000% 08/01/2052 DD 08/01/22 FRWOFF				
		FRACADJ:RAF-ERU-IAS-10380079				
SW	28-SEP-23	FNMA POOL #0BV7937	.001-	0.00	0.00	
	28-SEP-23	4.000% 08/01/2052 DD 08/01/22				
		LER WO - TO MATCH WITH				
SD	09-OCT-23	FNMA POOL #0BV7937	.003	0.00	0.01	.01
	09-OCT-23	4.000% 08/01/2052 DD 08/01/22 FRWOFF				
		FRACADJ:RAF-ERU-IAS-11331533				
SD	10-OCT-23	FNMA POOL #0BV7937	.003	0.00	0.01	.01
	10-OCT-23	4.000% 08/01/2052 DD 08/01/22				
		FRACTIONAL WO CLEARANCE				
SD	07-NOV-23	FNMA POOL #0BV7937	.002	0.00	0.01	.01
	07-NOV-23	4.000% 08/01/2052 DD 08/01/22 FRWOFF				
		FRACADJ:RAF-ERU-IAS-11978855				

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SD	07-DEC-23	FNMA POOL #0BV7937		0.00	0.01	.01
	07-DEC-23	4.000% 08/01/2052 DD 08/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12527760				
SW	15-DEC-23	FNMA POOL #0BV7937	.003-	0.00	0.00	
	15-DEC-23	4.000% 08/01/2052 DD 08/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12730082				
SD	31-JUL-23	FNMA POOL #0FS2253	.009	0.00	0.01	.01
	31-JUL-23	3.500% 04/01/2050 DD 06/01/22				
		FRACTIONAL ADJ				
SD	07-AUG-23	FNMA POOL #0FS2253	.003	0.00	0.01	.01
	07-AUG-23	3.500% 04/01/2050 DD 06/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-9662653				
SD	08-SEP-23	FNMA POOL #0FS2253	.002	0.00	0.01	.01
	08-SEP-23	3.500% 04/01/2050 DD 06/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-10467970				
SD	06-OCT-23	FNMA POOL #0FS2253	.003	0.00	0.01	.01
	06-OCT-23	3.500% 04/01/2050 DD 06/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11224893				
SD	01-NOV-23	FNMA POOL #0FS2253	.004	0.00	0.00	
	15-DEC-23	3.500% 04/01/2050 DD 06/01/22				
		FRACTIONAL ADJUSTMENT				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	01-NOV-23 15-DEC-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 FRACTIONAL ADJUSTMENT FRWOFF FRACADJ:RAF-ERU-IAS-12730210		0.00	0.00	
SW	07-NOV-23 07-NOV-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 FRWOFF FRACADJ:RAF-ERU-IAS-11978840		0.00	0.00	
SD	07-DEC-23 07-DEC-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 FRWOFF FRACADJ:RAF-ERU-IAS-12527737		0.00	0.01	.01
SW	03-JUL-23 03-JUL-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 Fractional ADJ. HISTORICAL	.010-	0.00	0.01-	.01-
SD	10-JUL-23 10-JUL-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 FRWOFF FRACADJ:RAF-ERU-IAS-9662071	.002	0.00	0.01	.01
SD	08-SEP-23 08-SEP-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 FRWOFF FRACADJ:RAF-ERU-IAS-10467825	.002	0.00	0.01	.01
SD	09-OCT-23 09-OCT-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 FRWOFF FRACADJ:RAF-ERU-IAS-11331730	.004	0.00	0.01	.01

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	07-NOV-23	FNMA POOL #0FS2513	.003-	0.00	0.00	
	07-NOV-23	4.000% 07/01/2052 DD 07/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11784783				
SD	07-DEC-23	FNMA POOL #0FS2513	.005	0.00	0.01	.01
	07-DEC-23	4.000% 07/01/2052 DD 07/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12527731				
SD	15-DEC-23	FNMA POOL #0FS2513	.002	0.00	0.01	.01
	15-DEC-23	4.000% 07/01/2052 DD 07/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12730103				
SW	12-SEP-23	FNMA POOL #0FS5231	24,992.485-	0.00	24,938.82-	24,938.82-
	12-SEP-23	6.000% 07/01/2053 DD 07/01/23				
		PROOF ADJ				
SD	10-OCT-23	FNMA POOL #0FS5231	.003	0.00	0.01	.01
	10-OCT-23	6.000% 07/01/2053 DD 07/01/23				
		FRACTIONAL WO CLEARANCE				
SW	07-NOV-23	FNMA POOL #0FS5231		0.00	0.00	
	07-NOV-23	6.000% 07/01/2053 DD 07/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11915597				
SW	08-DEC-23	FNMA POOL #0FS5231	.002-	0.00	0.00	
	08-DEC-23	6.000% 07/01/2053 DD 07/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12527603				

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SD	15-DEC-23	FNMA POOL #0FS5231	.001	0.00	0.01	.01
	15-DEC-23	6.000% 07/01/2053 DD 07/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12730084				
SW	04-OCT-23	GNMA II POOL #0MA9018		0.00	0.00	
	05-OCT-23	6.000% 07/20/2053 DD 07/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11615154				
SW	01-NOV-23	GNMA II POOL #0MA9018		0.00	0.00	
	01-NOV-23	6.000% 07/20/2053 DD 07/01/23				
		RECD PRIN AMORT FOR OCTOBER ON				
		FRACADJ:RAF-ERU-IAS-12031798				
SW	07-NOV-23	GNMA II POOL #0MA9018	.003-	0.00	0.00	
	07-NOV-23	6.000% 07/20/2053 DD 07/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11964012				
SD	07-DEC-23	GNMA II POOL #0MA9018	.003	0.00	0.01	.01
	07-DEC-23	6.000% 07/20/2053 DD 07/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12527766				
SD	07-NOV-23	GNMA II POOL #0MA9242	.002	0.00	0.01	.01
	07-NOV-23	6.000% 10/20/2053 DD 10/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12052868				
SD	01-DEC-23	GNMA II POOL #0MA9242	.001	0.00	0.01	.01
	01-DEC-23	6.000% 10/20/2053 DD 10/01/23				
		RECD PRIN AMORT FOR NOVEMBER O				
		FRACADJ:RAF-ERU-IAS-12642221				

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SW	08-DEC-23	GNMA II POOL #0MA9242	.002-	0.00	0.00	
	08-DEC-23	6.000% 10/20/2053 DD 10/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12527712				
SW	04-APR-23	GM FINANCIAL CONSUMER AUT 4 A3	.010-	0.00	0.01-	.01-
	04-APR-23	1.750% 07/16/2024 DD 10/16/19				
		FRACTIONAL ADJUSTMENT				
SD	01-JAN-00	GNMA GTD REMIC P/T 22-173 PQ	.010	0.00	0.01	.01
	01-FEB-23	5.000% 06/20/2051 DD 10/01/22				
		RV:				
		FRACADJ:RAF-ERU-IAS-7914533				
SW	01-JUL-23	GNMA GTD REMIC P/T 22-173 PQ	.010-	0.00	0.01-	.01-
	01-JUL-23	5.000% 06/20/2051 DD 10/01/22				
		RECD PRIN AMORT FOR JUNE ON 1,				
		FRACADJ:RAF-ERU-IAS-9021950				
SW	03-JUL-23	GNMA GTD REMIC P/T 22-173 PQ	.020-	0.00	0.02-	.02-
	03-JUL-23	5.000% 06/20/2051 DD 10/01/22				
		Fractional ADJ. HISTORICAL				
SD	28-JUL-23	GNMA GTD REMIC P/T 22-173 PQ	.009	0.00	0.01	.01
	28-JUL-23	5.000% 06/20/2051 DD 10/01/22				
		FRACTIONAL ADJ				
SW	17-AUG-23	GNMA GTD REMIC P/T 22-173 PQ	.015-	0.00	0.02-	.02-
	17-AUG-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-9525285				
SD	18-AUG-23	GNMA GTD REMIC P/T 22-173 PQ	.012	0.00	0.01	.01
	18-AUG-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-9565612				

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SD	01-SEP-23	GNMA GTD REMIC P/T 22-173 PQ	.010	0.00	0.01	.01
	01-SEP-23	5.000% 06/20/2051 DD 10/01/22				
		RECD PRIN AMORT FOR AUGUST ON				
		FRACADJ:RAF-ERU-IAS-10829159				
SW	18-SEP-23	GNMA GTD REMIC P/T 22-173 PQ	.011-	0.00	0.01-	.01-
	18-SEP-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-10771149				
SD	19-SEP-23	GNMA GTD REMIC P/T 22-173 PQ	.006	0.00	0.01	.01
	19-SEP-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-10829158				
SW	01-OCT-23	GNMA GTD REMIC P/T 22-173 PQ	.010-	0.00	0.01-	.01-
	01-OCT-23	5.000% 06/20/2051 DD 10/01/22				
		RECD PRIN AMORT FOR SEPTEMBER				
		FRACADJ:RAF-ERU-IAS-11528706				
SW	18-OCT-23	GNMA GTD REMIC P/T 22-173 PQ	.002-	0.00	0.00	
	18-OCT-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11504055				
SD	19-OCT-23	GNMA GTD REMIC P/T 22-173 PQ	.010	0.00	0.01	.01
	19-OCT-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11528697				
SW	16-NOV-23	GNMA GTD REMIC P/T 22-173 PQ	.010-	0.00	0.01-	.01-
	16-NOV-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12107123				

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SD	17-NOV-23	GNMA GTD REMIC P/T 22-173 PQ	.011	0.00	0.01	.01
	17-NOV-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12131182				
SD	01-DEC-23	GNMA GTD REMIC P/T 22-173 PQ	.020	0.00	0.01	.01
	01-DEC-23	5.000% 06/20/2051 DD 10/01/22				
		RECD PRIN AMORT FOR NOVEMBER O				
		FRACADJ:RAF-ERU-IAS-12810506				
SW	18-DEC-23	GNMA GTD REMIC P/T 22-173 PQ	.015-	0.00	0.02-	.02-
	18-DEC-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12773959				
SD	19-DEC-23	GNMA GTD REMIC P/T 22-173 PQ		0.00	0.01	.01
	19-DEC-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12810474				
SW	18-DEC-23	SCF EQUIPMENT LEASI 1A A3 144A	.001-	0.00	0.00	
	18-DEC-23	2.920% 07/20/2029 DD 02/23/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12842875				
SD	01-JAN-23	VERIZON OWNER TRUST 2019 C A1A	.020	0.00	0.01	.01
	21-FEB-23	1.940% 04/22/2024 DD 10/08/19				
		FRACTIONAL ADJUSTMENT				
SW	17-AUG-23	WFRBS COMMERCIAL MORTGA C22 A4	.002-	0.00	0.00	
	17-AUG-23	3.488% 09/15/2057 DD 09/01/14				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11077619				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	10-OCT-23	WFRBS COMMERCIAL MORTGA C22 A4	.016	0.00	0.01	.01
	10-OCT-23	3.488% 09/15/2057 DD 09/01/14				
		FRACTIONAL WO CLEARANCE				
SD	28-JUL-23	WELLS FARGO COMMERCIAL LC18 A4		0.00	0.01	.01
	28-JUL-23	3.147% 12/15/2047 DD 12/01/14				
		FRACTIONAL ADJ				
SD	17-OCT-23	WELLS FARGO COMMERCIAL LC18 A4	.001	0.00	0.01	.01
	17-OCT-23	3.147% 12/15/2047 DD 12/01/14				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11483743				
TOTAL						
MISCELLANEOUS ACTIVITY						
	U.S. DOLLAR			0.00	24,939.40-	24,939.40-

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL ACTIVITY OF U.S. DOLLAR				10,939,443.45-	5,574,414.63	7,747,192.70-
GRAND TOTAL ACTIVITY (BASE VALUE)				10,939,443.45-	5,574,414.63	7,747,192.70-

BNY MELLON

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FOREIGN EXCHANGE CONTRACT TRANSACTIONS PAGE: 1

A56 F505590 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2540I

AMEREN SERVICES

PLANT-MO-FI-BNY

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
* INDICATES PENDING SETTLEMENT					
U.S. DOLLAR					
AT&T INC					
4.250% 03/01/2027 DD 02/09/17	IT	INTEREST RECEIVED	01-MAR-23	20,718.75	20,718.75
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	20,718.75	20,718.75
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
ABBOTT LABORATORIES					
4.900% 11/30/2046 DD 11/22/16	IT	INTEREST RECEIVED	30-MAY-23	16,292.50	16,292.50
PAYMENT PERIOD 30-NOV-22 TO 29-MAY-23					
	IS	INTEREST SOLD	11-JUL-23	3,892.10	3,892.10
PAYMENT PERIOD 30-MAY-23 TO 12-JUL-23					
ABBVIE INC					
4.875% 11/14/2048 DD 09/18/18	IT	INTEREST RECEIVED	15-MAY-23	9,750.00	9,750.00
PAYMENT PERIOD 14-NOV-22 TO 13-MAY-23					
	IT	INTEREST RECEIVED	14-NOV-23	9,750.00	9,750.00
PAYMENT PERIOD 14-MAY-23 TO 13-NOV-23					
ABBVIE INC					
4.050% 11/21/2039 DD 05/21/20	IT	INTEREST RECEIVED	22-MAY-23	11,238.75	11,238.75
PAYMENT PERIOD 21-NOV-22 TO 20-MAY-23					
	IT	INTEREST RECEIVED	21-NOV-23	11,238.75	11,238.75
PAYMENT PERIOD 21-MAY-23 TO 20-NOV-23					
AERCAP IRELAND CAPITAL DAC / A					
1.750% 01/30/2026 DD 01/13/21	IT	INTEREST RECEIVED	30-JAN-23	12,425.00	12,425.00
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	31-JUL-23	12,425.00	12,425.00
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23					
AERCAP IRELAND CAPITAL DAC / A					
3.300% 01/30/2032 DD 10/29/21	IT	INTEREST RECEIVED	30-JAN-23	8,992.50	8,992.50
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23					
	IT	INTEREST RECEIVED	31-JUL-23	8,992.50	8,992.50
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23					
AETNA INC					
2.800% 06/15/2023 DD 06/09/16	IT	INTEREST RECEIVED	15-JUN-23	13,790.00	13,790.00
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23					
AIR LEASE CORP					
2.875% 01/15/2026 DD 08/17/20	IT	INTEREST RECEIVED	17-JAN-23	5,821.88	5,821.88
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	5,821.88	5,821.88
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
AIR LEASE CORP					
1.875% 08/15/2026 DD 05/24/21	IT	INTEREST RECEIVED	15-FEB-23	5,484.38	5,484.38
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	5,484.38	5,484.38
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
ALEXANDRIA REAL ESTATE EQUITIE					
4.500% 07/30/2029 DD 07/18/14	IT	INTEREST RECEIVED	30-JAN-23	12,600.00	12,600.00
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23					
	IT	INTEREST RECEIVED	31-JUL-23	12,600.00	12,600.00
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
ALEXANDRIA REAL ESTATE EQUITIE					
3.800% 04/15/2026 DD 03/21/19	IT	INTEREST RECEIVED	17-APR-23	14,250.00	14,250.00
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	14,250.00	14,250.00
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
AMAZON.COM INC					
4.950% 12/05/2044 DD 12/05/14	IT	INTEREST RECEIVED	05-JUN-23	11,880.00	11,880.00
PAYMENT PERIOD 05-DEC-22 TO 04-JUN-23					
	IT	INTEREST RECEIVED	05-DEC-23	11,880.00	11,880.00
PAYMENT PERIOD 05-JUN-23 TO 04-DEC-23					
AMERICAN EXPRESS CO					
4.050% 12/03/2042 DD 12/03/12	IT	INTEREST RECEIVED	05-JUN-23	6,075.00	6,075.00
PAYMENT PERIOD 03-DEC-22 TO 02-JUN-23					
	IT	INTEREST RECEIVED	04-DEC-23	6,075.00	6,075.00
PAYMENT PERIOD 03-JUN-23 TO 02-DEC-23					
AMERICAN EXPRESS CO					
3.400% 02/22/2024 DD 02/22/19	IT	INTEREST RECEIVED	22-FEB-23	6,800.00	6,800.00
PAYMENT PERIOD 22-AUG-22 TO 21-FEB-23					
	IS	INTEREST SOLD	12-JUN-23	4,231.11	4,231.11
PAYMENT PERIOD 22-FEB-23 TO 13-JUN-23					
AMERICAN EXPRESS CO					
2.500% 07/30/2024 DD 07/30/19	IT	INTEREST RECEIVED	30-JAN-23	2,562.50	2,562.50
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23					
	IT	INTEREST RECEIVED	31-JUL-23	2,562.50	2,562.50
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
AMERICAN HOMES 4 RENT LP					
2.375% 07/15/2031 DD 07/08/21	IT	INTEREST RECEIVED	17-JAN-23	2,850.00	2,850.00
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	2,850.00	2,850.00
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
AMERICAN INTERNATIONAL GROUP I					
4.200% 04/01/2028 DD 03/26/18	IT	INTEREST RECEIVED	03-APR-23	11,235.00	11,235.00
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	11,235.00	11,235.00
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
AMERICAN INTERNATIONAL GROUP I					
4.375% 06/30/2050 DD 05/11/20	IT	INTEREST RECEIVED	30-JUN-23	13,343.75	13,343.75
PAYMENT PERIOD 30-DEC-22 TO 29-JUN-23					
AMERISOURCEBERGEN CORP					
3.250% 03/01/2025 DD 02/20/15	IT	INTEREST RECEIVED	01-MAR-23	4,143.75	4,143.75
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	4,143.75	4,143.75
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
AMERIPRISE FINANCIAL INC					
2.875% 09/15/2026 DD 08/11/16	IT	INTEREST RECEIVED	15-MAR-23	13,656.25	13,656.25
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	13,656.25	13,656.25
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
AMGEN INC					
4.663% 06/15/2051 DD 12/15/16	IT	INTEREST RECEIVED	15-JUN-23	13,406.13	13,406.13
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-DEC-23	13,406.13	13,406.13
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23					
AMGEN INC					
3.150% 02/21/2040 DD 02/21/20	IT	INTEREST RECEIVED	21-FEB-23	18,033.75	18,033.75
PAYMENT PERIOD 21-AUG-22 TO 20-FEB-23					
	IT	INTEREST RECEIVED	21-AUG-23	18,033.75	18,033.75
PAYMENT PERIOD 21-FEB-23 TO 20-AUG-23					
AMGEN INC					
5.650% 03/02/2053 DD 03/02/23	IB	INTEREST BOUGHT	22-JUN-23	14,760.62-	14,760.62-
PAYMENT PERIOD 02-MAR-23 TO 25-JUN-23					
	IT	INTEREST RECEIVED	05-SEP-23	23,306.25	23,306.25
PAYMENT PERIOD 02-MAR-23 TO 01-SEP-23					
ANHEUSER-BUSCH COS LLC / ANHEU					
4.900% 02/01/2046 DD 02/01/19	IT	INTEREST RECEIVED	01-FEB-23	12,617.50	12,617.50
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	12,617.50	12,617.50
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
ANHEUSER-BUSCH INBEV WORLDWIDE					
4.000% 04/13/2028 DD 04/04/18	IT	INTEREST RECEIVED	13-APR-23	27,400.00	27,400.00
PAYMENT PERIOD 13-OCT-22 TO 12-APR-23					
	IT	INTEREST RECEIVED	13-OCT-23	27,400.00	27,400.00
PAYMENT PERIOD 13-APR-23 TO 12-OCT-23					
ANHEUSER-BUSCH INBEV FINANCE I					
4.900% 02/01/2046 DD 01/25/16	IT	INTEREST RECEIVED	01-FEB-23	11,637.50	11,637.50
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	01-AUG-23	11,637.50	11,637.50
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
APPLE INC					
3.850% 05/04/2043 DD 05/03/13	IT	INTEREST RECEIVED	04-MAY-23	10,587.50	10,587.50
PAYMENT PERIOD 04-NOV-22 TO 03-MAY-23					
	IT	INTEREST RECEIVED	06-NOV-23	10,587.50	10,587.50
PAYMENT PERIOD 04-MAY-23 TO 03-NOV-23					
APPLE INC					
3.000% 02/09/2024 DD 02/09/17	IT	INTEREST RECEIVED	09-FEB-23	6,825.00	6,825.00
PAYMENT PERIOD 09-AUG-22 TO 08-FEB-23					
	IT	INTEREST RECEIVED	09-AUG-23	6,825.00	6,825.00
PAYMENT PERIOD 09-FEB-23 TO 08-AUG-23					
	IS	INTEREST SOLD	29-AUG-23	834.17	834.17
PAYMENT PERIOD 09-AUG-23 TO 30-AUG-23					
APPLE INC					
2.050% 09/11/2026 DD 09/11/19	IT	INTEREST RECEIVED	13-MAR-23	2,460.00	2,460.00
PAYMENT PERIOD 11-SEP-22 TO 10-MAR-23					
	IT	INTEREST RECEIVED	11-SEP-23	2,460.00	2,460.00
PAYMENT PERIOD 11-MAR-23 TO 10-SEP-23					
APPLE INC					
1.650% 05/11/2030 DD 05/11/20	IT	INTEREST RECEIVED	11-MAY-23	3,135.00	3,135.00
PAYMENT PERIOD 11-NOV-22 TO 10-MAY-23					
	IT	INTEREST RECEIVED	13-NOV-23	3,135.00	3,135.00
PAYMENT PERIOD 11-MAY-23 TO 10-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
ARIZONA ST TRANSPRTN BRD HIGHW					
2.462% 07/01/2030 DD 02/12/20	IT	INTEREST RECEIVED	03-JAN-23	1,477.20	1,477.20
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	03-JUL-23	1,477.20	1,477.20
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	20-SEP-23	648.33	648.33
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23					
ASTRAZENECA PLC					
1.375% 08/06/2030 DD 08/06/20	IT	INTEREST RECEIVED	06-FEB-23	3,987.50	3,987.50
PAYMENT PERIOD 06-AUG-22 TO 05-FEB-23					
	IT	INTEREST RECEIVED	07-AUG-23	3,987.50	3,987.50
PAYMENT PERIOD 06-FEB-23 TO 05-AUG-23					
AUTOZONE INC					
4.000% 04/15/2030 DD 03/30/20	IT	INTEREST RECEIVED	17-APR-23	12,800.00	12,800.00
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	12,800.00	12,800.00
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
AVALONBAY COMMUNITIES INC					
3.300% 06/01/2029 DD 05/15/19	IT	INTEREST RECEIVED	01-JUN-23	9,487.50	9,487.50
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	9,487.50	9,487.50
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
BA CREDIT CARD TRUST A2 A2					
5.000% 04/17/2028 DD 11/23/22	IT	INTEREST RECEIVED	17-JAN-23	6,998.33	6,998.33
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-FEB-23	4,037.50	4,037.50
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	15-MAR-23	4,037.50	4,037.50
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	4,037.50	4,037.50
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	15-MAY-23	4,037.50	4,037.50
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	15-JUN-23	4,037.50	4,037.50
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	4,037.50	4,037.50
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	15-AUG-23	4,037.50	4,037.50
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	4,037.50	4,037.50
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	16-OCT-23	4,037.50	4,037.50
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	15-NOV-23	4,037.50	4,037.50
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	4,037.50	4,037.50
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
BP CAPITAL MARKETS PLC					
3.279% 09/19/2027 DD 09/19/17	IT	INTEREST RECEIVED	20-MAR-23	22,297.20	22,297.20
PAYMENT PERIOD 19-SEP-22 TO 18-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	19-SEP-23	22,297.20	22,297.20
PAYMENT PERIOD 19-MAR-23 TO 18-SEP-23					
BANCO SANTANDER SA					
3.125% 02/23/2023 DD 10/23/17	IT	INTEREST RECEIVED	23-FEB-23	9,375.00	9,375.00
PAYMENT PERIOD 23-AUG-22 TO 22-FEB-23					
BANK OF AMERICA CORP					
4.000% 04/01/2024 DD 04/01/14	IT	INTEREST RECEIVED	03-APR-23	9,600.00	9,600.00
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IS	INTEREST SOLD	29-AUG-23	8,000.00	8,000.00
PAYMENT PERIOD 01-APR-23 TO 30-AUG-23					
BANK OF AMERICA CORP					
3.500% 04/19/2026 DD 04/19/16	IT	INTEREST RECEIVED	19-APR-23	16,800.00	16,800.00
PAYMENT PERIOD 19-OCT-22 TO 18-APR-23					
	IS	INTEREST SOLD	05-JUL-23	7,280.00	7,280.00
PAYMENT PERIOD 19-APR-23 TO 06-JUL-23					
BANK OF AMERICA CORP					
VAR RT 12/20/2028 DD 12/20/17	IB	INTEREST BOUGHT	29-AUG-23	4,922.41-	4,922.41-
PAYMENT PERIOD 20-JUN-23 TO 30-AUG-23					
	IT	INTEREST RECEIVED	20-DEC-23	12,479.35	12,479.35
PAYMENT PERIOD 20-JUN-23 TO 19-DEC-23					
BANK OF AMERICA CORP					
VAR RT 03/05/2029 DD 03/05/18	IT	INTEREST RECEIVED	06-MAR-23	60,741.00	60,741.00
PAYMENT PERIOD 05-SEP-22 TO 04-MAR-23					
	IT	INTEREST RECEIVED	05-SEP-23	60,741.00	60,741.00
PAYMENT PERIOD 05-MAR-23 TO 04-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
BANK OF AMERICA CORP					
VAR RT 10/24/2026 DD 10/21/20	IT	INTEREST RECEIVED	24-APR-23	1,975.05	1,975.05
PAYMENT PERIOD 24-OCT-22 TO 23-APR-23					
	IT	INTEREST RECEIVED	24-OCT-23	1,975.05	1,975.05
PAYMENT PERIOD 24-APR-23 TO 23-OCT-23					
BANK OF AMERICA CORP					
VAR RT 10/20/2032 DD 10/20/21	IS	INTEREST SOLD	05-JAN-23	7,309.13	7,309.13
PAYMENT PERIOD 20-OCT-22 TO 08-JAN-23					
BANK OF AMERICA CORP					
VAR RT 04/25/2034 DD 04/25/23	IB	INTEREST BOUGHT	05-JUL-23	26,440.00-	26,440.00-
PAYMENT PERIOD 25-APR-23 TO 06-JUL-23					
	IT	INTEREST RECEIVED	25-OCT-23	66,100.00	66,100.00
PAYMENT PERIOD 25-APR-23 TO 24-OCT-23					
BARCLAYS PLC					
VAR RT 05/07/2025 DD 05/07/19	IT	INTEREST RECEIVED	08-MAY-23	9,633.40	9,633.40
PAYMENT PERIOD 07-NOV-22 TO 06-MAY-23					
	IT	INTEREST RECEIVED	07-NOV-23	9,633.40	9,633.40
PAYMENT PERIOD 07-MAY-23 TO 06-NOV-23					
BERKSHIRE HATHAWAY INC					
3.125% 03/15/2026 DD 03/15/16	IT	INTEREST RECEIVED	15-MAR-23	13,359.38	13,359.38
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	13,359.38	13,359.38
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
BIO-RAD LABORATORIES INC					
3.700% 03/15/2032 DD 03/02/22	IT	INTEREST RECEIVED	15-MAR-23	23,495.00	23,495.00
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-SEP-23	23,495.00	23,495.00
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
BIOGEN INC					
2.250% 05/01/2030 DD 04/30/20	IT	INTEREST RECEIVED	01-MAY-23	7,987.50	7,987.50
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	7,987.50	7,987.50
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
BNP PARIBAS SA 144A					
VAR RT 06/30/2027 DD 06/30/21	IT	INTEREST RECEIVED	30-JUN-23	6,071.88	6,071.88
PAYMENT PERIOD 30-DEC-22 TO 29-JUN-23					
	IS	INTEREST SOLD	01-NOV-23	4,149.11	4,149.11
PAYMENT PERIOD 30-JUN-23 TO 02-NOV-23					
BOEING CO/THE					
2.500% 03/01/2025 DD 02/20/15	IT	INTEREST RECEIVED	01-MAR-23	22,812.50	22,812.50
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	22,812.50	22,812.50
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
BOEING CO/THE					
3.625% 02/01/2031 DD 11/02/20	IT	INTEREST RECEIVED	01-FEB-23	15,768.75	15,768.75
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	15,768.75	15,768.75
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
BOSTON PROPERTIES LP					
2.750% 10/01/2026 DD 08/17/16	IT	INTEREST RECEIVED	03-APR-23	20,143.75	20,143.75
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IS	INTEREST SOLD	11-APR-23	1,342.92	1,342.92
PAYMENT PERIOD 01-APR-23 TO 12-APR-23					
BROADCOM INC 144A					
3.419% 04/15/2033 DD 03/31/21	IT	INTEREST RECEIVED	17-APR-23	19,231.88	19,231.88
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	19,231.88	19,231.88
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
CD 2016-CD2 MORTGAGE TR CD2 A4					
VAR RT 11/10/2049 DD 12/01/16	IT	INTEREST RECEIVED	12-JAN-23	910.88	910.88
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	10-FEB-23	910.88	910.88
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	10-MAR-23	910.88	910.88
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	12-APR-23	910.88	910.88
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	12-MAY-23	910.88	910.88
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	12-JUN-23	910.88	910.88
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	12-JUL-23	910.88	910.88
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	11-AUG-23	910.88	910.88
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	12-SEP-23	910.88	910.88
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	13-OCT-23	910.88	910.88
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	10-NOV-23	910.88	910.88
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	12-DEC-23	910.88	910.88
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
CIGNA GROUP/THE					
4.375% 10/15/2028 DD 04/15/19	IT	INTEREST RECEIVED	17-APR-23	22,859.38	22,859.38
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	22,859.38	22,859.38
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
CIGNA GROUP/THE					
2.400% 03/15/2030 DD 03/16/20	IT	INTEREST RECEIVED	15-MAR-23	7,380.00	7,380.00
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	7,380.00	7,380.00
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
CMS ENERGY CORP					
4.875% 03/01/2044 DD 02/27/14	IT	INTEREST RECEIVED	01-MAR-23	34,246.88	34,246.88
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	34,246.88	34,246.88
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
COMM 2014-UBS3 MORTGAG UBS3 A3					
3.546% 06/10/2047 DD 06/01/14	IT	INTEREST RECEIVED	12-JAN-23	3,315.34	3,315.34
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	10-FEB-23	3,386.23	3,386.23
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	10-MAR-23	3,301.69	3,301.69
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	12-APR-23	3,301.69	3,301.69
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	12-MAY-23	3,301.69	3,301.69
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	12-JUN-23	3,301.69	3,301.69
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	12-JUL-23	3,301.69	3,301.69
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	11-AUG-23	3,301.69	3,301.69
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	12-SEP-23	3,301.69	3,301.69
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	13-OCT-23	3,301.69	3,301.69
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	10-NOV-23	3,096.85	3,096.85
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	12-DEC-23	3,082.25	3,082.25
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
CSAIL 2017-CX10 COMMER CX10 A4					
3.191% 11/15/2050 DD 11/01/17	IT	INTEREST RECEIVED	18-JAN-23	1,954.37	1,954.37
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-FEB-23	1,954.37	1,954.37
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	17-MAR-23	1,954.37	1,954.37
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	1,954.37	1,954.37
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	17-MAY-23	1,954.37	1,954.37
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	16-JUN-23	1,954.37	1,954.37
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	1,954.37	1,954.37
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	17-AUG-23	1,954.37	1,954.37
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	1,954.37	1,954.37
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	17-OCT-23	1,954.37	1,954.37
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	17-NOV-23	1,954.37	1,954.37
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	1,954.37	1,954.37
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
CNH EQUIPMENT TRUST 2021- A A3					
0.400% 12/15/2025 DD 03/15/21	IT	INTEREST RECEIVED	17-JAN-23	398.42	398.42
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-FEB-23	380.76	380.76
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-MAR-23	364.16	364.16
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23					
	IT	INTEREST RECEIVED	17-APR-23	351.29	351.29
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23					
	IT	INTEREST RECEIVED	15-MAY-23	328.86	328.86
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-JUN-23	307.64	307.64
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23					
	IT	INTEREST RECEIVED	17-JUL-23	284.33	284.33
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23					
	IT	INTEREST RECEIVED	15-AUG-23	259.85	259.85
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23					
	IT	INTEREST RECEIVED	15-SEP-23	238.49	238.49
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23					
	IT	INTEREST RECEIVED	16-OCT-23	218.73	218.73
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23					
	IT	INTEREST RECEIVED	15-NOV-23	198.17	198.17
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23					
	IT	INTEREST RECEIVED	15-DEC-23	178.14	178.14
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23					
COMM 2013-CCRE8 MORTGAG CR8 A5					
VAR RT 06/10/2046 DD 06/01/13	IT	INTEREST RECEIVED	12-JAN-23	3,526.33	3,526.33
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	10-FEB-23	2,452.16	2,452.16
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	10-MAR-23	1,361.16	1,361.16
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	12-APR-23	922.04	922.04
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	12-MAY-23	420.16	420.16
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
CSX CORP					
4.100% 03/15/2044 DD 10/22/12	IT	INTEREST RECEIVED	15-MAR-23	6,150.00	6,150.00
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	6,150.00	6,150.00
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
CSX CORP					
3.350% 11/01/2025 DD 10/20/15	IT	INTEREST RECEIVED	01-MAY-23	8,040.00	8,040.00
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	8,040.00	8,040.00
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
CSX CORP					
2.600% 11/01/2026 DD 10/18/16	IT	INTEREST RECEIVED	01-MAY-23	5,915.00	5,915.00
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	5,915.00	5,915.00
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
CSX CORP					
3.250% 06/01/2027 DD 05/01/17	IT	INTEREST RECEIVED	01-JUN-23	18,655.00	18,655.00
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	01-DEC-23	18,655.00	18,655.00
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
CVS HEALTH CORP					
5.300% 12/05/2043 DD 12/05/13	IT	INTEREST RECEIVED	05-JUN-23	15,900.00	15,900.00
PAYMENT PERIOD 05-DEC-22 TO 04-JUN-23					
	IT	INTEREST RECEIVED	05-DEC-23	15,900.00	15,900.00
PAYMENT PERIOD 05-JUN-23 TO 04-DEC-23					
CVS HEALTH CORP					
4.300% 03/25/2028 DD 03/09/18	IT	INTEREST RECEIVED	27-MAR-23	3,117.50	3,117.50
PAYMENT PERIOD 25-SEP-22 TO 24-MAR-23					
	IT	INTEREST RECEIVED	25-SEP-23	3,117.50	3,117.50
PAYMENT PERIOD 25-MAR-23 TO 24-SEP-23					
CVS HEALTH CORP					
5.050% 03/25/2048 DD 03/09/18	IT	INTEREST RECEIVED	27-MAR-23	15,150.00	15,150.00
PAYMENT PERIOD 25-SEP-22 TO 24-MAR-23					
	IT	INTEREST RECEIVED	25-SEP-23	15,150.00	15,150.00
PAYMENT PERIOD 25-MAR-23 TO 24-SEP-23					
CVS HEALTH CORP					
1.750% 08/21/2030 DD 08/21/20	IT	INTEREST RECEIVED	21-FEB-23	8,793.75	8,793.75
PAYMENT PERIOD 21-AUG-22 TO 20-FEB-23					
	IT	INTEREST RECEIVED	21-AUG-23	8,793.75	8,793.75
PAYMENT PERIOD 21-FEB-23 TO 20-AUG-23					
CALIFORNIA ST					
2.375% 10/01/2026 DD 10/24/19	IT	INTEREST RECEIVED	03-APR-23	8,134.38	8,134.38
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-OCT-23	8,134.38	8,134.38
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
CALIFORNIA ST					
5.125% 03/01/2038 DD 03/15/23	IB	INTEREST BOUGHT	17-OCT-23	11,035.83-	11,035.83-
PAYMENT PERIOD 01-SEP-23 TO 18-OCT-23					
CANADIAN PACIFIC RAILWAY CO					
2.450% 12/02/2031 DD 12/02/21	IT	INTEREST RECEIVED	02-JUN-23	4,042.50	4,042.50
PAYMENT PERIOD 02-DEC-22 TO 01-JUN-23					
	IS	INTEREST SOLD	29-AUG-23	1,998.79	1,998.79
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23					
CANADIAN PACIFIC RAILWAY CO					
3.000% 12/02/2041 DD 12/02/21	IT	INTEREST RECEIVED	02-JUN-23	4,575.00	4,575.00
PAYMENT PERIOD 02-DEC-22 TO 01-JUN-23					
	IS	INTEREST SOLD	29-AUG-23	2,262.08	2,262.08
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23					
CAPITAL ONE FINANCIAL CORP					
VAR RT 06/08/2029 DD 06/08/23	IT	INTEREST RECEIVED	08-DEC-23	22,912.56	22,912.56
PAYMENT PERIOD 08-JUN-23 TO 07-DEC-23					
CARMAX AUTO OWNER TRUST 2 1 A3					
1.890% 12/16/2024 DD 01/22/20	IT	INTEREST RECEIVED	17-JAN-23	693.70	693.70
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	15-FEB-23	613.08	613.08
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-MAR-23	535.69	535.69
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-APR-23	462.06	462.06
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23					
	IT	INTEREST RECEIVED	15-MAY-23	378.56	378.56
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-JUN-23	307.13	307.13
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23					
	IT	INTEREST RECEIVED	17-JUL-23	232.19	232.19
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23					
	IT	INTEREST RECEIVED	15-AUG-23	161.70	161.70
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23					
	IT	INTEREST RECEIVED	15-SEP-23	96.47	96.47
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23					
	IT	INTEREST RECEIVED	16-OCT-23	26.66	26.66
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23					
CARRIER GLOBAL CORP					
2.722% 02/15/2030 DD 08/15/20	IT	INTEREST RECEIVED	15-FEB-23	22,388.45	22,388.45
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	22,388.45	22,388.45
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
CARVANA AUTO RECEIVABLES P4 A3					
1.310% 01/11/2027 DD 12/29/21	IT	INTEREST RECEIVED	10-JAN-23	966.13	966.13
PAYMENT PERIOD 10-DEC-22 TO 09-JAN-23					
	IT	INTEREST RECEIVED	10-FEB-23	966.13	966.13
PAYMENT PERIOD 10-JAN-23 TO 09-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	10-MAR-23	966.13	966.13
PAYMENT PERIOD 10-FEB-23 TO 09-MAR-23					
	IT	INTEREST RECEIVED	10-APR-23	966.13	966.13
PAYMENT PERIOD 10-MAR-23 TO 09-APR-23					
	IT	INTEREST RECEIVED	10-MAY-23	966.13	966.13
PAYMENT PERIOD 10-APR-23 TO 09-MAY-23					
	IT	INTEREST RECEIVED	12-JUN-23	966.13	966.13
PAYMENT PERIOD 10-MAY-23 TO 09-JUN-23					
	IT	INTEREST RECEIVED	10-JUL-23	966.13	966.13
PAYMENT PERIOD 10-JUN-23 TO 09-JUL-23					
	IT	INTEREST RECEIVED	10-AUG-23	966.13	966.13
PAYMENT PERIOD 10-JUL-23 TO 09-AUG-23					
	IT	INTEREST RECEIVED	11-SEP-23	928.17	928.17
PAYMENT PERIOD 10-AUG-23 TO 09-SEP-23					
	IT	INTEREST RECEIVED	10-OCT-23	876.76	876.76
PAYMENT PERIOD 10-SEP-23 TO 09-OCT-23					
	IT	INTEREST RECEIVED	10-NOV-23	830.16	830.16
PAYMENT PERIOD 10-OCT-23 TO 09-NOV-23					
	IT	INTEREST RECEIVED	11-DEC-23	783.60	783.60
PAYMENT PERIOD 10-NOV-23 TO 09-DEC-23					
CATERPILLAR INC					
3.803% 08/15/2042 DD 08/15/12	IT	INTEREST RECEIVED	15-FEB-23	11,599.15	11,599.15
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-AUG-23	11,599.15	11,599.15
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
CHARTER COMMUNICATIONS OPERATI					
4.908% 07/23/2025 DD 07/23/16	IT	INTEREST RECEIVED	23-JAN-23	12,858.96	12,858.96
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23					
	IT	INTEREST RECEIVED	24-JUL-23	12,858.96	12,858.96
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23					
CHARTER COMMUNICATIONS OPERATI					
5.375% 05/01/2047 DD 11/01/17	IT	INTEREST RECEIVED	01-MAY-23	10,750.00	10,750.00
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	10,750.00	10,750.00
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
CHENIERE CORPUS CHRISTI HOLDIN					
3.700% 11/15/2029 DD 05/15/20	IT	INTEREST RECEIVED	15-MAY-23	19,887.50	19,887.50
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	19,887.50	19,887.50
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
CITIGROUP INC					
4.650% 07/30/2045 DD 07/30/15	IT	INTEREST RECEIVED	30-JAN-23	12,438.75	12,438.75
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23					
	IT	INTEREST RECEIVED	31-JUL-23	12,438.75	12,438.75
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23					
CITIGROUP INC					
VAR RT 01/10/2028 DD 01/10/17	IB	INTEREST BOUGHT	23-AUG-23	3,887.00-	3,887.00-
PAYMENT PERIOD 10-JUL-23 TO 24-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
CITIGROUP INC					
VAR RT 01/29/2031 DD 01/29/20	IT	INTEREST RECEIVED	30-JAN-23	26,460.05	26,460.05
PAYMENT PERIOD 29-JUL-22 TO 28-JAN-23					
	IT	INTEREST RECEIVED	31-JUL-23	26,460.05	26,460.05
PAYMENT PERIOD 29-JAN-23 TO 28-JUL-23					
CITIGROUP INC					
VAR RT 05/24/2028 DD 05/24/22	IT	INTEREST RECEIVED	24-MAY-23	18,632.00	18,632.00
PAYMENT PERIOD 24-NOV-22 TO 23-MAY-23					
	IS	INTEREST SOLD	23-AUG-23	9,419.51	9,419.51
PAYMENT PERIOD 24-MAY-23 TO 24-AUG-23					
CITIGROUP COMMERCIAL M GC27 A5					
3.137% 02/10/2048 DD 02/01/15	IT	INTEREST RECEIVED	12-JAN-23	3,424.56	3,424.56
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	10-FEB-23	3,424.56	3,424.56
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	10-MAR-23	3,424.56	3,424.56
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	12-APR-23	3,424.56	3,424.56
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	12-MAY-23	3,424.56	3,424.56
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	12-JUN-23	3,424.56	3,424.56
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	12-JUL-23	3,424.56	3,424.56
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	11-AUG-23	3,424.56	3,424.56
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	12-SEP-23	3,424.56	3,424.56
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	13-OCT-23	3,424.56	3,424.56
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	10-NOV-23	3,424.56	3,424.56
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	12-DEC-23	3,424.56	3,424.56
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
COMCAST CORP					
7.050% 03/15/2033 DD 03/14/03	IT	INTEREST RECEIVED	15-MAR-23	14,558.25	14,558.25
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	14,558.25	14,558.25
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
COMCAST CORP					
3.150% 03/01/2026 DD 02/23/16	IT	INTEREST RECEIVED	01-MAR-23	4,016.25	4,016.25
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	4,016.25	4,016.25
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
COMCAST CORP					
2.650% 02/01/2030 DD 11/05/19	IT	INTEREST RECEIVED	01-FEB-23	15,900.00	15,900.00
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	15,900.00	15,900.00
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
COMCAST CORP					
2.887% 11/01/2051 DD 05/01/22	IT	INTEREST RECEIVED	01-MAY-23	4,662.51	4,662.51
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	4,662.51	4,662.51
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
CONAGRA BRANDS INC					
1.375% 11/01/2027 DD 10/16/20	IT	INTEREST RECEIVED	01-MAY-23	3,609.38	3,609.38
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	3,609.38	3,609.38
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
CONNECTICUT LIGHT AND POWER CO					
4.150% 06/01/2045 DD 05/20/15	IT	INTEREST RECEIVED	01-JUN-23	14,421.25	14,421.25
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	14,421.25	14,421.25
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
CONNECTICUT LIGHT AND POWER CO					
4.000% 04/01/2048 DD 03/28/18	IT	INTEREST RECEIVED	03-APR-23	7,300.00	7,300.00
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	7,300.00	7,300.00
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
CONNECTICUT ST					
2.098% 07/01/2025 DD 06/11/20	IT	INTEREST RECEIVED	03-JAN-23	1,311.25	1,311.25
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	03-JUL-23	1,311.25	1,311.25
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
CONSOLIDATED EDISON CO OF NEW					
4.650% 12/01/2048 DD 11/30/18	IT	INTEREST RECEIVED	01-JUN-23	12,787.50	12,787.50
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	12,787.50	12,787.50
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
CONSOLIDATED EDISON CO OF NEW					
3.350% 04/01/2030 DD 03/31/20	IT	INTEREST RECEIVED	03-APR-23	12,562.50	12,562.50
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	12,562.50	12,562.50
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
CONSUMERS ENERGY CO					
4.350% 04/15/2049 DD 11/13/18	IT	INTEREST RECEIVED	17-APR-23	11,962.50	11,962.50
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	11,962.50	11,962.50
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
CROWN CASTLE INC					
2.250% 01/15/2031 DD 06/15/20	IT	INTEREST RECEIVED	17-JAN-23	22,612.50	22,612.50
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	22,612.50	22,612.50
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
DH EUROPE FINANCE II SARL					
2.600% 11/15/2029 DD 11/07/19	IT	INTEREST RECEIVED	15-MAY-23	7,020.00	7,020.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	7,020.00	7,020.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
DELL EQUIPMENT FINAN 1 A3 144A					
2.490% 08/23/2027 DD 03/16/22	IT	INTEREST RECEIVED	23-JAN-23	3,174.75	3,174.75
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	22-FEB-23	3,174.75	3,174.75
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	22-MAR-23	3,174.75	3,174.75
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	24-APR-23	3,174.75	3,174.75
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	22-MAY-23	3,174.75	3,174.75
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	22-JUN-23	3,174.75	3,174.75
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	24-JUL-23	3,174.75	3,174.75
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	22-AUG-23	3,174.75	3,174.75
PAYMENT PERIOD 22-JUL-23 TO 21-AUG-23					
	IT	INTEREST RECEIVED	22-SEP-23	3,174.75	3,174.75
PAYMENT PERIOD 22-AUG-23 TO 21-SEP-23					
	IT	INTEREST RECEIVED	23-OCT-23	3,174.75	3,174.75
PAYMENT PERIOD 22-SEP-23 TO 21-OCT-23					
	IT	INTEREST RECEIVED	22-NOV-23	3,174.75	3,174.75
PAYMENT PERIOD 22-OCT-23 TO 21-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	22-DEC-23	2,810.49	2,810.49
PAYMENT PERIOD 22-NOV-23 TO 21-DEC-23					
WALT DISNEY CO/THE					
2.750% 09/01/2049 DD 09/06/19	IT	INTEREST RECEIVED	01-MAR-23	14,781.25	14,781.25
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	14,781.25	14,781.25
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
	IS	INTEREST SOLD	18-SEP-23	1,560.24	1,560.24
PAYMENT PERIOD 01-SEP-23 TO 19-SEP-23					
DISCOVER FINANCIAL SERVICES					
6.700% 11/29/2032 DD 11/29/22	IT	INTEREST RECEIVED	30-MAY-23	38,525.00	38,525.00
PAYMENT PERIOD 29-NOV-22 TO 28-MAY-23					
	IT	INTEREST RECEIVED	29-NOV-23	38,525.00	38,525.00
PAYMENT PERIOD 29-MAY-23 TO 28-NOV-23					
DOLLAR GENERAL CORP					
3.500% 04/03/2030 DD 04/03/20	IT	INTEREST RECEIVED	03-APR-23	11,287.50	11,287.50
PAYMENT PERIOD 03-OCT-22 TO 02-APR-23					
	IS	INTEREST SOLD	25-SEP-23	10,911.25	10,911.25
PAYMENT PERIOD 03-APR-23 TO 26-SEP-23					
DOLLAR TREE INC					
4.200% 05/15/2028 DD 04/19/18	IT	INTEREST RECEIVED	15-MAY-23	6,405.00	6,405.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	6,405.00	6,405.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
ERAC USA FINANCE LLC 144A					
7.000% 10/15/2037 DD 10/17/07	IT	INTEREST RECEIVED	17-APR-23	12,950.00	12,950.00
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	12,950.00	12,950.00
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
EATON CORP					
4.150% 03/15/2033 DD 08/23/22	IT	INTEREST RECEIVED	15-MAR-23	45,291.49	45,291.49
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	40,358.75	40,358.75
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
KINDER MORGAN INC					
7.750% 01/15/2032 DD 01/11/02	IT	INTEREST RECEIVED	17-JAN-23	38,556.25	38,556.25
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	38,556.25	38,556.25
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
ENBRIDGE INC					
3.125% 11/15/2029 DD 11/15/19	IT	INTEREST RECEIVED	15-MAY-23	7,109.38	7,109.38
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	7,109.38	7,109.38
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
ENBRIDGE INC					
5.700% 03/08/2033 DD 03/08/23	IT	INTEREST RECEIVED	08-SEP-23	19,551.00	19,551.00
PAYMENT PERIOD 08-MAR-23 TO 07-SEP-23					
IBERDROLA INTERNATIONAL BV					
6.750% 07/15/2036 DD 07/24/06	IT	INTEREST RECEIVED	17-JAN-23	11,981.25	11,981.25
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-JUL-23	11,981.25	11,981.25
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
ENERGY TRANSFER LP					
5.150% 02/01/2043 DD 01/22/13	IT	INTEREST RECEIVED	01-FEB-23	20,728.75	20,728.75
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	20,728.75	20,728.75
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
ENTERPRISE FLEET FIN 1 A3 144A					
5.420% 10/22/2029 DD 03/02/23	IT	INTEREST RECEIVED	20-MAR-23	2,430.87	2,430.87
PAYMENT PERIOD 02-MAR-23 TO 19-MAR-23					
	IT	INTEREST RECEIVED	20-APR-23	4,051.45	4,051.45
PAYMENT PERIOD 20-MAR-23 TO 19-APR-23					
	IT	INTEREST RECEIVED	22-MAY-23	4,051.45	4,051.45
PAYMENT PERIOD 20-APR-23 TO 19-MAY-23					
	IT	INTEREST RECEIVED	20-JUN-23	4,051.45	4,051.45
PAYMENT PERIOD 20-MAY-23 TO 19-JUN-23					
	IT	INTEREST RECEIVED	20-JUL-23	4,051.45	4,051.45
PAYMENT PERIOD 20-JUN-23 TO 19-JUL-23					
	IT	INTEREST RECEIVED	21-AUG-23	4,051.45	4,051.45
PAYMENT PERIOD 20-JUL-23 TO 19-AUG-23					
	IT	INTEREST RECEIVED	20-SEP-23	4,051.45	4,051.45
PAYMENT PERIOD 20-AUG-23 TO 19-SEP-23					
	IT	INTEREST RECEIVED	20-OCT-23	4,051.45	4,051.45
PAYMENT PERIOD 20-SEP-23 TO 19-OCT-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	20-NOV-23	4,051.45	4,051.45
PAYMENT PERIOD 20-OCT-23 TO 19-NOV-23					
	IT	INTEREST RECEIVED	20-DEC-23	4,051.45	4,051.45
PAYMENT PERIOD 20-NOV-23 TO 19-DEC-23					
ENTERPRISE PRODUCTS OPERATING					
2.800% 01/31/2030 DD 01/15/20	IT	INTEREST RECEIVED	31-JAN-23	7,490.00	7,490.00
PAYMENT PERIOD 31-JUL-22 TO 30-JAN-23					
	IT	INTEREST RECEIVED	31-JUL-23	7,490.00	7,490.00
PAYMENT PERIOD 31-JAN-23 TO 30-JUL-23					
ENTERPRISE PRODUCTS OPERATING					
3.300% 02/15/2053 DD 09/15/21	IT	INTEREST RECEIVED	15-FEB-23	8,085.00	8,085.00
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	8,085.00	8,085.00
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
EQUINIX INC					
2.500% 05/15/2031 DD 05/17/21	IT	INTEREST RECEIVED	15-MAY-23	10,937.50	10,937.50
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	10,937.50	10,937.50
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
EQUINOR ASA					
3.250% 11/18/2049 DD 11/18/19	IT	INTEREST RECEIVED	18-MAY-23	5,931.25	5,931.25
PAYMENT PERIOD 18-NOV-22 TO 17-MAY-23					
	IT	INTEREST RECEIVED	20-NOV-23	5,931.25	5,931.25
PAYMENT PERIOD 18-MAY-23 TO 17-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
ESTEE LAUDER COS INC/THE					
2.375% 12/01/2029 DD 11/21/19	IT	INTEREST RECEIVED	01-JUN-23	3,978.13	3,978.13
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	3,978.13	3,978.13
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
EUROPEAN INVESTMENT BANK					
2.500% 03/15/2023 DD 01/17/18	IT	INTEREST RECEIVED	15-MAR-23	15,500.00	15,500.00
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
EVERSOURCE ENERGY					
4.250% 04/01/2029 DD 12/13/18	IT	INTEREST RECEIVED	03-APR-23	21,037.50	21,037.50
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	21,037.50	21,037.50
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
EXTRA SPACE STORAGE LP					
5.700% 04/01/2028 DD 03/28/23	IT	INTEREST RECEIVED	02-OCT-23	7,011.95	7,011.95
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
META PLATFORMS INC					
3.850% 08/15/2032 DD 08/09/22	IT	INTEREST RECEIVED	15-FEB-23	19,334.70	19,334.70
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	18,711.00	18,711.00
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
META PLATFORMS INC					
5.600% 05/15/2053 DD 05/03/23	IB	INTEREST BOUGHT	22-JUN-23	6,801.67-	6,801.67-
PAYMENT PERIOD 15-MAY-23 TO 25-JUN-23					
	IT	INTEREST RECEIVED	15-NOV-23	24,640.00	24,640.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
FHLMC POOL #SD-1440					
3.500% 07/01/2052 DD 08/01/22	IT	INTEREST RECEIVED	25-JAN-23	10,894.52	10,894.52
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	10,875.88	10,875.88
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	10,858.53	10,858.53
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	10,818.64	10,818.64
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	10,800.38	10,800.38
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	10,752.67	10,752.67
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	10,734.81	10,734.81
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IS	INTEREST SOLD	10-AUG-23	3,547.61	3,547.61
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23					
	IT	INTEREST RECEIVED	25-AUG-23	10,715.15	10,715.15
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
FHLMC POOL #SD-3516					
5.500% 08/01/2053 DD 07/01/23	IB	INTEREST BOUGHT	10-AUG-23	4,994.05-	4,994.05-
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23					
	IT	INTEREST RECEIVED	25-SEP-23	14,982.16	14,982.16
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	25-OCT-23	14,921.41	14,921.41
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	14,835.34	14,835.34
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	26-DEC-23	14,753.04	14,753.04
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FEDERAL NATL MTG ASSN					
2.375% 01/19/2023 DD 01/23/18	IT	INTEREST RECEIVED	19-JAN-23	29,450.00	29,450.00
PAYMENT PERIOD 19-JUL-22 TO 18-JAN-23					
FHLMC MULTICLASS MTG 4582 GA					
VAR RT 03/15/2052 DD 05/01/16	IT	INTEREST RECEIVED	17-JAN-23	56.48	56.48
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	15-FEB-23	42.12	42.12
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	15-MAR-23	31.73	31.73
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	23.46	23.46
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	15-MAY-23	10.89	10.89
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	15-JUN-23	2.20	2.20
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
FHLMC MULTICLASS MTG K030 A2					
VAR RT 04/25/2023 DD 08/01/13	IT	INTEREST RECEIVED	25-JAN-23	389.11	389.11
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	27-FEB-23	270.65	270.65
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	97.97	97.97
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	33.24	33.24
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	CD	MT INTEREST	25-APR-23	0.01	0.01
FHLMC MULTICLASS MTG K029 A2					
VAR RT 02/25/2023 DD 07/01/13	IT	INTEREST RECEIVED	25-JAN-23	1,151.51	1,151.51
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	136.19	136.19
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	CD	MT INTEREST	27-FEB-23	0.02	0.02
FHLMC MULTICLASS MTG K096 A2					
2.519% 07/25/2029 DD 08/01/19	IT	INTEREST RECEIVED	25-JAN-23	2,519.00	2,519.00
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	2,519.00	2,519.00
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	2,519.00	2,519.00
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	2,519.00	2,519.00
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	2,519.00	2,519.00
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	26-JUN-23	2,519.00	2,519.00
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	2,519.00	2,519.00
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	2,519.00	2,519.00
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	2,519.00	2,519.00
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	25-OCT-23	2,519.00	2,519.00
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	2,519.00	2,519.00
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	26-DEC-23	2,519.00	2,519.00
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FNMA POOL #0AL2866					
3.500% 11/01/2042 DD 01/01/13	IT	INTEREST RECEIVED	25-JAN-23	9,604.10	9,604.10
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	9,522.36	9,522.36
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	9,464.59	9,464.59
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	9,403.50	9,403.50
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	25-MAY-23	9,341.18	9,341.18
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	9,256.49	9,256.49
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	9,217.84	9,217.84
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	9,123.65	9,123.65
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	9,047.51	9,047.51
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	25-OCT-23	8,989.02	8,989.02
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	8,950.23	8,950.23
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IS	INTEREST SOLD	14-DEC-23	762.51	762.51
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23					
	IT	INTEREST RECEIVED	26-DEC-23	8,834.55	8,834.55
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10	IT	INTEREST RECEIVED	17-JAN-23	294.62	294.62
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	15-FEB-23	280.67	280.67
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-MAR-23	262.62	262.62
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	246.14	246.14
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	15-MAY-23	232.40	232.40
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	15-JUN-23	215.42	215.42
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	202.22	202.22
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	15-AUG-23	189.50	189.50
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	175.65	175.65
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	16-OCT-23	161.17	161.17
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	15-NOV-23	148.01	148.01
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	135.28	135.28
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FNMA POOL #0BV7937					
4.000% 08/01/2052 DD 08/01/22	IT	INTEREST RECEIVED	25-JAN-23	11,333.10	11,333.10
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	27-FEB-23	11,288.35	11,288.35
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	11,248.02	11,248.02
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	11,229.77	11,229.77
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	11,198.02	11,198.02
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	11,145.90	11,145.90
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	11,121.23	11,121.23
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	11,072.15	11,072.15
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	10,997.73	10,997.73
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	25-OCT-23	10,941.88	10,941.88
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	10,854.00	10,854.00
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IS	INTEREST SOLD	14-DEC-23	4,971.66	4,971.66
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23					
	IT	INTEREST RECEIVED	26-DEC-23	10,718.33	10,718.33
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22	IT	INTEREST RECEIVED	25-JAN-23	10,157.57	10,157.57
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	10,097.54	10,097.54
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	10,034.08	10,034.08
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	9,979.84	9,979.84
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	9,872.94	9,872.94
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	9,780.23	9,780.23
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	9,716.33	9,716.33
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	9,665.39	9,665.39
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	9,632.40	9,632.40
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	25-OCT-23	9,534.60	9,534.60
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	9,432.90	9,432.90
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IS	INTEREST SOLD	14-DEC-23	4,340.28	4,340.28
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23					
	IT	INTEREST RECEIVED	26-DEC-23	9,346.50	9,346.50
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FNMA POOL #0FS2513					
4.000% 07/01/2052 DD 07/01/22	IT	INTEREST RECEIVED	25-JAN-23	10,965.62	10,965.62
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	10,918.48	10,918.48
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	10,845.93	10,845.93
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	10,823.56	10,823.56
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	10,784.24	10,784.24
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	10,710.78	10,710.78
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	10,636.47	10,636.47
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	10,609.72	10,609.72
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	10,533.13	10,533.13
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	25-OCT-23	10,485.54	10,485.54
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	10,412.69	10,412.69
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IS	INTEREST SOLD	14-DEC-23	2,474.13	2,474.13
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23					
	IT	INTEREST RECEIVED	26-DEC-23	10,390.44	10,390.44
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FNMA POOL #0FS5231					
6.000% 07/01/2053 DD 07/01/23	IB	INTEREST BOUGHT	06-SEP-23	2,541.26-	2,541.26-
PAYMENT PERIOD 01-SEP-23 TO 06-SEP-23					
	IT	INTEREST RECEIVED	25-OCT-23	12,581.33	12,581.33
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	12,533.52	12,533.52
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IS	INTEREST SOLD	14-DEC-23	5,755.47	5,755.47
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23					
	IT	INTEREST RECEIVED	26-DEC-23	12,361.59	12,361.59
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FEDEX CORP					
4.400% 01/15/2047 DD 01/06/17	IT	INTEREST RECEIVED	17-JAN-23	10,450.00	10,450.00
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	10,450.00	10,450.00
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
FIDELITY NATIONAL INFORMATION					
3.100% 03/01/2041 DD 03/02/21	IT	INTEREST RECEIVED	01-MAR-23	10,230.00	10,230.00
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IS	INTEREST SOLD	11-APR-23	2,387.00	2,387.00
PAYMENT PERIOD 01-MAR-23 TO 12-APR-23					
FIRST REPUBLIC BANK/CA					
VAR RT 02/12/2024 DD 02/12/20	IT	INTEREST RECEIVED	13-FEB-23	3,728.40	3,728.40
PAYMENT PERIOD 12-AUG-22 TO 11-FEB-23					
FORD MOTOR CO					
6.100% 08/19/2032 DD 08/19/22	IB	INTEREST BOUGHT	31-OCT-23	13,111.61-	13,111.61-
PAYMENT PERIOD 19-AUG-23 TO 01-NOV-23					
SEASONED LOANS STRUCTURE 2 A2C					
2.750% 09/25/2029 DD 09/01/19	IT	INTEREST RECEIVED	25-JAN-23	1,787.50	1,787.50
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	1,787.50	1,787.50
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	1,787.50	1,787.50
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	1,787.50	1,787.50
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	1,787.50	1,787.50
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	1,787.50	1,787.50
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	25-JUL-23	1,787.50	1,787.50
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	1,787.50	1,787.50
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	1,787.50	1,787.50
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	25-OCT-23	1,787.50	1,787.50
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	1,787.50	1,787.50
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	26-DEC-23	1,787.50	1,787.50
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
SEASONED LOANS STRUCTURE 3 A2C					
2.750% 11/25/2029 DD 11/01/19	IT	INTEREST RECEIVED	25-JAN-23	1,661.46	1,661.46
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	1,661.46	1,661.46
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	1,661.46	1,661.46
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	1,661.46	1,661.46
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	1,661.46	1,661.46
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	26-JUN-23	1,661.46	1,661.46
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	1,661.46	1,661.46
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	1,661.46	1,661.46
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	1,661.46	1,661.46
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	25-OCT-23	1,661.46	1,661.46
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	1,661.46	1,661.46
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	26-DEC-23	1,661.46	1,661.46
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
GNMA II POOL #0MA9018					
6.000% 07/20/2053 DD 07/01/23	IB	INTEREST BOUGHT	04-OCT-23	1,632.72-	1,632.72-
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23					
	IT	INTEREST RECEIVED	20-NOV-23	12,212.36	12,212.36
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	20-DEC-23	12,183.25	12,183.25
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
GNMA II POOL #0MA9242					
6.000% 10/20/2053 DD 10/01/23	IB	INTEREST BOUGHT	04-OCT-23	1,640.00-	1,640.00-
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	20-NOV-23	12,300.00	12,300.00
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IS	INTEREST SOLD	14-DEC-23	5,714.41	5,714.41
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23					
	IT	INTEREST RECEIVED	20-DEC-23	12,273.22	12,273.22
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
GM FINANCIAL CONSUMER AUT 4 A3					
1.750% 07/16/2024 DD 10/16/19	IT	INTEREST RECEIVED	17-JAN-23	36.05	36.05
PAYMENT PERIOD 16-DEC-22 TO 15-JAN-23					
	IT	INTEREST RECEIVED	16-FEB-23	18.12	18.12
PAYMENT PERIOD 16-JAN-23 TO 15-FEB-23					
	IT	INTEREST RECEIVED	16-MAR-23	0.37	0.37
PAYMENT PERIOD 16-FEB-23 TO 15-MAR-23					
GE HEALTHCARE TECHNOLOGIE 144A					
5.905% 11/22/2032 DD 11/22/22	IT	INTEREST RECEIVED	22-MAY-23	37,792.00	37,792.00
PAYMENT PERIOD 22-NOV-22 TO 21-MAY-23					
GE HEALTHCARE TECHNOLOGIES INC					
5.905% 11/22/2032 DD 05/22/23	IT	INTEREST RECEIVED	22-NOV-23	37,792.00	37,792.00
PAYMENT PERIOD 22-MAY-23 TO 21-NOV-23					
GENERAL MOTORS CO					
5.400% 04/01/2048 DD 08/07/17	IT	INTEREST RECEIVED	03-APR-23	6,885.00	6,885.00
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	6,885.00	6,885.00
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
GENERAL MOTORS FINANCIAL CO IN					
1.250% 01/08/2026 DD 01/08/21	IT	INTEREST RECEIVED	09-JAN-23	5,906.25	5,906.25
PAYMENT PERIOD 08-JUL-22 TO 07-JAN-23					
	IT	INTEREST RECEIVED	10-JUL-23	5,906.25	5,906.25
PAYMENT PERIOD 08-JAN-23 TO 07-JUL-23					
GENERAL MOTORS FINANCIAL CO IN					
2.400% 04/10/2028 DD 04/09/21	IT	INTEREST RECEIVED	10-APR-23	9,900.00	9,900.00
PAYMENT PERIOD 10-OCT-22 TO 09-APR-23					
	IT	INTEREST RECEIVED	10-OCT-23	9,900.00	9,900.00
PAYMENT PERIOD 10-APR-23 TO 09-OCT-23					
GILEAD SCIENCES INC					
3.650% 03/01/2026 DD 09/14/15	IT	INTEREST RECEIVED	01-MAR-23	12,227.50	12,227.50
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	12,227.50	12,227.50
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
GLENCORE FUNDING LLC 144A					
2.625% 09/23/2031 DD 09/23/21	IT	INTEREST RECEIVED	23-MAR-23	15,093.75	15,093.75
PAYMENT PERIOD 23-SEP-22 TO 22-MAR-23					
	IT	INTEREST RECEIVED	25-SEP-23	15,093.75	15,093.75
PAYMENT PERIOD 23-MAR-23 TO 22-SEP-23					
GOLDMAN SACHS GROUP INC/THE					
4.000% 03/03/2024 DD 03/03/14	IT	INTEREST RECEIVED	03-MAR-23	9,500.00	9,500.00
PAYMENT PERIOD 03-SEP-22 TO 02-MAR-23					
	IT	INTEREST RECEIVED	05-SEP-23	9,500.00	9,500.00
PAYMENT PERIOD 03-MAR-23 TO 02-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
GOLDMAN SACHS GROUP INC/THE					
VAR RT 04/23/2029 DD 01/23/18	IT	INTEREST RECEIVED	24-APR-23	48,819.20	48,819.20
PAYMENT PERIOD 23-OCT-22 TO 22-APR-23					
	IT	INTEREST RECEIVED	23-OCT-23	48,819.20	48,819.20
PAYMENT PERIOD 23-APR-23 TO 22-OCT-23					
GNMA GTD REMIC P/T 22-173 PQ					
5.000% 06/20/2051 DD 10/01/22	IT	INTEREST RECEIVED	20-JAN-23	7,233.35	7,233.35
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	21-FEB-23	7,217.81	7,217.81
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	20-MAR-23	7,202.80	7,202.80
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	20-APR-23	7,183.95	7,183.95
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	22-MAY-23	7,168.25	7,168.25
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	20-JUN-23	7,086.14	7,086.14
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	20-JUL-23	6,983.90	6,983.90
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	21-AUG-23	6,930.29	6,930.29
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	20-SEP-23	6,872.84	6,872.84
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	20-OCT-23	6,811.59	6,811.59
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	20-NOV-23	6,746.60	6,746.60
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	20-DEC-23	6,697.02	6,697.02
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
HPEFS EQUIPMENT TRU 1A A3 144A					
5.410% 02/22/2028 DD 03/22/23	IT	INTEREST RECEIVED	20-APR-23	10,351.13	10,351.13
PAYMENT PERIOD 22-MAR-23 TO 19-APR-23					
	IT	INTEREST RECEIVED	22-MAY-23	11,090.50	11,090.50
PAYMENT PERIOD 20-APR-23 TO 19-MAY-23					
	IT	INTEREST RECEIVED	20-JUN-23	11,090.50	11,090.50
PAYMENT PERIOD 20-MAY-23 TO 19-JUN-23					
	IT	INTEREST RECEIVED	20-JUL-23	11,090.50	11,090.50
PAYMENT PERIOD 20-JUN-23 TO 19-JUL-23					
	IT	INTEREST RECEIVED	21-AUG-23	11,090.50	11,090.50
PAYMENT PERIOD 20-JUL-23 TO 19-AUG-23					
	IT	INTEREST RECEIVED	20-SEP-23	11,090.50	11,090.50
PAYMENT PERIOD 20-AUG-23 TO 19-SEP-23					
	IT	INTEREST RECEIVED	20-OCT-23	11,090.50	11,090.50
PAYMENT PERIOD 20-SEP-23 TO 19-OCT-23					
	IT	INTEREST RECEIVED	20-NOV-23	11,090.50	11,090.50
PAYMENT PERIOD 20-OCT-23 TO 19-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	20-DEC-23	11,090.50	11,090.50
PAYMENT PERIOD 20-NOV-23 TO 19-DEC-23					
HEALTHCARE REALTY HOLDINGS LP					
3.100% 02/15/2030 DD 09/16/19	IT	INTEREST RECEIVED	15-FEB-23	10,850.00	10,850.00
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	10,850.00	10,850.00
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
HEICO CORP					
5.350% 08/01/2033 DD 07/27/23	IS	INTEREST SOLD	20-OCT-23	3,400.37	3,400.37
PAYMENT PERIOD 01-AUG-23 TO 23-OCT-23					
HEWLETT PACKARD ENTERPRISE CO					
VAR RT 10/15/2025 DD 10/15/16	IT	INTEREST RECEIVED	17-APR-23	7,717.50	7,717.50
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	7,717.50	7,717.50
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
HONDA AUTO RECEIVABLES 20 1 A3					
5.040% 04/21/2027 DD 02/24/23	IT	INTEREST RECEIVED	21-MAR-23	2,457.00	2,457.00
PAYMENT PERIOD 24-FEB-23 TO 20-MAR-23					
	IT	INTEREST RECEIVED	21-APR-23	2,730.00	2,730.00
PAYMENT PERIOD 21-MAR-23 TO 20-APR-23					
	IT	INTEREST RECEIVED	22-MAY-23	2,730.00	2,730.00
PAYMENT PERIOD 21-APR-23 TO 20-MAY-23					
	IT	INTEREST RECEIVED	21-JUN-23	2,730.00	2,730.00
PAYMENT PERIOD 21-MAY-23 TO 20-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	21-JUL-23	2,730.00	2,730.00
PAYMENT PERIOD 21-JUN-23 TO 20-JUL-23					
	IT	INTEREST RECEIVED	21-AUG-23	2,730.00	2,730.00
PAYMENT PERIOD 21-JUL-23 TO 20-AUG-23					
	IT	INTEREST RECEIVED	21-SEP-23	2,730.00	2,730.00
PAYMENT PERIOD 21-AUG-23 TO 20-SEP-23					
	IT	INTEREST RECEIVED	23-OCT-23	2,730.00	2,730.00
PAYMENT PERIOD 21-SEP-23 TO 20-OCT-23					
	IT	INTEREST RECEIVED	21-NOV-23	2,730.00	2,730.00
PAYMENT PERIOD 21-OCT-23 TO 20-NOV-23					
	IT	INTEREST RECEIVED	21-DEC-23	2,730.00	2,730.00
PAYMENT PERIOD 21-NOV-23 TO 20-DEC-23					
HONOLULU CITY & CNTY HI WSTWTR					
2.495% 07/01/2027 DD 11/06/19	IT	INTEREST RECEIVED	03-JAN-23	998.00	998.00
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	03-JUL-23	998.00	998.00
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23					
HUNGARY GOVERNMENT INTERN 144A					
2.125% 09/22/2031 DD 09/21/21	IT	INTEREST RECEIVED	22-MAR-23	4,356.25	4,356.25
PAYMENT PERIOD 21-SEP-22 TO 20-MAR-23					
	IT	INTEREST RECEIVED	22-SEP-23	4,356.25	4,356.25
PAYMENT PERIOD 21-MAR-23 TO 20-SEP-23					
HUNGARY GOVERNMENT INTERN 144A					
5.250% 06/16/2029 DD 06/16/22	IT	INTEREST RECEIVED	16-JUN-23	11,550.00	11,550.00
PAYMENT PERIOD 16-DEC-22 TO 15-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	18-DEC-23	11,550.00	11,550.00
PAYMENT PERIOD 16-JUN-23 TO 15-DEC-23					
HYUNDAI AUTO RECEIVABLES C A4					
5.520% 10/16/2028 DD 11/09/22	IT	INTEREST RECEIVED	17-JAN-23	5,814.40	5,814.40
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	15-FEB-23	5,814.40	5,814.40
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-MAR-23	5,814.40	5,814.40
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23					
	IT	INTEREST RECEIVED	17-APR-23	5,814.40	5,814.40
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23					
	IT	INTEREST RECEIVED	15-MAY-23	5,814.40	5,814.40
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-JUN-23	5,814.40	5,814.40
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23					
	IT	INTEREST RECEIVED	17-JUL-23	5,814.40	5,814.40
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23					
	IT	INTEREST RECEIVED	15-AUG-23	5,814.40	5,814.40
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23					
	IT	INTEREST RECEIVED	15-SEP-23	5,814.40	5,814.40
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23					
	IT	INTEREST RECEIVED	16-OCT-23	5,814.40	5,814.40
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-NOV-23	5,814.40	5,814.40
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23					
	IT	INTEREST RECEIVED	15-DEC-23	5,814.40	5,814.40
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23					
ILLINOIS ST					
5.100% 06/01/2033 DD 06/12/03	IB	INTEREST BOUGHT	18-OCT-23	33,082.00-	33,082.00-
PAYMENT PERIOD 01-JUN-23 TO 19-OCT-23					
	IT	INTEREST RECEIVED	01-DEC-23	42,840.00	42,840.00
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
ILLUMINA INC					
5.750% 12/13/2027 DD 12/13/22	IT	INTEREST RECEIVED	13-JUN-23	8,308.75	8,308.75
PAYMENT PERIOD 13-DEC-22 TO 12-JUN-23					
	IT	INTEREST RECEIVED	13-DEC-23	8,308.75	8,308.75
PAYMENT PERIOD 13-JUN-23 TO 12-DEC-23					
ING GROEP NV					
3.550% 04/09/2024 DD 04/09/19	IT	INTEREST RECEIVED	10-APR-23	9,141.25	9,141.25
PAYMENT PERIOD 09-OCT-22 TO 08-APR-23					
	IT	INTEREST RECEIVED	10-OCT-23	9,141.25	9,141.25
PAYMENT PERIOD 09-APR-23 TO 08-OCT-23					
INTER-AMERICAN DEVELOPMENT BAN					
2.500% 01/18/2023 DD 01/18/18	IT	INTEREST RECEIVED	18-JAN-23	15,125.00	15,125.00
PAYMENT PERIOD 18-JUL-22 TO 17-JAN-23					
INTERCONTINENTAL EXCHANGE INC					
4.350% 06/15/2029 DD 05/23/22	IT	INTEREST RECEIVED	15-JUN-23	9,700.50	9,700.50
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-DEC-23	9,700.50	9,700.50
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23					
REPUBLIC OF ITALY GOVERNMENT I					
2.875% 10/17/2029 DD 10/17/19	IT	INTEREST RECEIVED	17-APR-23	9,703.13	9,703.13
PAYMENT PERIOD 17-OCT-22 TO 16-APR-23					
	IT	INTEREST RECEIVED	17-OCT-23	9,703.13	9,703.13
PAYMENT PERIOD 17-APR-23 TO 16-OCT-23					
REPUBLIC OF ITALY GOVERNMENT I					
1.250% 02/17/2026 DD 11/24/20	IT	INTEREST RECEIVED	17-FEB-23	7,343.75	7,343.75
PAYMENT PERIOD 17-AUG-22 TO 16-FEB-23					
	IT	INTEREST RECEIVED	17-AUG-23	7,343.75	7,343.75
PAYMENT PERIOD 17-FEB-23 TO 16-AUG-23					
JPMORGAN CHASE & CO					
3.125% 01/23/2025 DD 01/23/15	IT	INTEREST RECEIVED	23-JAN-23	4,375.00	4,375.00
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23					
	IT	INTEREST RECEIVED	24-JUL-23	4,375.00	4,375.00
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23					
JPMBB COMMERCIAL MORTGA C22 A4					
3.801% 09/15/2047 DD 08/01/14	IT	INTEREST RECEIVED	18-JAN-23	2,850.90	2,850.90
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	17-FEB-23	2,850.90	2,850.90
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	17-MAR-23	2,850.90	2,850.90
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-APR-23	2,850.90	2,850.90
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	17-MAY-23	2,850.90	2,850.90
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	16-JUN-23	2,850.90	2,850.90
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	2,850.90	2,850.90
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	17-AUG-23	2,850.90	2,850.90
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	2,850.90	2,850.90
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	17-OCT-23	2,850.90	2,850.90
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	17-NOV-23	2,850.90	2,850.90
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	2,850.90	2,850.90
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
JPMORGAN CHASE & CO					
VAR RT 12/05/2029 DD 12/05/18	IT	INTEREST RECEIVED	05-JUN-23	68,338.20	68,338.20
PAYMENT PERIOD 05-DEC-22 TO 04-JUN-23					
	IT	INTEREST RECEIVED	05-DEC-23	68,338.20	68,338.20
PAYMENT PERIOD 05-JUN-23 TO 04-DEC-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
JPMORGAN CHASE & CO					
VAR RT 09/14/2033 DD 09/14/22	IT	INTEREST RECEIVED	14-MAR-23	28,727.93	28,727.93
PAYMENT PERIOD 14-SEP-22 TO 13-MAR-23					
	IT	INTEREST RECEIVED	14-SEP-23	28,727.93	28,727.93
PAYMENT PERIOD 14-MAR-23 TO 13-SEP-23					
JPMORGAN CHASE & CO					
VAR RT 06/01/2034 DD 06/01/23	IB	INTEREST BOUGHT	05-JUL-23	8,881.00-	8,881.00-
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23					
	IT	INTEREST RECEIVED	01-DEC-23	44,405.00	44,405.00
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
JACKSON FINANCIAL INC					
3.125% 11/23/2031 DD 05/23/22	IT	INTEREST RECEIVED	23-MAY-23	7,500.00	7,500.00
PAYMENT PERIOD 23-NOV-22 TO 22-MAY-23					
	IT	INTEREST RECEIVED	24-NOV-23	7,500.00	7,500.00
PAYMENT PERIOD 23-MAY-23 TO 22-NOV-23					
	IS	INTEREST SOLD	29-NOV-23	333.33	333.33
PAYMENT PERIOD 23-NOV-23 TO 30-NOV-23					
JOHN DEERE OWNER TRUST 20 B A3					
5.180% 03/15/2028 DD 06/28/23	IT	INTEREST RECEIVED	15-AUG-23	5,606.34	5,606.34
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23					
	IT	INTEREST RECEIVED	15-SEP-23	3,578.52	3,578.52
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23					
	IT	INTEREST RECEIVED	16-OCT-23	3,578.52	3,578.52
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-NOV-23	3,578.52	3,578.52
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23					
	IT	INTEREST RECEIVED	15-DEC-23	3,578.52	3,578.52
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23					
KEURIG DR PEPPER INC					
3.200% 05/01/2030 DD 04/13/20	IT	INTEREST RECEIVED	01-MAY-23	11,520.00	11,520.00
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	11,520.00	11,520.00
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
KEURIG DR PEPPER INC					
3.350% 03/15/2051 DD 03/15/21	IT	INTEREST RECEIVED	15-MAR-23	13,483.75	13,483.75
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	13,483.75	13,483.75
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
KEYCORP					
2.250% 04/06/2027 DD 02/06/20	IT	INTEREST RECEIVED	06-APR-23	4,556.25	4,556.25
PAYMENT PERIOD 06-OCT-22 TO 05-APR-23					
	IS	INTEREST SOLD	09-MAY-23	885.94	885.94
PAYMENT PERIOD 06-APR-23 TO 10-MAY-23					
KRAFT HEINZ FOODS CO					
4.375% 06/01/2046 DD 05/24/16	IB	INTEREST BOUGHT	22-JUN-23	3,007.81-	3,007.81-
PAYMENT PERIOD 01-JUN-23 TO 25-JUN-23					
	IT	INTEREST RECEIVED	01-DEC-23	21,656.25	21,656.25
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
LLOYDS BANKING GROUP PLC					
VAR RT 05/11/2027 DD 03/11/21	IT	INTEREST RECEIVED	11-MAY-23	16,920.80	16,920.80
PAYMENT PERIOD 11-NOV-22 TO 10-MAY-23					
	IT	INTEREST RECEIVED	13-NOV-23	16,920.80	16,920.80
PAYMENT PERIOD 11-MAY-23 TO 10-NOV-23					
LOCKHEED MARTIN CORP					
5.200% 02/15/2055 DD 05/25/23	IT	INTEREST RECEIVED	15-AUG-23	13,635.55	13,635.55
PAYMENT PERIOD 25-MAY-23 TO 14-AUG-23					
RJ REYNOLDS TOBACCO CO/NC					
3.750% 05/20/2023 DD 05/20/13	IT	INTEREST RECEIVED	22-MAY-23	19,687.50	19,687.50
PAYMENT PERIOD 20-NOV-22 TO 19-MAY-23					
LOS ANGELES CA DEPT WTR & PWR					
5.716% 07/01/2039 DD 06/02/10	IT	INTEREST RECEIVED	03-JAN-23	6,001.80	6,001.80
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	03-JUL-23	6,001.80	6,001.80
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23					
LOUISIANA ST LOCAL GOVT ENVRNM					
5.048% 12/01/2034 DD 03/29/23	IB	INTEREST BOUGHT	19-OCT-23	47,198.80-	47,198.80-
PAYMENT PERIOD 01-JUN-23 TO 22-OCT-23					
	IT	INTEREST RECEIVED	01-DEC-23	55,990.73	55,990.73
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
LOWE'S COS INC					
5.000% 04/15/2033 DD 09/08/22	IT	INTEREST RECEIVED	17-APR-23	51,236.11	51,236.11
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	42,500.00	42,500.00
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
LOWE'S COS INC					
5.625% 04/15/2053 DD 09/08/22	IB	INTEREST BOUGHT	22-JUN-23	9,318.75-	9,318.75-
PAYMENT PERIOD 15-APR-23 TO 25-JUN-23					
	IT	INTEREST RECEIVED	16-OCT-23	23,625.00	23,625.00
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
MPLX LP					
4.125% 03/01/2027 DD 02/10/17	IT	INTEREST RECEIVED	01-MAR-23	5,775.00	5,775.00
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	5,775.00	5,775.00
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
MPLX LP					
5.200% 03/01/2047 DD 02/10/17	IT	INTEREST RECEIVED	01-MAR-23	19,760.00	19,760.00
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	19,760.00	19,760.00
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
MPLX LP					
4.950% 09/01/2032 DD 08/11/22	IT	INTEREST RECEIVED	01-MAR-23	22,110.00	22,110.00
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	19,899.00	19,899.00
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
WARNERMEDIA HOLDINGS INC 144A					
3.755% 03/15/2027 DD 03/15/22	IT	INTEREST RECEIVED	15-MAR-23	21,290.85	21,290.85
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
WARNERMEDIA HOLDINGS INC					
3.755% 03/15/2027 DD 03/15/23	IT	INTEREST RECEIVED	15-SEP-23	21,290.85	21,290.85
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
MARRIOTT INTERNATIONAL INC/MD					
2.850% 04/15/2031 DD 03/05/21	IT	INTEREST RECEIVED	17-APR-23	19,522.50	19,522.50
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	19,522.50	19,522.50
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
MASSACHUSETTS ST SCH BLDG AUTH					
2.436% 10/15/2027 DD 11/20/19	IT	INTEREST RECEIVED	17-APR-23	3,897.60	3,897.60
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	3,897.60	3,897.60
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
MASSACHUSETTS ST WTR RESOURCES					
2.163% 08/01/2026 DD 11/01/19	IT	INTEREST RECEIVED	01-FEB-23	8,165.33	8,165.33
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-APR-23	3,901.21	3,901.21
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
MCDONALD'S CORP					
3.625% 09/01/2049 DD 08/12/19	IT	INTEREST RECEIVED	01-MAR-23	13,593.75	13,593.75
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	13,593.75	13,593.75
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
MCDONALD'S CORP					
3.500% 07/01/2027 DD 03/27/20	IT	INTEREST RECEIVED	03-JAN-23	5,600.00	5,600.00
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	03-JUL-23	5,600.00	5,600.00
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
MCDONALD'S CORP					
3.600% 07/01/2030 DD 03/27/20	IT	INTEREST RECEIVED	03-JAN-23	4,680.00	4,680.00
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	03-JUL-23	4,680.00	4,680.00
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23					
MEDTRONIC INC					
4.625% 03/15/2045 DD 03/15/15	IT	INTEREST RECEIVED	15-MAR-23	1,826.88	1,826.88
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	1,826.88	1,826.88
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
MERCEDES-BENZ AUTO RECEIV 1 A3					
4.510% 11/15/2027 DD 01/25/23	IT	INTEREST RECEIVED	15-FEB-23	2,272.54	2,272.54
PAYMENT PERIOD 25-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	15-MAR-23	3,408.81	3,408.81
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	3,408.81	3,408.81
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	15-MAY-23	3,408.81	3,408.81
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	15-JUN-23	3,408.81	3,408.81
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	3,408.81	3,408.81
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	15-AUG-23	3,408.81	3,408.81
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-SEP-23	3,408.81	3,408.81
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	16-OCT-23	3,408.81	3,408.81
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	15-NOV-23	3,408.81	3,408.81
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	3,408.81	3,408.81
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
MERCK & CO INC					
2.900% 03/07/2024 DD 03/07/19	IT	INTEREST RECEIVED	07-MAR-23	4,277.50	4,277.50
PAYMENT PERIOD 07-SEP-22 TO 06-MAR-23					
	IS	INTEREST SOLD	09-JUN-23	2,281.33	2,281.33
PAYMENT PERIOD 07-MAR-23 TO 12-JUN-23					
MERCK & CO INC					
3.400% 03/07/2029 DD 03/07/19	IT	INTEREST RECEIVED	07-MAR-23	2,550.00	2,550.00
PAYMENT PERIOD 07-SEP-22 TO 06-MAR-23					
	IT	INTEREST RECEIVED	07-SEP-23	2,550.00	2,550.00
PAYMENT PERIOD 07-MAR-23 TO 06-SEP-23					
METLIFE INC					
6.500% 12/15/2032 DD 12/10/02	IT	INTEREST RECEIVED	15-JUN-23	18,785.00	18,785.00
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23					
	IT	INTEREST RECEIVED	15-DEC-23	18,785.00	18,785.00
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23					
MET TRANSPRTN AUTH NY DEDICATE					
6.089% 11/15/2040 DD 03/25/10	IT	INTEREST RECEIVED	15-MAY-23	608.90	608.90
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-NOV-23	608.90	608.90
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
MET TRANSPRTN AUTH NY REVENUE					
6.548% 11/15/2031 DD 02/11/10	IT	INTEREST RECEIVED	15-MAY-23	12,932.30	12,932.30
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	12,932.30	12,932.30
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
MIAMI-DADE CNTY FL WTR & SWR R					
2.551% 10/01/2028 DD 11/06/19	IT	INTEREST RECEIVED	03-APR-23	9,566.25	9,566.25
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	9,566.25	9,566.25
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
MICROSOFT CORP					
2.525% 06/01/2050 DD 06/01/20	IT	INTEREST RECEIVED	01-JUN-23	19,000.63	19,000.63
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	19,000.63	19,000.63
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
MONDELEZ INTERNATIONAL INC					
2.125% 03/17/2024 DD 03/17/22	IT	INTEREST RECEIVED	17-MAR-23	4,823.75	4,823.75
PAYMENT PERIOD 17-SEP-22 TO 16-MAR-23					
	IS	INTEREST SOLD	29-AUG-23	4,394.97	4,394.97
PAYMENT PERIOD 17-MAR-23 TO 30-AUG-23					
MONDELEZ INTERNATIONAL INC					
3.000% 03/17/2032 DD 03/17/22	IB	INTEREST BOUGHT	29-AUG-23	10,591.66-	10,591.66-
PAYMENT PERIOD 17-MAR-23 TO 30-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	18-SEP-23	11,625.00	11,625.00
PAYMENT PERIOD 17-MAR-23 TO 16-SEP-23					
MORGAN STANLEY					
4.000% 07/23/2025 DD 07/23/15	IT	INTEREST RECEIVED	23-JAN-23	7,300.00	7,300.00
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23					
	IT	INTEREST RECEIVED	24-JUL-23	7,300.00	7,300.00
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23					
MORGAN STANLEY					
VAR RT 01/23/2030 DD 01/23/19	IT	INTEREST RECEIVED	23-JAN-23	39,103.58	39,103.58
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23					
	IT	INTEREST RECEIVED	24-JUL-23	39,103.58	39,103.58
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23					
MORGAN STANLEY					
3.750% 02/25/2023 DD 02/25/13	IT	INTEREST RECEIVED	27-FEB-23	16,406.25	16,406.25
PAYMENT PERIOD 25-AUG-22 TO 24-FEB-23					
NXP BV / NXP FUNDING LLC / NXP					
2.650% 02/15/2032 DD 02/15/22	IT	INTEREST RECEIVED	15-FEB-23	12,852.50	12,852.50
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	12,852.50	12,852.50
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
NASDAQ INC					
5.950% 08/15/2053 DD 06/28/23	IB	INTEREST BOUGHT	26-JUN-23	72.72-	72.72-
PAYMENT PERIOD 28-JUN-23 TO 28-JUN-23					
NATWEST GROUP PLC					
VAR RT 06/14/2027 DD 06/14/21	IT	INTEREST RECEIVED	14-JUN-23	1,642.00	1,642.00
PAYMENT PERIOD 14-DEC-22 TO 13-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	14-DEC-23	1,642.00	1,642.00
PAYMENT PERIOD 14-JUN-23 TO 13-DEC-23					
NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21	IT	INTEREST RECEIVED	20-JAN-23	2,140.79	2,140.79
PAYMENT PERIOD 20-DEC-22 TO 19-JAN-23					
	IT	INTEREST RECEIVED	21-FEB-23	2,140.79	2,140.79
PAYMENT PERIOD 20-JAN-23 TO 19-FEB-23					
	IT	INTEREST RECEIVED	20-MAR-23	2,140.79	2,140.79
PAYMENT PERIOD 20-FEB-23 TO 19-MAR-23					
	IT	INTEREST RECEIVED	20-APR-23	2,140.79	2,140.79
PAYMENT PERIOD 20-MAR-23 TO 19-APR-23					
	IT	INTEREST RECEIVED	22-MAY-23	2,140.79	2,140.79
PAYMENT PERIOD 20-APR-23 TO 19-MAY-23					
	IT	INTEREST RECEIVED	20-JUN-23	2,140.79	2,140.79
PAYMENT PERIOD 20-MAY-23 TO 19-JUN-23					
	IT	INTEREST RECEIVED	20-JUL-23	2,140.79	2,140.79
PAYMENT PERIOD 20-JUN-23 TO 19-JUL-23					
	IT	INTEREST RECEIVED	21-AUG-23	2,140.79	2,140.79
PAYMENT PERIOD 20-JUL-23 TO 19-AUG-23					
	IT	INTEREST RECEIVED	20-SEP-23	2,140.79	2,140.79
PAYMENT PERIOD 20-AUG-23 TO 19-SEP-23					
	IT	INTEREST RECEIVED	20-OCT-23	2,140.79	2,140.79
PAYMENT PERIOD 20-SEP-23 TO 19-OCT-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	20-NOV-23	2,140.79	2,140.79
PAYMENT PERIOD 20-OCT-23 TO 19-NOV-23					
	IT	INTEREST RECEIVED	20-DEC-23	2,140.79	2,140.79
PAYMENT PERIOD 20-NOV-23 TO 19-DEC-23					
NEW YORK NY					
5.985% 12/01/2036 DD 12/17/09	IT	INTEREST RECEIVED	01-JUN-23	11,072.25	11,072.25
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	11,072.25	11,072.25
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
NEWMONT CORP					
2.800% 10/01/2029 DD 09/16/19	IT	INTEREST RECEIVED	03-APR-23	17,780.00	17,780.00
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	17,780.00	17,780.00
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
NISOURCE INC					
5.250% 03/30/2028 DD 03/24/23	IT	INTEREST RECEIVED	02-OCT-23	2,468.38	2,468.38
PAYMENT PERIOD 30-MAR-23 TO 29-SEP-23					
NISOURCE INC					
5.650% 02/01/2045 DD 10/10/13	IT	INTEREST RECEIVED	01-FEB-23	6,780.00	6,780.00
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	6,780.00	6,780.00
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
NISSAN AUTO LEASE TRUST 2 A A3					
4.910% 01/15/2026 DD 01/25/23	IT	INTEREST RECEIVED	15-FEB-23	3,494.28	3,494.28
PAYMENT PERIOD 25-JAN-23 TO 31-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-MAR-23	5,241.43	5,241.43
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	5,241.43	5,241.43
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	15-MAY-23	5,241.43	5,241.43
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	15-JUN-23	5,241.43	5,241.43
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	5,241.43	5,241.43
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	15-AUG-23	5,241.43	5,241.43
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	5,241.43	5,241.43
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	16-OCT-23	5,241.43	5,241.43
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23					
	IT	INTEREST RECEIVED	15-NOV-23	5,241.43	5,241.43
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23					
	IT	INTEREST RECEIVED	15-DEC-23	5,241.43	5,241.43
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23					
NORFOLK SOUTHERN CORP					
4.550% 06/01/2053 DD 06/13/22	IT	INTEREST RECEIVED	01-JUN-23	27,755.00	27,755.00
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	01-DEC-23	27,755.00	27,755.00
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
NUTRIEN LTD					
2.950% 05/13/2030 DD 05/13/20	IT	INTEREST RECEIVED	15-MAY-23	13,275.00	13,275.00
PAYMENT PERIOD 13-NOV-22 TO 12-MAY-23					
	IT	INTEREST RECEIVED	13-NOV-23	13,275.00	13,275.00
PAYMENT PERIOD 13-MAY-23 TO 12-NOV-23					
O'REILLY AUTOMOTIVE INC					
4.350% 06/01/2028 DD 05/17/18	IT	INTEREST RECEIVED	01-JUN-23	15,116.25	15,116.25
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	15,116.25	15,116.25
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
ORACLE CORP					
2.650% 07/15/2026 DD 07/07/16	IT	INTEREST RECEIVED	17-JAN-23	12,322.50	12,322.50
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	12,322.50	12,322.50
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
PNC FINANCIAL SERVICES GROUP I					
VAR RT 06/12/2029 DD 06/12/23	IB	INTEREST BOUGHT	05-JUL-23	5,233.12-	5,233.12-
PAYMENT PERIOD 12-JUN-23 TO 06-JUL-23					
	IT	INTEREST RECEIVED	12-DEC-23	37,678.50	37,678.50
PAYMENT PERIOD 12-JUN-23 TO 11-DEC-23					
PNC BANK NA					
2.950% 02/23/2025 DD 02/23/15	IT	INTEREST RECEIVED	23-FEB-23	26,550.00	26,550.00
PAYMENT PERIOD 23-AUG-22 TO 22-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	23-AUG-23	26,550.00	26,550.00
PAYMENT PERIOD 23-FEB-23 TO 22-AUG-23					
PACIFIC LIFE GLOBAL FUNDI 144A					
1.375% 04/14/2026 DD 04/14/21	IT	INTEREST RECEIVED	14-APR-23	12,684.38	12,684.38
PAYMENT PERIOD 14-OCT-22 TO 13-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	12,684.38	12,684.38
PAYMENT PERIOD 14-APR-23 TO 13-OCT-23					
PAYPAL HOLDINGS INC					
2.650% 10/01/2026 DD 09/26/19	IT	INTEREST RECEIVED	03-APR-23	6,360.00	6,360.00
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IS	INTEREST SOLD	05-JUL-23	3,392.00	3,392.00
PAYMENT PERIOD 01-APR-23 TO 06-JUL-23					
PAYPAL HOLDINGS INC					
3.250% 06/01/2050 DD 05/18/20	IT	INTEREST RECEIVED	01-JUN-23	6,662.50	6,662.50
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IS	INTEREST SOLD	05-JUL-23	1,332.50	1,332.50
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23					
PFIZER INC					
3.200% 09/15/2023 DD 09/07/18	IT	INTEREST RECEIVED	15-MAR-23	1,760.00	1,760.00
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IS	INTEREST SOLD	09-JUN-23	860.44	860.44
PAYMENT PERIOD 15-MAR-23 TO 12-JUN-23					
PFIZER INC					
2.950% 03/15/2024 DD 03/11/19	IT	INTEREST RECEIVED	15-MAR-23	1,696.25	1,696.25
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IS	INTEREST SOLD	09-JUN-23	829.28	829.28
PAYMENT PERIOD 15-MAR-23 TO 12-JUN-23					
PFIZER INC					
3.450% 03/15/2029 DD 03/11/19	IT	INTEREST RECEIVED	15-MAR-23	2,415.00	2,415.00
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	2,415.00	2,415.00
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
PHILIP MORRIS INTERNATIONAL IN					
5.625% 11/17/2029 DD 11/17/22	IT	INTEREST RECEIVED	17-MAY-23	4,668.75	4,668.75
PAYMENT PERIOD 17-NOV-22 TO 16-MAY-23					
	IT	INTEREST RECEIVED	17-NOV-23	4,668.75	4,668.75
PAYMENT PERIOD 17-MAY-23 TO 16-NOV-23					
PRINCIPAL FINANCIAL GROUP INC					
4.300% 11/15/2046 DD 11/10/16	IT	INTEREST RECEIVED	15-MAY-23	27,520.00	27,520.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	27,520.00	27,520.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
PROLOGIS LP					
2.250% 04/15/2030 DD 02/18/20	IT	INTEREST RECEIVED	17-APR-23	3,937.50	3,937.50
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	3,937.50	3,937.50
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
PROLOGIS LP					
2.125% 04/15/2027 DD 02/18/20	IT	INTEREST RECEIVED	17-APR-23	1,221.88	1,221.88
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	16-OCT-23	1,221.88	1,221.88
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
PRUDENTIAL FINANCIAL INC					
4.600% 05/15/2044 DD 05/15/14	IT	INTEREST RECEIVED	15-MAY-23	24,610.00	24,610.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	24,610.00	24,610.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
REALTY INCOME CORP					
2.850% 12/15/2032 DD 06/15/21	IT	INTEREST RECEIVED	15-JUN-23	9,975.00	9,975.00
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23					
	IT	INTEREST RECEIVED	15-DEC-23	9,975.00	9,975.00
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23					
REEDY CREEK FL IMPT DIST					
2.397% 06/01/2032 DD 02/27/20	IT	INTEREST RECEIVED	01-JUN-23	2,277.15	2,277.15
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	2,277.15	2,277.15
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
REEDY CREEK FL IMPT DIST					
2.447% 06/01/2033 DD 02/27/20	IT	INTEREST RECEIVED	01-JUN-23	2,324.65	2,324.65
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	2,324.65	2,324.65
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
REEDY CREEK FL IMPT DIST					
2.497% 06/01/2034 DD 02/27/20	IT	INTEREST RECEIVED	01-JUN-23	1,872.75	1,872.75
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	01-DEC-23	1,872.75	1,872.75
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
REGENERON PHARMACEUTICALS INC					
1.750% 09/15/2030 DD 08/12/20	IT	INTEREST RECEIVED	15-MAR-23	2,922.50	2,922.50
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	2,922.50	2,922.50
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
REPUBLIC SERVICES INC					
2.500% 08/15/2024 DD 08/07/19	IT	INTEREST RECEIVED	15-FEB-23	3,625.00	3,625.00
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	3,625.00	3,625.00
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
ROGERS COMMUNICATIONS INC					
4.100% 10/01/2023 DD 10/02/13	IT	INTEREST RECEIVED	03-APR-23	7,072.50	7,072.50
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	7,072.50	7,072.50
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
ROGERS COMMUNICATIONS INC					
5.000% 03/15/2044 DD 03/10/14	IT	INTEREST RECEIVED	15-MAR-23	6,125.00	6,125.00
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	6,125.00	6,125.00
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
NATWEST GROUP PLC					
VAR RT 03/22/2025 DD 03/22/19	IT	INTEREST RECEIVED	22-MAR-23	13,874.25	13,874.25
PAYMENT PERIOD 22-SEP-22 TO 21-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	22-SEP-23	13,874.25	13,874.25
PAYMENT PERIOD 22-MAR-23 TO 21-SEP-23					
ROYAL BANK OF CANADA					
2.550% 07/16/2024 DD 07/16/19	IT	INTEREST RECEIVED	17-JAN-23	8,606.25	8,606.25
PAYMENT PERIOD 16-JUL-22 TO 15-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	8,606.25	8,606.25
PAYMENT PERIOD 16-JAN-23 TO 15-JUL-23					
ROYALTY PHARMA PLC					
2.150% 09/02/2031 DD 07/26/21	IT	INTEREST RECEIVED	02-MAR-23	9,728.75	9,728.75
PAYMENT PERIOD 02-SEP-22 TO 01-MAR-23					
	IT	INTEREST RECEIVED	05-SEP-23	9,728.75	9,728.75
PAYMENT PERIOD 02-MAR-23 TO 01-SEP-23					
RYDER SYSTEM INC					
5.250% 06/01/2028 DD 05/19/23	IT	INTEREST RECEIVED	01-DEC-23	16,352.00	16,352.00
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
SCF EQUIPMENT LEASI 1A A3 144A					
2.920% 07/20/2029 DD 02/23/22	IT	INTEREST RECEIVED	20-JAN-23	1,978.30	1,978.30
PAYMENT PERIOD 20-DEC-22 TO 19-JAN-23					
	IT	INTEREST RECEIVED	21-FEB-23	1,978.30	1,978.30
PAYMENT PERIOD 20-JAN-23 TO 19-FEB-23					
	IT	INTEREST RECEIVED	20-MAR-23	1,978.30	1,978.30
PAYMENT PERIOD 20-FEB-23 TO 19-MAR-23					
	IT	INTEREST RECEIVED	20-APR-23	1,978.30	1,978.30
PAYMENT PERIOD 20-MAR-23 TO 19-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	22-MAY-23	1,978.30	1,978.30
PAYMENT PERIOD 20-APR-23 TO 19-MAY-23					
	IT	INTEREST RECEIVED	20-JUN-23	1,978.30	1,978.30
PAYMENT PERIOD 20-MAY-23 TO 19-JUN-23					
	IT	INTEREST RECEIVED	20-JUL-23	1,978.30	1,978.30
PAYMENT PERIOD 20-JUN-23 TO 19-JUL-23					
	IT	INTEREST RECEIVED	21-AUG-23	1,978.30	1,978.30
PAYMENT PERIOD 20-JUL-23 TO 19-AUG-23					
	IT	INTEREST RECEIVED	20-SEP-23	1,978.30	1,978.30
PAYMENT PERIOD 20-AUG-23 TO 19-SEP-23					
	IT	INTEREST RECEIVED	20-OCT-23	1,978.30	1,978.30
PAYMENT PERIOD 20-SEP-23 TO 19-OCT-23					
	IT	INTEREST RECEIVED	20-NOV-23	1,978.30	1,978.30
PAYMENT PERIOD 20-OCT-23 TO 19-NOV-23					
	IT	INTEREST RECEIVED	20-DEC-23	1,978.30	1,978.30
PAYMENT PERIOD 20-NOV-23 TO 19-DEC-23					
CHARLES SCHWAB CORP/THE					
2.450% 03/03/2027 DD 03/03/22	IT	INTEREST RECEIVED	03-MAR-23	3,430.00	3,430.00
PAYMENT PERIOD 03-SEP-22 TO 02-MAR-23					
	IT	INTEREST RECEIVED	05-SEP-23	3,430.00	3,430.00
PAYMENT PERIOD 03-MAR-23 TO 02-SEP-23					
SHERWIN-WILLIAMS CO/THE					
2.300% 05/15/2030 DD 03/17/20	IT	INTEREST RECEIVED	15-MAY-23	13,512.50	13,512.50
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-NOV-23	13,512.50	13,512.50
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
SIMON PROPERTY GROUP LP					
4.750% 03/15/2042 DD 03/13/12	IT	INTEREST RECEIVED	15-MAR-23	10,212.50	10,212.50
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	10,212.50	10,212.50
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
SOUTHERN COPPER CORP					
5.875% 04/23/2045 DD 04/23/15	IT	INTEREST RECEIVED	24-APR-23	8,812.50	8,812.50
PAYMENT PERIOD 23-OCT-22 TO 22-APR-23					
	IT	INTEREST RECEIVED	23-OCT-23	8,812.50	8,812.50
PAYMENT PERIOD 23-APR-23 TO 22-OCT-23					
SPECTRA ENERGY PARTNERS LP					
4.750% 03/15/2024 DD 09/25/13	IT	INTEREST RECEIVED	15-MAR-23	3,087.50	3,087.50
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	3,087.50	3,087.50
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
SPIRIT REALTY LP					
3.400% 01/15/2030 DD 09/16/19	IT	INTEREST RECEIVED	17-JAN-23	16,830.00	16,830.00
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	16,830.00	16,830.00
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
STARBUCKS CORP					
2.550% 11/15/2030 DD 05/07/20	IT	INTEREST RECEIVED	15-MAY-23	23,970.00	23,970.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-NOV-23	23,970.00	23,970.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
STELLANTIS FINANCE US INC 144A					
2.691% 09/15/2031 DD 09/15/21	IT	INTEREST RECEIVED	15-MAR-23	27,448.20	27,448.20
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	27,448.20	27,448.20
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
T-MOBILE USA INC					
3.875% 04/15/2030 DD 04/15/21	IT	INTEREST RECEIVED	17-APR-23	23,928.13	23,928.13
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	23,928.13	23,928.13
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
T-MOBILE USA INC					
5.200% 01/15/2033 DD 09/15/22	IT	INTEREST RECEIVED	17-JAN-23	10,452.00	10,452.00
PAYMENT PERIOD 15-SEP-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	15,678.00	15,678.00
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
TAKEDA PHARMACEUTICAL CO LTD					
2.050% 03/31/2030 DD 07/09/20	IT	INTEREST RECEIVED	31-MAR-23	8,251.25	8,251.25
PAYMENT PERIOD 30-SEP-22 TO 30-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	8,251.25	8,251.25
PAYMENT PERIOD 31-MAR-23 TO 29-SEP-23					
TARGET CORP					
3.375% 04/15/2029 DD 03/27/19	IT	INTEREST RECEIVED	17-APR-23	11,137.50	11,137.50
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	16-OCT-23	11,137.50	11,137.50
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
TELEFONICA EMISIONES SA					
5.213% 03/08/2047 DD 03/08/17	IT	INTEREST RECEIVED	08-MAR-23	15,248.03	15,248.03
PAYMENT PERIOD 08-SEP-22 TO 07-MAR-23					
	IT	INTEREST RECEIVED	08-SEP-23	15,248.03	15,248.03
PAYMENT PERIOD 08-MAR-23 TO 07-SEP-23					
TOTALENERGIES CAPITAL INTERNAT					
3.455% 02/19/2029 DD 02/19/19	IT	INTEREST RECEIVED	21-FEB-23	11,833.38	11,833.38
PAYMENT PERIOD 19-AUG-22 TO 18-FEB-23					
	IT	INTEREST RECEIVED	21-AUG-23	11,833.38	11,833.38
PAYMENT PERIOD 19-FEB-23 TO 18-AUG-23					
TOTALENERGIES CAPITAL INTERNAT					
3.127% 05/29/2050 DD 05/29/20	IT	INTEREST RECEIVED	30-MAY-23	10,084.58	10,084.58
PAYMENT PERIOD 29-NOV-22 TO 28-MAY-23					
	IT	INTEREST RECEIVED	29-NOV-23	10,084.58	10,084.58
PAYMENT PERIOD 29-MAY-23 TO 28-NOV-23					
TOYOTA AUTO RECEIVABLES 2 A A3					
4.630% 09/15/2027 DD 01/30/23	IT	INTEREST RECEIVED	15-FEB-23	1,425.65	1,425.65
PAYMENT PERIOD 30-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	15-MAR-23	2,851.31	2,851.31
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	2,851.31	2,851.31
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-MAY-23	2,851.31	2,851.31
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	15-JUN-23	2,851.31	2,851.31
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	2,851.31	2,851.31
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	15-AUG-23	2,851.31	2,851.31
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	2,851.31	2,851.31
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	16-OCT-23	2,851.31	2,851.31
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	15-NOV-23	2,851.31	2,851.31
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	2,851.31	2,851.31
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
TOYOTA AUTO RECEIVABLES 2 D A3					
5.300% 09/15/2027 DD 11/08/22	IT	INTEREST RECEIVED	17-JAN-23	8,612.50	8,612.50
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	15-FEB-23	8,612.50	8,612.50
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-MAR-23	8,612.50	8,612.50
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-APR-23	8,612.50	8,612.50
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23					
	IT	INTEREST RECEIVED	15-MAY-23	8,612.50	8,612.50
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-JUN-23	8,612.50	8,612.50
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23					
	IT	INTEREST RECEIVED	17-JUL-23	8,612.50	8,612.50
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23					
	IT	INTEREST RECEIVED	15-AUG-23	8,612.50	8,612.50
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23					
	IT	INTEREST RECEIVED	15-SEP-23	8,612.50	8,612.50
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23					
	IT	INTEREST RECEIVED	16-OCT-23	8,612.50	8,612.50
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23					
	IT	INTEREST RECEIVED	15-NOV-23	8,612.50	8,612.50
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23					
	IT	INTEREST RECEIVED	15-DEC-23	8,612.50	8,612.50
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23					
TRUIST FINANCIAL CORP					
VAR RT 06/06/2028 DD 06/06/22	IB	INTEREST BOUGHT	05-JUL-23	7,633.28-	7,633.28-
PAYMENT PERIOD 06-JUN-23 TO 06-JUL-23					
	IT	INTEREST RECEIVED	06-DEC-23	44,322.25	44,322.25
PAYMENT PERIOD 06-JUN-23 TO 05-DEC-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
TRUIST FINANCIAL CORP					
VAR RT 06/08/2034 DD 06/08/23	IT	INTEREST RECEIVED	08-DEC-23	4,224.24	4,224.24
PAYMENT PERIOD 08-JUN-23 TO 07-DEC-23					
UNION PACIFIC CORP					
3.150% 03/01/2024 DD 02/19/19	IT	INTEREST RECEIVED	01-MAR-23	5,827.50	5,827.50
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IS	INTEREST SOLD	12-JUN-23	3,334.62	3,334.62
PAYMENT PERIOD 01-MAR-23 TO 13-JUN-23					
MEXICO GOVERNMENT INTERNATIONA					
2.659% 05/24/2031 DD 11/24/20	IT	INTEREST RECEIVED	24-MAY-23	12,297.88	12,297.88
PAYMENT PERIOD 24-NOV-22 TO 23-MAY-23					
	IT	INTEREST RECEIVED	24-NOV-23	12,297.88	12,297.88
PAYMENT PERIOD 24-MAY-23 TO 23-NOV-23					
MEXICO GOVERNMENT INTERNATIONA					
4.280% 08/14/2041 DD 04/14/21	IT	INTEREST RECEIVED	14-FEB-23	8,774.00	8,774.00
PAYMENT PERIOD 14-AUG-22 TO 13-FEB-23					
	IT	INTEREST RECEIVED	14-AUG-23	8,774.00	8,774.00
PAYMENT PERIOD 14-FEB-23 TO 13-AUG-23					
US BANCORP					
2.400% 07/30/2024 DD 07/29/19	IT	INTEREST RECEIVED	30-JAN-23	7,440.00	7,440.00
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23					
	IT	INTEREST RECEIVED	31-JUL-23	7,440.00	7,440.00
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23					
U S TREASURY BOND					
2.375% 05/15/2051 DD 05/15/21	IB	INTEREST BOUGHT	31-JAN-23	3,525.89-	3,525.89-
PAYMENT PERIOD 15-NOV-22 TO 31-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IB	INTEREST BOUGHT	28-FEB-23	1,738.60-	1,738.60-
PAYMENT PERIOD 15-NOV-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	15-MAY-23	331,775.63	331,775.63
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IS	INTEREST SOLD	24-MAY-23	968.07	968.07
PAYMENT PERIOD 15-MAY-23 TO 24-MAY-23					
	IS	INTEREST SOLD	22-JUN-23	4,278.87	4,278.87
PAYMENT PERIOD 15-MAY-23 TO 22-JUN-23					
	IB	INTEREST BOUGHT	25-JUL-23	4,646.74-	4,646.74-
PAYMENT PERIOD 15-MAY-23 TO 25-JUL-23					
	IT	INTEREST RECEIVED	15-NOV-23	305,650.63	305,650.63
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
U S TREASURY BOND					
1.750% 08/15/2041 DD 08/15/21	IB	INTEREST BOUGHT	31-JAN-23	4,907.13-	4,907.13-
PAYMENT PERIOD 15-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	15-FEB-23	246,461.25	246,461.25
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IB	INTEREST BOUGHT	13-APR-23	1,710.36-	1,710.36-
PAYMENT PERIOD 15-FEB-23 TO 13-APR-23					
	IB	INTEREST BOUGHT	14-APR-23	914.16-	914.16-
PAYMENT PERIOD 15-FEB-23 TO 16-APR-23					
	IS	INTEREST SOLD	22-JUN-23	4,022.10	4,022.10
PAYMENT PERIOD 15-FEB-23 TO 22-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IB	INTEREST BOUGHT	31-JUL-23	8,073.21-	8,073.21-
PAYMENT PERIOD 15-FEB-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-AUG-23	257,573.75	257,573.75
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
	IS	INTEREST SOLD	18-OCT-23	3,400.14	3,400.14
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23					
	IB	INTEREST BOUGHT	15-NOV-23	9,287.36-	9,287.36-
PAYMENT PERIOD 15-AUG-23 TO 15-NOV-23					
	IB	INTEREST BOUGHT	14-DEC-23	14,126.97-	14,126.97-
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23					
U S TREASURY BOND					
2.250% 02/15/2052 DD 02/15/22	IB	INTEREST BOUGHT	31-MAR-23	2,044.89-	2,044.89-
PAYMENT PERIOD 15-FEB-23 TO 02-APR-23					
	IB	INTEREST BOUGHT	13-APR-23	847.17-	847.17-
PAYMENT PERIOD 15-FEB-23 TO 13-APR-23					
	IB	INTEREST BOUGHT	14-APR-23	890.99-	890.99-
PAYMENT PERIOD 15-FEB-23 TO 16-APR-23					
	IB	INTEREST BOUGHT	28-APR-23	2,214.26-	2,214.26-
PAYMENT PERIOD 15-FEB-23 TO 30-APR-23					
	IB	INTEREST BOUGHT	31-MAY-23	3,228.31-	3,228.31-
PAYMENT PERIOD 15-FEB-23 TO 31-MAY-23					
	IB	INTEREST BOUGHT	25-JUL-23	5,003.45-	5,003.45-
PAYMENT PERIOD 15-FEB-23 TO 25-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-AUG-23	29,643.75	29,643.75
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
	IS	INTEREST SOLD	04-OCT-23	1,091.37	1,091.37
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23					
U S TREASURY BOND					
3.875% 02/15/2043 DD 02/15/23	IB	INTEREST BOUGHT	31-AUG-23	581.78-	581.78-
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23					
	IS	INTEREST SOLD	04-OCT-23	1,745.33	1,745.33
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23					
U S TREASURY BOND					
4.125% 08/15/2053 DD 08/15/23	IB	INTEREST BOUGHT	31-AUG-23	323.95-	323.95-
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23					
	IB	INTEREST BOUGHT	29-SEP-23	1,614.13-	1,614.13-
PAYMENT PERIOD 15-AUG-23 TO 01-OCT-23					
	IB	INTEREST BOUGHT	31-OCT-23	4,371.60-	4,371.60-
PAYMENT PERIOD 15-AUG-23 TO 31-OCT-23					
U S TREASURY BOND					
4.750% 11/15/2053 DD 11/15/23	IB	INTEREST BOUGHT	30-NOV-23	2,296.70-	2,296.70-
PAYMENT PERIOD 15-NOV-23 TO 30-NOV-23					
	IS	INTEREST SOLD	01-DEC-23	991.76	991.76
PAYMENT PERIOD 15-NOV-23 TO 03-DEC-23					
	IB	INTEREST BOUGHT	15-DEC-23	1,722.53-	1,722.53-
PAYMENT PERIOD 15-NOV-23 TO 17-DEC-23					
U S TREASURY NOTE					
1.625% 05/15/2031 DD 05/15/21	IT	INTEREST RECEIVED	15-MAY-23	17,875.00	17,875.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-NOV-23	17,875.00	17,875.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
U S TREASURY NOTE					
0.875% 09/30/2026 DD 09/30/21	IT	INTEREST RECEIVED	31-MAR-23	181,300.00	181,300.00
PAYMENT PERIOD 30-SEP-22 TO 30-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	181,300.00	181,300.00
PAYMENT PERIOD 31-MAR-23 TO 29-SEP-23					
	IS	INTEREST SOLD	15-DEC-23	28,088.17	28,088.17
PAYMENT PERIOD 30-SEP-23 TO 17-DEC-23					
U S TREASURY NOTE					
1.000% 12/15/2024 DD 12/15/21	IS	INTEREST SOLD	05-JUN-23	66,538.46	66,538.46
PAYMENT PERIOD 15-DEC-22 TO 05-JUN-23					
U S TREASURY NOTE					
1.750% 01/31/2029 DD 01/31/22	IT	INTEREST RECEIVED	31-JAN-23	87.50	87.50
PAYMENT PERIOD 31-JUL-22 TO 30-JAN-23					
	IT	INTEREST RECEIVED	31-JUL-23	87.50	87.50
PAYMENT PERIOD 31-JAN-23 TO 30-JUL-23					
U S TREASURY NOTE					
1.875% 02/15/2032 DD 02/15/22	IB	INTEREST BOUGHT	13-FEB-23	9,016.36-	9,016.36-
PAYMENT PERIOD 15-AUG-22 TO 13-FEB-23					
	IT	INTEREST RECEIVED	15-FEB-23	51,065.63	51,065.63
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IB	INTEREST BOUGHT	28-FEB-23	725.14-	725.14-
PAYMENT PERIOD 15-FEB-23 TO 28-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IB	INTEREST BOUGHT	31-MAR-23	3,529.87-	3,529.87-
PAYMENT PERIOD 15-FEB-23 TO 02-APR-23					
	IB	INTEREST BOUGHT	14-APR-23	3,080.54-	3,080.54-
PAYMENT PERIOD 15-FEB-23 TO 16-APR-23					
	IB	INTEREST BOUGHT	28-APR-23	3,884.67-	3,884.67-
PAYMENT PERIOD 15-FEB-23 TO 30-APR-23					
	IS	INTEREST SOLD	05-JUL-23	18,257.94	18,257.94
PAYMENT PERIOD 15-FEB-23 TO 05-JUL-23					
	IT	INTEREST RECEIVED	15-AUG-23	69,112.50	69,112.50
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
	IS	INTEREST SOLD	18-OCT-23	3,643.00	3,643.00
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23					
	IS	INTEREST SOLD	19-OCT-23	7,398.10	7,398.10
PAYMENT PERIOD 15-AUG-23 TO 19-OCT-23					
	IS	INTEREST SOLD	20-OCT-23	9,492.19	9,492.19
PAYMENT PERIOD 15-AUG-23 TO 22-OCT-23					
U S TREASURY NOTE					
2.500% 05/31/2024 DD 05/31/22	IB	INTEREST BOUGHT	30-JUN-23	35,163.93-	35,163.93-
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23					
	IS	INTEREST SOLD	05-JUL-23	8,360.66	8,360.66
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23					
	IB	INTEREST BOUGHT	25-JUL-23	30,601.09-	30,601.09-
PAYMENT PERIOD 31-MAY-23 TO 25-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IS	INTEREST SOLD	31-JUL-23	14,822.40	14,822.40
PAYMENT PERIOD 31-MAY-23 TO 31-JUL-23					
	IS	INTEREST SOLD	04-AUG-23	31,584.70	31,584.70
PAYMENT PERIOD 31-MAY-23 TO 06-AUG-23					
	IS	INTEREST SOLD	31-AUG-23	19,660.86	19,660.86
PAYMENT PERIOD 31-MAY-23 TO 31-AUG-23					
	IS	INTEREST SOLD	06-SEP-23	20,286.89	20,286.89
PAYMENT PERIOD 31-MAY-23 TO 06-SEP-23					
	IS	INTEREST SOLD	04-OCT-23	33,007.86	33,007.86
PAYMENT PERIOD 31-MAY-23 TO 04-OCT-23					
U S TREASURY NOTE					
3.125% 08/31/2027 DD 08/31/22	IB	INTEREST BOUGHT	13-FEB-23	72,082.18-	72,082.18-
PAYMENT PERIOD 31-AUG-22 TO 13-FEB-23					
	IT	INTEREST RECEIVED	28-FEB-23	331,250.00	331,250.00
PAYMENT PERIOD 31-AUG-22 TO 27-FEB-23					
	IB	INTEREST BOUGHT	28-FEB-23	144.36-	144.36-
PAYMENT PERIOD 31-AUG-22 TO 28-FEB-23					
	IB	INTEREST BOUGHT	31-MAR-23	11,837.63-	11,837.63-
PAYMENT PERIOD 28-FEB-23 TO 02-APR-23					
	IB	INTEREST BOUGHT	28-APR-23	9,476.90-	9,476.90-
PAYMENT PERIOD 28-FEB-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	31-AUG-23	450,000.00	450,000.00
PAYMENT PERIOD 28-FEB-23 TO 30-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IS	INTEREST SOLD	14-DEC-23	262,087.91	262,087.91
PAYMENT PERIOD 31-AUG-23 TO 14-DEC-23					
U S TREASURY NOTE					
3.500% 04/30/2028 DD 04/30/23	IB	INTEREST BOUGHT	31-MAY-23	7,000.00-	7,000.00-
PAYMENT PERIOD 30-APR-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	31-OCT-23	40,250.00	40,250.00
PAYMENT PERIOD 30-APR-23 TO 30-OCT-23					
	IS	INTEREST SOLD	15-DEC-23	10,615.38	10,615.38
PAYMENT PERIOD 31-OCT-23 TO 17-DEC-23					
U S TREASURY NOTE					
3.625% 05/31/2028 DD 05/31/23	IB	INTEREST BOUGHT	05-JUN-23	15,153.69-	15,153.69-
PAYMENT PERIOD 31-MAY-23 TO 05-JUN-23					
	IS	INTEREST SOLD	30-JUN-23	50,660.86	50,660.86
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23					
	IS	INTEREST SOLD	05-JUL-23	35,655.74	35,655.74
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23					
U S TREASURY NOTE					
4.750% 07/31/2025 DD 07/31/23	IB	INTEREST BOUGHT	31-JUL-23	567.93-	567.93-
PAYMENT PERIOD 31-JUL-23 TO 31-JUL-23					
	IS	INTEREST SOLD	30-NOV-23	47,629.07	47,629.07
PAYMENT PERIOD 31-JUL-23 TO 30-NOV-23					
	IS	INTEREST SOLD	15-DEC-23	25,298.91	25,298.91
PAYMENT PERIOD 31-JUL-23 TO 17-DEC-23					
U S TREASURY NOTE					
4.125% 07/31/2028 DD 07/31/23	IB	INTEREST BOUGHT	04-AUG-23	5,257.13-	5,257.13-
PAYMENT PERIOD 31-JUL-23 TO 06-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IB	INTEREST BOUGHT	31-AUG-23	8,300.22-	8,300.22-
PAYMENT PERIOD 31-JUL-23 TO 31-AUG-23					
	IS	INTEREST SOLD	21-SEP-23	41,586.28	41,586.28
PAYMENT PERIOD 31-JUL-23 TO 21-SEP-23					
	IS	INTEREST SOLD	15-DEC-23	31,605.57	31,605.57
PAYMENT PERIOD 31-JUL-23 TO 17-DEC-23					
U S TREASURY NOTE					
3.875% 08/15/2033 DD 08/15/23	IB	INTEREST BOUGHT	31-AUG-23	1,118.80-	1,118.80-
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23					
	IS	INTEREST SOLD	04-OCT-23	3,356.41	3,356.41
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23					
	IB	INTEREST BOUGHT	25-OCT-23	36,391.30-	36,391.30-
PAYMENT PERIOD 15-AUG-23 TO 25-OCT-23					
	IB	INTEREST BOUGHT	30-NOV-23	28,430.70-	28,430.70-
PAYMENT PERIOD 15-AUG-23 TO 30-NOV-23					
	IS	INTEREST SOLD	08-DEC-23	54,671.20	54,671.20
PAYMENT PERIOD 15-AUG-23 TO 10-DEC-23					
	IB	INTEREST BOUGHT	14-DEC-23	11,304.89-	11,304.89-
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23					
U S TREASURY NOTE					
4.125% 08/31/2030 DD 08/31/23	IB	INTEREST BOUGHT	31-AUG-23	192.65-	192.65-
PAYMENT PERIOD 31-AUG-23 TO 31-AUG-23					
	IS	INTEREST SOLD	21-SEP-23	4,238.32	4,238.32
PAYMENT PERIOD 31-AUG-23 TO 21-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IB	INTEREST BOUGHT	29-SEP-23	4,714.29-	4,714.29-
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23					
	IS	INTEREST SOLD	04-OCT-23	3,966.34	3,966.34
PAYMENT PERIOD 31-AUG-23 TO 04-OCT-23					
	IB	INTEREST BOUGHT	31-OCT-23	12,646.98-	12,646.98-
PAYMENT PERIOD 31-AUG-23 TO 31-OCT-23					
U S TREASURY NOTE					
4.375% 08/31/2028 DD 08/31/23	IB	INTEREST BOUGHT	29-SEP-23	6,538.46-	6,538.46-
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23					
	IS	INTEREST SOLD	25-OCT-23	11,442.31	11,442.31
PAYMENT PERIOD 31-AUG-23 TO 25-OCT-23					
U S TREASURY NOTE					
4.625% 09/30/2030 DD 09/30/23	IB	INTEREST BOUGHT	25-OCT-23	7,228.14-	7,228.14-
PAYMENT PERIOD 30-SEP-23 TO 25-OCT-23					
	IB	INTEREST BOUGHT	30-NOV-23	4,700.81-	4,700.81-
PAYMENT PERIOD 30-SEP-23 TO 30-NOV-23					
U S TREASURY NOTE					
4.875% 10/31/2028 DD 10/31/23	IB	INTEREST BOUGHT	31-OCT-23	308.04-	308.04-
PAYMENT PERIOD 31-OCT-23 TO 31-OCT-23					
	IB	INTEREST BOUGHT	14-DEC-23	174,776.79-	174,776.79-
PAYMENT PERIOD 31-OCT-23 TO 14-DEC-23					
U S TREASURY NOTE					
4.875% 11/30/2025 DD 11/30/23	IB	INTEREST BOUGHT	15-DEC-23	68,569.67-	68,569.67-
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
U S TREASURY NOTE					
4.375% 11/30/2030 DD 11/30/23	IB	INTEREST BOUGHT	14-DEC-23	2,061.99-	2,061.99-
PAYMENT PERIOD 30-NOV-23 TO 14-DEC-23					
U S TREASURY NOTE					
1.250% 08/31/2024 DD 08/31/19	IB	INTEREST BOUGHT	21-SEP-23	6,723.90-	6,723.90-
PAYMENT PERIOD 31-AUG-23 TO 21-SEP-23					
	IS	INTEREST SOLD	25-OCT-23	6,442.31	6,442.31
PAYMENT PERIOD 31-AUG-23 TO 25-OCT-23					
	IS	INTEREST SOLD	31-OCT-23	4,684.07	4,684.07
PAYMENT PERIOD 31-AUG-23 TO 31-OCT-23					
	IS	INTEREST SOLD	15-NOV-23	5,552.88	5,552.88
PAYMENT PERIOD 31-AUG-23 TO 15-NOV-23					
	IS	INTEREST SOLD	30-NOV-23	3,949.18	3,949.18
PAYMENT PERIOD 31-AUG-23 TO 30-NOV-23					
U S TREASURY NOTE					
1.500% 11/30/2024 DD 11/30/19	IB	INTEREST BOUGHT	08-DEC-23	2,028.69-	2,028.69-
PAYMENT PERIOD 30-NOV-23 TO 10-DEC-23					
	IS	INTEREST SOLD	15-DEC-23	3,319.67	3,319.67
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23					
U S TREASURY NOTE					
1.375% 01/31/2025 DD 01/31/20	IB	INTEREST BOUGHT	31-JAN-23	208.90-	208.90-
PAYMENT PERIOD 31-JUL-22 TO 31-JAN-23					
	IS	INTEREST SOLD	05-JUN-23	26,322.51	26,322.51
PAYMENT PERIOD 31-JAN-23 TO 05-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
U S TREASURY NOTE					
2.125% 07/31/2024 DD 07/31/17	IT	INTEREST RECEIVED	31-JAN-23	227,109.38	227,109.38
PAYMENT PERIOD 31-JUL-22 TO 30-JAN-23					
	IS	INTEREST SOLD	13-FEB-23	4,520.03	4,520.03
PAYMENT PERIOD 31-JAN-23 TO 13-FEB-23					
	IS	INTEREST SOLD	31-MAR-23	20,017.26	20,017.26
PAYMENT PERIOD 31-JAN-23 TO 02-APR-23					
	IS	INTEREST SOLD	28-APR-23	17,962.71	17,962.71
PAYMENT PERIOD 31-JAN-23 TO 30-APR-23					
	IS	INTEREST SOLD	05-JUN-23	51,589.95	51,589.95
PAYMENT PERIOD 31-JAN-23 TO 05-JUN-23					
RAYTHEON TECHNOLOGIES CORP					
4.625% 11/16/2048 DD 08/16/18	IT	INTEREST RECEIVED	16-MAY-23	27,865.63	27,865.63
PAYMENT PERIOD 16-NOV-22 TO 15-MAY-23					
	IT	INTEREST RECEIVED	16-NOV-23	27,865.63	27,865.63
PAYMENT PERIOD 16-MAY-23 TO 15-NOV-23					
UNITEDHEALTH GROUP INC					
4.750% 07/15/2045 DD 07/23/15	IT	INTEREST RECEIVED	17-JAN-23	11,281.25	11,281.25
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	11,281.25	11,281.25
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
UNITEDHEALTH GROUP INC					
2.875% 08/15/2029 DD 07/25/19	IT	INTEREST RECEIVED	15-FEB-23	7,618.75	7,618.75
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-AUG-23	7,618.75	7,618.75
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
URUGUAY GOVERNMENT INTERNATION					
4.375% 01/23/2031 DD 01/23/19	IT	INTEREST RECEIVED	23-JAN-23	3,937.50	3,937.50
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23					
	IT	INTEREST RECEIVED	24-JUL-23	3,937.50	3,937.50
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23					
	IS	INTEREST SOLD	30-AUG-23	831.25	831.25
PAYMENT PERIOD 23-JUL-23 TO 31-AUG-23					
VALE OVERSEAS LTD					
3.750% 07/08/2030 DD 07/08/20	IT	INTEREST RECEIVED	09-JAN-23	10,500.00	10,500.00
PAYMENT PERIOD 08-JUL-22 TO 07-JAN-23					
	IT	INTEREST RECEIVED	10-JUL-23	10,500.00	10,500.00
PAYMENT PERIOD 08-JAN-23 TO 07-JUL-23					
VERIZON COMMUNICATIONS INC					
3.875% 02/08/2029 DD 02/08/19	IT	INTEREST RECEIVED	08-FEB-23	16,759.38	16,759.38
PAYMENT PERIOD 08-AUG-22 TO 07-FEB-23					
	IT	INTEREST RECEIVED	08-AUG-23	16,759.38	16,759.38
PAYMENT PERIOD 08-FEB-23 TO 07-AUG-23					
VERIZON COMMUNICATIONS INC					
4.016% 12/03/2029 DD 06/03/19	IT	INTEREST RECEIVED	05-JUN-23	3,714.80	3,714.80
PAYMENT PERIOD 03-DEC-22 TO 02-JUN-23					
	IT	INTEREST RECEIVED	04-DEC-23	3,714.80	3,714.80
PAYMENT PERIOD 03-JUN-23 TO 02-DEC-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
VERIZON COMMUNICATIONS INC					
2.875% 11/20/2050 DD 11/20/20	IT	INTEREST RECEIVED	22-MAY-23	16,746.88	16,746.88
PAYMENT PERIOD 20-NOV-22 TO 19-MAY-23					
	IT	INTEREST RECEIVED	20-NOV-23	16,746.88	16,746.88
PAYMENT PERIOD 20-MAY-23 TO 19-NOV-23					
VERIZON OWNER TRUST 2019 C A1A					
1.940% 04/22/2024 DD 10/08/19	IT	INTEREST RECEIVED	20-JAN-23	56.44	56.44
PAYMENT PERIOD 20-DEC-22 TO 19-JAN-23					
	IT	INTEREST RECEIVED	21-FEB-23	0.86	0.86
PAYMENT PERIOD 20-JAN-23 TO 19-FEB-23					
	IS	INTEREST SOLD	21-FEB-23	0.01	0.01
PAYMENT PERIOD 20-JAN-23 TO 20-FEB-23					
VISA INC					
3.150% 12/14/2025 DD 12/14/15	IT	INTEREST RECEIVED	14-JUN-23	19,687.50	19,687.50
PAYMENT PERIOD 14-DEC-22 TO 13-JUN-23					
	IT	INTEREST RECEIVED	14-DEC-23	19,687.50	19,687.50
PAYMENT PERIOD 14-JUN-23 TO 13-DEC-23					
WFRBS COMMERCIAL MORTGA C22 A4					
3.488% 09/15/2057 DD 09/01/14	IT	INTEREST RECEIVED	18-JAN-23	1,530.80	1,530.80
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	17-FEB-23	1,530.80	1,530.80
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	17-MAR-23	1,530.80	1,530.80
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-APR-23	1,530.80	1,530.80
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	17-MAY-23	1,530.80	1,530.80
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	16-JUN-23	1,516.66	1,516.66
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	1,466.80	1,466.80
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	17-AUG-23	1,466.80	1,466.80
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	1,409.50	1,409.50
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	17-OCT-23	1,409.50	1,409.50
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	17-NOV-23	1,409.50	1,409.50
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	1,409.50	1,409.50
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
WP CAREY INC					
2.400% 02/01/2031 DD 10/14/20	IT	INTEREST RECEIVED	01-FEB-23	6,000.00	6,000.00
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	6,000.00	6,000.00
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
WP CAREY INC					
2.250% 04/01/2033 DD 02/25/21	IT	INTEREST RECEIVED	03-APR-23	9,843.75	9,843.75
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	9,843.75	9,843.75
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
WASTE MANAGEMENT INC					
2.400% 05/15/2023 DD 05/16/16	IT	INTEREST RECEIVED	15-MAY-23	4,560.00	4,560.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
WASTE MANAGEMENT INC					
2.500% 11/15/2050 DD 11/17/20	IT	INTEREST RECEIVED	15-MAY-23	6,562.50	6,562.50
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	6,562.50	6,562.50
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
WASTE MANAGEMENT INC					
2.000% 06/01/2029 DD 05/12/21	IT	INTEREST RECEIVED	01-JUN-23	2,050.00	2,050.00
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	2,050.00	2,050.00
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
WELLS FARGO & CO					
4.300% 07/22/2027 DD 07/22/15	IT	INTEREST RECEIVED	23-JAN-23	14,190.00	14,190.00
PAYMENT PERIOD 22-JUL-22 TO 21-JAN-23					
	IT	INTEREST RECEIVED	24-JUL-23	14,190.00	14,190.00
PAYMENT PERIOD 22-JAN-23 TO 21-JUL-23					
WELLS FARGO COMMERCIAL LC18 A4					
3.147% 12/15/2047 DD 12/01/14	IT	INTEREST RECEIVED	18-JAN-23	1,559.84	1,559.84
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-FEB-23	1,559.84	1,559.84
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	17-MAR-23	1,559.84	1,559.84
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	1,559.84	1,559.84
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	17-MAY-23	1,500.71	1,500.71
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	16-JUN-23	1,500.71	1,500.71
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	1,390.17	1,390.17
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	17-AUG-23	1,389.84	1,389.84
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	1,389.84	1,389.84
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	17-OCT-23	1,389.84	1,389.84
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	17-NOV-23	1,368.47	1,368.47
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	1,368.47	1,368.47
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
WELLS FARGO & CO					
4.150% 01/24/2029 DD 01/24/19	IT	INTEREST RECEIVED	24-JAN-23	55,506.25	55,506.25
PAYMENT PERIOD 24-JUL-22 TO 23-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	24-JUL-23	55,506.25	55,506.25
PAYMENT PERIOD 24-JAN-23 TO 23-JUL-23					
WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17	IT	INTEREST RECEIVED	18-JAN-23	4,674.91	4,674.91
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	17-FEB-23	4,674.91	4,674.91
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	17-MAR-23	4,674.91	4,674.91
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	4,674.91	4,674.91
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	17-MAY-23	4,674.91	4,674.91
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	16-JUN-23	4,674.91	4,674.91
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	4,674.91	4,674.91
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	17-AUG-23	4,674.91	4,674.91
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	4,674.91	4,674.91
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	17-OCT-23	4,674.91	4,674.91
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-NOV-23	4,674.91	4,674.91
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	4,674.91	4,674.91
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
WELLS FARGO COMMERCIAL C56 A5					
2.448% 06/15/2053 DD 06/01/20	IT	INTEREST RECEIVED	18-JAN-23	816.00	816.00
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	17-FEB-23	816.00	816.00
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	17-MAR-23	816.00	816.00
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	816.00	816.00
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	17-MAY-23	816.00	816.00
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	16-JUN-23	816.00	816.00
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	816.00	816.00
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	17-AUG-23	816.00	816.00
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	816.00	816.00
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-OCT-23	816.00	816.00
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	17-NOV-23	816.00	816.00
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	816.00	816.00
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
WESTERN MIDSTREAM OPERATING LP					
6.150% 04/01/2033 DD 04/04/23	IT	INTEREST RECEIVED	02-OCT-23	4,656.58	4,656.58
PAYMENT PERIOD 04-APR-23 TO 30-SEP-23					
WILLIAMS COS INC/THE					
2.600% 03/15/2031 DD 03/02/21	IT	INTEREST RECEIVED	15-MAR-23	12,415.00	12,415.00
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	12,415.00	12,415.00
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
WEC ENERGY GROUP INC					
3.550% 06/15/2025 DD 06/10/15	IT	INTEREST RECEIVED	15-JUN-23	4,153.50	4,153.50
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23					
	IT	INTEREST RECEIVED	15-DEC-23	4,153.50	4,153.50
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23					
WISCONSIN PUBLIC SERVICE CORP					
4.752% 11/01/2044 DD 11/21/13	IT	INTEREST RECEIVED	01-MAY-23	15,919.20	15,919.20
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	15,919.20	15,919.20
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
WISCONSIN ST GEN FUND ANNUAL A					
2.196% 05/01/2027 DD 02/13/20	IT	INTEREST RECEIVED	01-MAY-23	4,392.00	4,392.00
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	4,392.00	4,392.00
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
SHORT TERM FDS INT ADJ					
0.000% 00/00/0000 DD 01/14/91	CD	CR INTEREST-ACCOUNT 19514984	29-SEP-23	2.12	2.12
DREYFUS INS RSRV PR MONEY 6546	IT	INTEREST RECEIVED	04-JAN-23	9,504.33	9,504.33
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	02-FEB-23	29,819.76	29,819.76
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-MAR-23	13,836.32	13,836.32
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	04-APR-23	8,520.54	8,520.54
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-MAY-23	5,779.40	5,779.40
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-JUN-23	18,816.94	18,816.94
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	05-JUL-23	13,707.81	13,707.81
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	02-AUG-23	35,795.59	35,795.59
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	05-SEP-23	10,148.11	10,148.11
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	03-OCT-23	11,090.98	11,090.98
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	02-NOV-23	11,898.22	11,898.22
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	04-DEC-23	6,077.26	6,077.26
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
SETTLED INTEREST RECEIVED - U.S. DOLLAR				10,939,398.77	10,939,398.77
PENDING INTEREST RECEIVED - U.S. DOLLAR				0.00	0.00
TOTAL NET INTEREST RECEIVED FOR PERIOD				10,939,398.77	10,939,398.77
LESS - INTEREST RECEIVABLE - BEGINNING OF PERIOD				2,396,138.71	
PLUS - INTEREST RECEIVABLE - END OF PERIOD				2,685,707.79	
INTEREST EARNED FOR PERIOD				11,228,967.85	

BNY MELLON

TRDA56 A56F50559002 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

DIVIDENDS EARNED PAGE: 1

A56 F505590 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2530I

AMEREN SERVICES

PLANT-MO-FI-BNY

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED

* * * NO ACTIVITY FOR THIS PERIOD * * *

BNY MELLON

TRDA56 A56F50559002 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

CASH AND BASE COST RECONCILIATION - SETTLED PAGE: 1

A56 F505590 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2580I

AMEREN SERVICES

PLANT-MO-FI-BNY

	SETTLE DATE BASE CASH	TRADE DATE BASE COST OF INVESTMENT
BEGINNING OF PERIOD	44.68	368,743,993.39
TRANSACTIONS - CONTRACT BASIS		5,574,414.63
TRANSACTIONS - SETTLED BASIS		
SETTLED RECEIPTS AND DISBURSEMENT TRANSACTIONS	1,710,536.17	
SETTLED PURCHASES	301,001,825.68-	
SETTLED SALES	273,703,582.13	
SETTLED PRINCIPAL PAYMENTS	4,891,919.10	
SETTLED MATURITIES	9,226,498.82	
SETTLED CORPORATE ACTIONS	529,846.01	
SETTLED MISCELLANEOUS ACTIVITY	0.00	
INTEREST RECEIVED	10,939,398.77	
DIVIDENDS RECEIVED	0.00	
END OF PERIOD	0.00	374,318,408.02

BNY MELLON

TRDA56 A56F50559002 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

GENERAL LEDGER JOURNAL ENTRIES PAGE: 1

A56 F505590 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2560

AMEREN SERVICES

PLANT-MO-FI-BNY

GENERAL LEDGER ACCOUNT:

GENERAL LEDGER NUMBER:

POSTING DATE	EFFECTIVE DATE	POSTING MONTH	DESCRIPTION	AMOUNT	ENTRY NUMBER	OFFSET ACCOUNT

* * * NO ACTIVITY FOR THIS PERIOD * * *

BNY MELLON

STATEMENT OF NET ASSETS AVAILABLE FOR BENEFITS

A56 F505590 31 DECEMBER 2023 NA200

AMEREN SERVICES
PLANT-MO-FI-BNY

BOOK VALUE		
INVESTMENTS:		
INVESTMENTS AT IDENTIFIED COST	$ 374,318,408.02	
		$ 374,318,408.02
RECEIVABLES		
INTEREST	2,685,707.79	
		2,685,707.79
TOTAL BOOK VALUE		377,004,115.81
UNREALIZED		
APPRECIATION/DEPRECIATION		
UNREALIZED APPRECIATION-INVEST	27,051,080.19-	
		27,051,080.19-
TOTAL UNREALIZED		27,051,080.19-
TOTAL MARKET VALUE		$ 349,953,035.62

BNY MELLON

STATEMENT OF NET ASSETS AVAILABLE FOR BENEFITS
31 DECEMBER 2023

A56 F505591
NA100
AMEREN SERVICES
PLANT-MO-EQ-NUVEEN

ASSETS			
INVESTMENTS:			
INVESTMENTS AT IDENTIFIED COST	$ 183,032,078.76		
UNREALIZED APPRECIATION-INVEST	582,741,164.20		
		$	765,773,242.96
RECEIVABLES:			
INTEREST	5,808.90		
DIVIDENDS	950,675.08		
RECEIVABLES - PENDING ALLOCATION	267,540.00		
			1,224,023.98
TOTAL ASSETS			766,997,266.94
LIABILITIES			
TOTAL LIABILITIES			0.00
NET ASSETS		$	766,997,266.94

AMEREN SERVICES
PLANT-MO-EQ-NUVEEN

	01-JAN-23	YEAR TO DATE 31-DEC-23
NET ASSETS - BEGINNING OF PERIOD		$ 603,432,306.49
RECEIPTS:		
CONTRIBUTIONS:		
COMPANY	$ 1,560,556.50	
		1,560,556.50
INVESTMENT INCOME:		
DIVIDENDS	11,232,518.55	
INTEREST	79,525.95	
REALIZED GAIN/LOSS	2,700.80	
REALIZED GAIN/LOSS- LONG	2,435,785.60	
REALIZED GAIN/LOSS- SHORT	10,104.46-	
UNREALIZED GAIN/LOSS-INVESTMENT	150,402,055.21	
		164,142,481.65
TOTAL RECEIPTS		165,703,038.15
DISBURSEMENTS:		
ADMINISTRATIVE EXPENSES:		
FEES:		
TRUSTEE	65,690.35	
INVESTMENT ADVISORY FEES	146,899.82	
CONSULTING	29,487.53	
UBTI TAX EXPENSE	86,000.00	
		328,077.70
TRANSFERS OUT:		
CASH	1,810,000.00	
		1,810,000.00
TOTAL DISBURSEMENTS		2,138,077.70
NET ASSETS - END OF PERIOD		$ 766,997,266.94

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
INVESTMENTS CASH EQUIVALENTS					
1,739,554.6600	DREYFUS INS RSRV PR MONEY 6546 996211892	1,739,554.66	100.0000	1,739,554.66	0.00
TOTAL INVESTMENTS CASH EQUIVALENTS		1,739,554.66		1,739,554.66	0.00
INVESTMENTS EQUITY					
1,786.0000	ALLEGION PLC G0176J109	69,407.91	126.6900	226,268.34	156,860.43
28,914.0000	AMCOR PLC G0250X107	316,069.86	9.6400	278,730.96	37,338.90-
3,953.0000	AON PLC G0403H108	193,736.53	291.0200	1,150,402.06	956,665.53
7,151.0000	ARCH CAPITAL GROUP LTD G0450A105	411,110.99	74.2700	531,104.77	119,993.78
12,396.0000	ACCENTURE PLC G1151C101	845,531.91	350.9100	4,349,880.36	3,504,348.45
7,894.0000	EATON CORP PLC G29183103	448,753.75	240.8200	1,901,033.08	1,452,279.33
845.0000	EVEREST GROUP LTD G3223R108	202,110.54	353.5800	298,775.10	96,664.56
8,772.0000	INVESCO LTD G491BT108	158,395.28	17.8400	156,492.48	1,902.80-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
13,365.0000	JOHNSON CONTROLS INTERNATIONAL G51502105	392,182.97	57.6400	770,358.60	378,175.63
9,577.0000	LINDE PLC G54950103	758,891.21	410.7100	3,933,369.67	3,174,478.46
26,215.0000	MEDTRONIC PLC G5960L103	1,975,818.38	82.3800	2,159,591.70	183,773.32
5,570.0000	APTIV PLC G6095L109	201,538.76	89.7200	499,740.40	298,201.64
8,594.0000	NORWEGIAN CRUISE LINE HOLDINGS G66721104	293,646.10	20.0400	172,223.76	121,422.34-
3,256.0000	PENTAIR PLC G7S00T104	76,180.78	72.7100	236,743.76	160,562.98
3,863.0000	SEAGATE TECHNOLOGY HOLDINGS PL G7997R103	94,805.74	85.3700	329,784.31	234,978.57
1,991.0000	STERIS PLC G8473T100	307,061.65	219.8500	437,721.35	130,659.70
4,480.0000	TRANE TECHNOLOGIES PLC G8994E103	113,802.89	243.9000	1,092,672.00	978,869.11
2,042.0000	WILLIS TOWERS WATSON PLC G96629103	252,044.06	241.2000	492,530.40	240,486.34
2,936.0000	BUNGE GLOBAL SA H11356104	307,155.51	100.9500	296,389.20	10,766.31-
8,123.0000	CHUBB LTD H1467J104	518,700.79	226.0000	1,835,798.00	1,317,097.21

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
2,866.0000	GARMIN LTD H2906T109	140,489.38	128.5400	368,395.64	227,906.26
6,154.0000	TE CONNECTIVITY LTD H84989104	205,805.58	140.5000	864,637.00	658,831.42
4,958.0000	LYONDELLBASELL INDUSTRIES NV N53745100	242,827.25	95.0800	471,406.64	228,579.39
5,138.0000	NXP SEMICONDUCTORS NV N6596X109	1,031,475.96	229.6800	1,180,095.84	148,619.88
4,648.0000	ROYAL CARIBBEAN CRUISES LTD V7780T103	377,186.49	129.4900	601,869.52	224,683.03
10,651.0000	AFLAC INC 001055102	116,382.72	82.5000	878,707.50	762,324.78
13,271.0000	AES CORP/THE 00130H105	129,314.23	19.2500	255,466.75	126,152.52
140,868.0000	AT&T INC 00206R102	1,979,586.23	16.7800	2,363,765.04	384,178.81
34,174.0000	ABBOTT LABORATORIES 002824100	579,460.23	110.0700	3,761,532.18	3,182,071.95
34,946.0000	ABBVIE INC 00287Y109	947,083.67	154.9700	5,415,581.62	4,468,497.95
9,000.0000	ADOBE INC 00724F101	232,960.03	596.6000	5,369,400.00	5,136,439.97
31,914.0000	ADVANCED MICRO DEVICES INC 007903107	635,570.59	147.4100	4,704,442.74	4,068,872.15

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
5,844.0000	AGILENT TECHNOLOGIES INC 00846U101	76,205.44	139.0300	812,491.32	736,285.88
8,588.0000	AIRBNB INC 009066101	1,226,671.32	136.1400	1,169,170.32	57,501.00-
4,417.0000	AIR PRODUCTS AND CHEMICALS INC 009158106	222,974.17	273.8000	1,209,374.60	986,400.43
3,064.0000	AKAMAI TECHNOLOGIES INC 00971T101	116,455.22	118.3500	362,624.40	246,169.18
2,399.0000	ALBEMARLE CORP 012653101	220,338.31	144.4800	346,607.52	126,269.21
3,101.0000	ALEXANDRIA REAL ESTATE EQUITIE 015271109	381,170.63	126.7700	393,113.77	11,943.14
1,460.0000	ALIGN TECHNOLOGY INC 016255101	222,465.50	274.0000	400,040.00	177,574.50
4,890.0000	ALLIANT ENERGY CORP 018802108	197,422.60	51.3000	250,857.00	53,434.40
5,228.0000	ALLSTATE CORP/THE 020002101	69,197.05	139.9800	731,815.44	662,618.39
98,384.0000	ALPHABET INC 02079K107	947,068.95	140.9300	13,865,257.12	12,918,188.17
116,897.0000	ALPHABET INC 02079K305	1,586,949.39	139.6900	16,329,341.93	14,742,392.54
35,034.0000	ALTRIA GROUP INC 02209S103	281,611.46	40.3400	1,413,271.56	1,131,660.10

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
179,630.0000	AMAZON.COM INC 023135106	2,804,406.43	151.9400	27,292,982.20	24,488,575.77
12,897.0000	AMERICAN AIRLINES GROUP INC 02376R102	404,848.54	13.7400	177,204.78	227,643.76-
11,372.0000	AMERICAN EXPRESS CO 025816109	104,704.11	187.3400	2,130,430.48	2,025,726.37
13,869.0000	AMERICAN INTERNATIONAL GROUP I 026874784	405,793.19	67.7500	939,624.75	533,831.56
9,157.0000	AMERICAN TOWER CORP 03027X100	533,062.30	215.8800	1,976,813.16	1,443,750.86
3,774.0000	AMERICAN WATER WORKS CO INC 030420103	284,612.59	131.9900	498,130.26	213,517.67
3,297.0000	CENCORA INC 03073E105	101,539.97	205.3800	677,137.86	575,597.89
2,021.0000	AMERIPRISE FINANCIAL INC 03076C106	13,606.03	379.8300	767,636.43	754,030.40
4,567.0000	AMETEK INC 031100100	244,956.20	164.8900	753,052.63	508,096.43
10,557.0000	AMGEN INC 031162100	555,302.98	288.0200	3,040,627.14	2,485,324.16
11,704.0000	AMPHENOL CORP 032095101	127,445.89	99.1300	1,160,217.52	1,032,771.63
9,847.0000	ANALOG DEVICES INC 032654105	507,982.19	198.5600	1,955,220.32	1,447,238.13

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
1,727.0000	ANSYS INC 03662Q105	221,266.29	362.8800	626,693.76	405,427.47
4,660.0000	ELEVANCE HEALTH INC 036752103	170,886.83	471.5600	2,197,469.60	2,026,582.77
6,211.0000	APA CORP 03743Q108	163,866.71	35.8800	222,850.68	58,983.97
288,776.0000	APPLE INC 037833100	90,331.01	192.5300	55,598,043.28	55,507,712.27
16,564.0000	APPLIED MATERIALS INC 038222105	81,735.50	162.0700	2,684,527.48	2,602,791.98
10,542.0000	ARCHER-DANIELS-MIDLAND CO 039483102	145,914.46	72.2200	761,343.24	615,428.78
5,014.0000	ARISTA NETWORKS INC 040413106	392,948.74	235.5100	1,180,847.14	787,898.40
1,015.0000	ASSURANT INC 04621X108	41,876.44	168.4900	171,017.35	129,140.91
2,879.0000	ATMOS ENERGY CORP 049560105	285,455.94	115.9000	333,676.10	48,220.16
4,232.0000	AUTODESK INC 052769106	75,655.13	243.4800	1,030,407.36	954,752.23
8,138.0000	AUTOMATIC DATA PROCESSING INC 053015103	172,403.86	232.9700	1,895,909.86	1,723,506.00
349.0000	AUTOZONE INC 053332102	10,497.92	2,585.6100	902,377.89	891,879.97

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
2,798.0000	AVALONBAY COMMUNITIES INC 053484101	357,121.35	187.2200	523,841.56	166,720.21
1,561.0000	AVERY DENNISON CORP 053611109	26,519.07	202.1600	315,571.76	289,052.69
1,426.0000	AXON ENTERPRISE INC 05464C101	314,612.01	258.3300	368,378.58	53,766.57
20,094.0000	BAKER HUGHES CO 05722G100	493,893.42	34.1800	686,812.92	192,919.50
6,108.0000	BALL CORP 058498106	61,984.07	57.5200	351,332.16	289,348.09
136,004.0000	BANK OF AMERICA CORP 060505104	1,403,036.70	33.6700	4,579,254.68	3,176,217.98
4,401.0000	BATH & BODY WORKS INC 070830104	31,824.46	43.1600	189,947.16	158,122.70
10,023.0000	BAXTER INTERNATIONAL INC 071813109	119,795.33	38.6600	387,489.18	267,693.85
5,715.0000	BECTON DICKINSON & CO 075887109	418,592.07	243.8300	1,393,488.45	974,896.38
4,204.0000	W R BERKLEY CORP 084423102	191,225.95	70.7200	297,306.88	106,080.93
3,882.0000	BEST BUY CO INC 086516101	98,129.98	78.2800	303,882.96	205,752.98
433.0000	BIO-RAD LABORATORIES INC 090572207	195,700.42	322.8900	139,811.37	55,889.05-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
2,835.0000	BIOGEN INC 09062X103	123,094.92	258.7700	733,612.95	610,518.03
2,964.0000	BIO-TECHNE CORP 09073M104	366,801.30	77.1600	228,702.24	138,099.06-
2,766.0000	BLACKROCK INC 09247X101	599,955.13	811.8000	2,245,438.80	1,645,483.67
13,992.0000	BLACKSTONE INC 09260D107	1,592,205.65	130.9200	1,831,832.64	239,626.99
11,181.0000	BOEING CO/THE 097023105	353,134.04	260.6600	2,914,439.46	2,561,305.42
689.0000	BOOKING HOLDINGS INC 09857L108	114,984.27	3,547.2200	2,444,034.58	2,329,050.31
4,882.0000	BORGWARNER INC 099724106	138,479.16	35.8500	175,019.70	36,540.54
2,846.0000	BOSTON PROPERTIES INC 101121101	226,756.26	70.1700	199,703.82	27,052.44-
28,838.0000	BOSTON SCIENTIFIC CORP 101137107	340,697.98	57.8100	1,667,124.78	1,326,426.80
40,180.0000	BRISTOL-MYERS SQUIBB CO 110122108	980,899.15	51.3100	2,061,635.80	1,080,736.65
2,325.0000	BROADRIDGE FINANCIAL SOLUTIONS 11133T103	274,835.11	205.7500	478,368.75	203,533.64
8,675.0000	BROADCOM INC 11135F101	1,452,740.55	1,116.2500	9,683,468.75	8,230,728.20

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
4,718.0000	BROWN & BROWN INC 115236101	272,850.08	71.1100	335,496.98	62,646.90
3,447.0000	BROWN-FORMAN CORP 115637209	41,103.97	57.1000	196,823.70	155,719.73
2,438.0000	BUILDERS FIRSTSOURCE INC 12008R107	396,199.38	166.9400	406,999.72	10,800.34
2,160.0000	CBOE GLOBAL MARKETS INC 12503M108	206,840.03	178.5600	385,689.60	178,849.57
6,027.0000	CBRE GROUP INC 12504L109	106,429.95	93.0900	561,053.43	454,623.48
2,669.0000	CDW CORP/DE 12514G108	330,488.73	227.3200	606,717.08	276,228.35
3,810.0000	CF INDUSTRIES HOLDINGS INC 125269100	55,052.91	79.5000	302,895.00	247,842.09
2,452.0000	CH ROBINSON WORLDWIDE INC 12541W209	119,322.41	86.3900	211,828.28	92,505.87
5,780.0000	CIGNA GROUP/THE 125523100	63,839.33	299.4500	1,730,821.00	1,666,981.67
7,089.0000	CME GROUP INC 12572Q105	580,549.91	210.6000	1,492,943.40	912,393.49
5,768.0000	CMS ENERGY CORP 125896100	176,823.97	58.0700	334,947.76	158,123.79
39,050.0000	CSX CORP 126408103	79,617.37	34.6700	1,353,863.50	1,274,246.13

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
25,233.0000	CVS HEALTH CORP 126650100	685,253.92	78.9600	1,992,397.68	1,307,143.76
14,925.0000	COTERRA ENERGY INC 127097103	274,529.25	25.5200	380,886.00	106,356.75
5,352.0000	CADENCE DESIGN SYSTEMS INC 127387108	217,487.45	272.3700	1,457,724.24	1,240,236.79
4,243.0000	CAESARS ENTERTAINMENT INC 12769G100	378,984.76	46.8800	198,911.84	180,072.92-
2,097.0000	CAMDEN PROPERTY TRUST 133131102	351,175.90	99.2900	208,211.13	142,964.77-
3,999.0000	CAMPBELL SOUP CO 134429109	158,486.96	43.2300	172,876.77	14,389.81
7,515.0000	CAPITAL ONE FINANCIAL CORP 14040H105	272,531.04	131.1200	985,366.80	712,835.76
4,864.0000	CARDINAL HEALTH INC 14149Y108	118,241.43	100.8000	490,291.20	372,049.77
3,057.0000	CARMAX INC 143130102	63,398.33	76.7400	234,594.18	171,195.85
19,901.0000	CARNIVAL CORP 143658300	337,531.68	18.5400	368,964.54	31,432.86
16,342.0000	CARRIER GLOBAL CORP 14448C104	66,171.51	57.4500	938,847.90	872,676.39
3,722.0000	CATALENT INC 148806102	292,628.25	44.9300	167,229.46	125,398.79-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
10,056.0000	CATERPILLAR INC 149123101	142,791.87	295.6700	2,973,257.52	2,830,465.65
2,053.0000	CELANESE CORP 150870103	185,952.12	155.3700	318,974.61	133,022.49
10,698.0000	CENTENE CORP 15135B101	450,380.25	74.2100	793,898.58	343,518.33
12,671.0000	CENTERPOINT ENERGY INC 15189T107	211,227.83	28.5700	362,010.47	150,782.64
3,009.0000	CERIDIAN HCM HOLDING INC 15677J108	318,517.74	67.1200	201,964.08	116,553.66-
1,012.0000	CHARLES RIVER LABORATORIES INT 159864107	324,860.10	236.4000	239,236.80	85,623.30-
2,005.0000	CHARTER COMMUNICATIONS INC 16119P108	549,322.28	388.6800	779,303.40	229,981.12
34,680.0000	CHEVRON CORP 166764100	1,137,115.50	149.1600	5,172,868.80	4,035,753.30
543.0000	CHIPOTLE MEXICAN GRILL INC 169656105	180,358.34	2,286.9600	1,241,819.28	1,061,460.94
4,860.0000	CHURCH & DWIGHT CO INC 171340102	224,718.56	94.5600	459,561.60	234,843.04
3,067.0000	CINCINNATI FINANCIAL CORP 172062101	161,612.01	103.4600	317,311.82	155,699.81
79,997.0000	CISCO SYSTEMS INC 17275R102	795,240.74	50.5200	4,041,448.44	3,246,207.70

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
1,716.0000	CINTAS CORP 172908105	92,846.47	602.6600	1,034,164.56	941,318.09
37,801.0000	CITIGROUP INC 172967424	1,253,416.16	51.4400	1,944,483.44	691,067.28
9,191.0000	CITIZENS FINANCIAL GROUP INC 174610105	215,349.77	33.1400	304,589.74	89,239.97
2,447.0000	CLOROX CO/THE 189054109	57,360.71	142.5900	348,917.73	291,557.02
76,749.0000	COCA-COLA CO/THE 191216100	1,330,334.25	58.9300	4,522,818.57	3,192,484.32
9,905.0000	COGNIZANT TECHNOLOGY SOLUTIONS 192446102	167,463.54	75.5300	748,124.65	580,661.11
16,282.0000	COLGATE-PALMOLIVE CO 194162103	242,613.16	79.7100	1,297,838.22	1,055,225.06
79,312.0000	COMCAST CORP 20030N101	637,933.88	43.8500	3,477,831.20	2,839,897.32
2,478.0000	COMERICA INC 200340107	59,806.95	55.8100	138,297.18	78,490.23
9,797.0000	CONAGRA BRANDS INC 205887102	146,607.58	28.6600	280,782.02	134,174.44
23,456.0000	CONOCOPHILLIPS 20825C104	385,681.78	116.0700	2,722,537.92	2,336,856.14
6,903.0000	CONSOLIDATED EDISON INC 209115104	394,705.98	90.9700	627,965.91	233,259.93

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
3,201.0000	CONSTELLATION BRANDS INC 21036P108	89,354.39	241.7500	773,841.75	684,487.36
930.0000	COOPER COS INC/THE 216648402	170,243.10	378.4400	351,949.20	181,706.10
17,188.0000	COPART INC 217204106	263,304.23	49.0000	842,212.00	578,907.77
15,014.0000	CORNING INC 219350105	121,902.19	30.4500	457,176.30	335,274.11
13,747.0000	CORTEVA INC 22052L104	176,898.49	47.9200	658,756.24	481,857.75
8,761.0000	COSTCO WHOLESALE CORP 22160K105	432,966.72	660.0800	5,782,960.88	5,349,994.16
8,200.0000	COSTAR GROUP INC 22160N109	582,703.51	87.3900	716,598.00	133,894.49
8,617.0000	CROWN CASTLE INC 22822V101	595,698.02	115.1900	992,592.23	396,894.21
2,789.0000	CUMMINS INC 231021106	52,443.85	239.5700	668,160.73	615,716.88
5,958.0000	DR HORTON INC 23331A109	132,049.49	151.9800	905,496.84	773,447.35
12,952.0000	DANAHER CORP 235851102	406,294.25	231.3400	2,996,315.68	2,590,021.43
2,448.0000	DARDEN RESTAURANTS INC 237194105	68,275.88	164.3000	402,206.40	333,930.52

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
1,073.0000	DAVITA INC 23918K108	26,747.85	104.7600	112,407.48	85,659.63
5,290.0000	DEERE & CO 244199105	69,886.35	399.8700	2,115,312.30	2,045,425.95
12,664.0000	DELTA AIR LINES INC 247361702	300,384.80	40.2300	509,472.72	209,087.92
4,472.0000	DENTSPLY SIRONA INC 24906P109	173,498.43	35.5900	159,158.48	14,339.95-
12,620.0000	DEVON ENERGY CORP 25179M103	311,229.90	45.3000	571,686.00	260,456.10
7,631.0000	DEXCOM INC 252131107	787,675.36	124.0900	946,930.79	159,255.43
3,610.0000	DIAMONDBACK ENERGY INC 25278X109	381,176.90	155.0800	559,838.80	178,661.90
5,966.0000	DIGITAL REALTY TRUST INC 253868103	658,477.15	134.5800	802,904.28	144,427.13
36,141.0000	WALT DISNEY CO/THE 254687106	835,625.15	90.2900	3,263,170.89	2,427,545.74
5,004.0000	DISCOVER FINANCIAL SERVICES 254709108	18,804.77	112.4000	562,449.60	543,644.83
4,400.0000	DOLLAR GENERAL CORP 256677105	205,211.28	135.9500	598,180.00	392,968.72
4,068.0000	DOLLAR TREE INC 256746108	165,755.30	142.0500	577,859.40	412,104.10

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
686.0000	DOMINO'S PIZZA INC 25754A201	258,957.45	412.2300	282,789.78	23,832.33
2,715.0000	DOVER CORP 260003108	30,289.31	153.8100	417,594.15	387,304.84
13,949.0000	DOW INC 260557103	333,067.00	54.8400	764,963.16	431,896.16
8,486.0000	DUPONT DE NEMOURS INC 26614N102	235,493.50	76.9300	652,827.98	417,334.48
11,508.0000	EOG RESOURCES INC 26875P101	305,129.77	120.9500	1,391,892.60	1,086,762.83
8,123.0000	EQT CORP 26884L109	328,712.13	38.6600	314,035.18	14,676.95-
2,345.0000	EASTMAN CHEMICAL CO 277432100	47,917.69	89.8200	210,627.90	162,710.21
10,261.0000	EBAY INC 278642103	55,242.63	43.6200	447,584.82	392,342.19
5,011.0000	ECOLAB INC 278865100	191,809.98	198.3500	993,931.85	802,121.87
11,955.0000	EDWARDS LIFESCIENCES CORP 28176E108	178,308.58	76.2500	911,568.75	733,260.17
4,865.0000	ELECTRONIC ARTS INC 285512109	125,472.85	136.8100	665,580.65	540,107.80
11,279.0000	EMERSON ELECTRIC CO 291011104	207,616.67	97.3300	1,097,785.07	890,168.40

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
2,716.0000	ENPHASE ENERGY INC 29355A107	546,508.21	132.1400	358,892.24	187,615.97-
1,135.0000	EPAM SYSTEMS INC 29414B104	739,699.33	297.3400	337,480.90	402,218.43-
2,393.0000	EQUIFAX INC 294429105	68,148.77	247.2900	591,764.97	523,616.20
1,842.0000	EQUINIX INC 29444U700	555,769.46	805.3900	1,483,528.38	927,758.92
6,762.0000	EQUITY RESIDENTIAL 29476L107	236,501.32	61.1600	413,563.92	177,062.60
1,227.0000	ESSEX PROPERTY TRUST INC 297178105	235,487.22	247.9400	304,222.38	68,735.16
2,391.0000	ETSY INC 29786A106	267,203.82	81.0500	193,790.55	73,413.27-
6,728.0000	EVERSOURCE ENERGY 30040W108	199,370.80	61.7200	415,252.16	215,881.36
2,715.0000	EXPEDIA GROUP INC 30212P303	125,667.51	151.7900	412,109.85	286,442.34
2,870.0000	EXPEDITORS INTERNATIONAL OF WA 302130109	112,055.28	127.2000	365,064.00	253,008.72
4,162.0000	EXTRA SPACE STORAGE INC 30225T102	456,161.27	160.3300	667,293.46	211,132.19
79,126.0000	EXXON MOBIL CORP 30231G102	1,627,826.95	99.9800	7,911,017.48	6,283,190.53

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
2,391.0000	FMC CORP 302491303	57,027.23	63.0500	150,752.55	93,725.32
43,844.0000	META PLATFORMS INC 30303M102	2,700,826.00	353.9600	15,519,022.24	12,818,196.24
725.0000	FACTSET RESEARCH SYSTEMS INC 303075105	338,969.86	477.0500	345,861.25	6,891.39
495.0000	FAIR ISAAC CORP 303250104	324,197.28	1,164.0100	576,184.95	251,987.67
11,230.0000	FASTENAL CO 311900104	145,414.13	64.7700	727,367.10	581,952.97
1,513.0000	FEDERAL REALTY INVESTMENT TRUS 313745101	183,559.21	103.0500	155,914.65	27,644.56-
4,609.0000	FEDEX CORP 31428X106	130,614.72	252.9700	1,165,938.73	1,035,324.01
1,137.0000	F5 INC 315616102	149,697.52	178.9800	203,500.26	53,802.74
11,794.0000	FIDELITY NATIONAL INFORMATION 31620M106	873,869.84	60.0700	708,465.58	165,404.26-
13,444.0000	FIFTH THIRD BANCORP 316773100	144,950.76	34.4900	463,683.56	318,732.80
2,107.0000	FIRST SOLAR INC 336433107	330,005.85	172.2800	362,993.96	32,988.11
11,852.0000	FISERV INC 337738108	437,188.56	132.8400	1,574,419.68	1,137,231.12

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
1,428.0000	FLEETCOR TECHNOLOGIES INC 339041105	312,553.03	282.6100	403,567.08	91,014.05
77,596.0000	FORD MOTOR CO 345370860	644,772.98	12.1900	945,895.24	301,122.26
12,839.0000	FORTINET INC 34959E109	220,790.74	58.5300	751,466.67	530,675.93
6,762.0000	FORTIVE CORP 34959J108	106,271.56	73.6300	497,886.06	391,614.50
5,302.0000	FOX CORP 35137L105	218,301.95	29.6700	157,310.34	60,991.61-
2,714.0000	FOX CORP 35137L204	112,359.60	27.6500	75,042.10	37,317.50-
5,489.0000	FRANKLIN RESOURCES INC 354613101	58,850.71	29.7900	163,517.31	104,666.60
28,242.0000	FREEPORT-MCMORAN INC 35671D857	386,281.96	42.5700	1,202,261.94	815,979.98
7,697.0000	GE HEALTHCARE INC 36266G107	438,504.06	77.3200	595,132.04	156,627.98
4,187.0000	ARTHUR J GALLAGHER & CO 363576109	271,186.56	224.8800	941,572.56	670,386.00
1,551.0000	GARTNER INC 366651107	169,005.43	451.1100	699,671.61	530,666.18
1,268.0000	GENERAC HOLDINGS INC 368736104	381,854.12	129.2400	163,876.32	217,977.80-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
4,480.0000	GENERAL DYNAMICS CORP 369550108	118,964.34	259.6700	1,163,321.60	1,044,357.26
21,457.0000	GENERAL ELECTRIC CO 369604301	1,500,413.02	127.6300	2,738,556.91	1,238,143.89
11,668.0000	GENERAL MILLS INC 370334104	214,144.72	65.1400	760,053.52	545,908.80
26,671.0000	GENERAL MOTORS CO 37045V100	920,857.25	35.9200	958,022.32	37,165.07
2,791.0000	GENUINE PARTS CO 372460105	101,978.93	138.5000	386,553.50	284,574.57
24,564.0000	GILEAD SCIENCES INC 375558103	257,689.47	81.0100	1,989,929.64	1,732,240.17
5,164.0000	GLOBAL PAYMENTS INC 37940X102	247,585.88	127.0000	655,828.00	408,242.12
1,699.0000	GLOBE LIFE INC 37959E102	140,888.14	121.7200	206,802.28	65,914.14
6,441.0000	GOLDMAN SACHS GROUP INC/THE 38141G104	484,535.37	385.7700	2,484,744.57	2,000,209.20
873.0000	WW GRAINGER INC 384802104	61,533.29	828.6900	723,446.37	661,913.08
3,911.0000	HCA HEALTHCARE INC 40412C101	278,110.64	270.6800	1,058,629.48	780,518.84
17,535.0000	HP INC 40434L105	75,489.42	30.0900	527,628.15	452,138.73

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
18,002.0000	HALLIBURTON CO 406216101	471,720.65	36.1500	650,772.30	179,051.65
6,113.0000	HARTFORD FINANCIAL SERVICES GR 416515104	110,732.02	80.3800	491,362.94	380,630.92
2,552.0000	HASBRO INC 418056107	70,079.33	51.0600	130,305.12	60,225.79
10,967.0000	HEALTHPEAK PROPERTIES INC 42250P103	304,734.53	19.8000	217,146.60	87,587.93-
1,397.0000	JACK HENRY & ASSOCIATES INC 426281101	197,086.76	163.4100	228,283.77	31,197.01
2,890.0000	HERSHEY CO/THE 427866108	125,917.14	186.4400	538,811.60	412,894.46
5,494.0000	HESS CORP 42809H107	195,836.17	144.1600	792,015.04	596,178.87
24,670.0000	HEWLETT PACKARD ENTERPRISE CO 42824C109	73,008.56	16.9800	418,896.60	345,888.04
5,062.0000	HILTON WORLDWIDE HOLDINGS INC 43300A203	339,649.76	182.0900	921,739.58	582,089.82
5,013.0000	HOLOGIC INC 436440101	185,209.39	71.4500	358,178.85	172,969.46
19,753.0000	HOME DEPOT INC/THE 437076102	217,777.05	346.5500	6,845,402.15	6,627,625.10
13,018.0000	HONEYWELL INTERNATIONAL INC 438516106	282,478.29	209.7100	2,730,004.78	2,447,526.49

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
5,716.0000	HORMEL FOODS CORP 440452100	165,476.95	32.1100	183,540.76	18,063.81
14,390.0000	HOST HOTELS & RESORTS INC 44107P104	181,072.19	19.4700	280,173.30	99,101.11
7,698.0000	HOWMET AEROSPACE INC 443201108	166,768.37	54.1200	416,615.76	249,847.39
1,060.0000	HUBBELL INC 443510607	317,623.70	328.9300	348,665.80	31,042.10
2,455.0000	HUMANA INC 444859102	56,232.25	457.8100	1,123,923.55	1,067,691.30
1,585.0000	JB HUNT TRANSPORT SERVICES INC 445658107	131,538.62	199.7400	316,587.90	185,049.28
27,303.0000	HUNTINGTON BANCSHARES INC/OH 446150104	285,655.48	12.7200	347,294.16	61,638.68
753.0000	HUNTINGTON INGALLS INDUSTRIES 446413106	176,082.20	259.6400	195,508.92	19,426.72
1,502.0000	IDEX CORP 45167R104	243,510.25	217.1100	326,099.22	82,588.97
1,648.0000	IDEXX LABORATORIES INC 45168D104	206,167.34	555.0500	914,722.40	708,555.06
5,412.0000	ILLINOIS TOOL WORKS INC 452308109	82,633.56	261.9400	1,417,619.28	1,334,985.72
3,153.0000	ILLUMINA INC 452327109	552,637.20	139.2400	439,023.72	113,613.48-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
3,777.0000	INCYTE CORP 45337C102	467,872.54	62.7900	237,157.83	230,714.71-
8,001.0000	INGERSOLL RAND INC 45687V106	149,161.91	77.3400	618,797.34	469,635.43
1,360.0000	INSULET CORP 45784P101	425,360.40	216.9800	295,092.80	130,267.60-
83,276.0000	INTEL CORP 458140100	791,809.49	50.2500	4,184,619.00	3,392,809.51
11,300.0000	INTERCONTINENTAL EXCHANGE INC 45866F104	410,007.57	128.4300	1,451,259.00	1,041,251.43
18,043.0000	INTERNATIONAL BUSINESS MACHINE 459200101	396,673.83	163.5500	2,950,932.65	2,554,258.82
4,984.0000	INTERNATIONAL FLAVORS & FRAGRA 459506101	506,216.25	80.9700	403,554.48	102,661.77-
6,836.0000	INTERNATIONAL PAPER CO 460146103	160,056.09	36.1500	247,121.40	87,065.31
7,427.0000	INTERPUBLIC GROUP OF COS INC/T 460690100	70,630.98	32.6400	242,417.28	171,786.30
6,943.0000	INTUITIVE SURGICAL INC 46120E602	228,721.72	337.3600	2,342,290.48	2,113,568.76
5,520.0000	INTUIT INC 461202103	246,936.47	625.0300	3,450,165.60	3,203,229.13
11,170.0000	INVITATION HOMES INC 46187W107	411,670.35	34.1100	381,008.70	30,661.65-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
3,603.0000	IQVIA HOLDINGS INC 46266C105	362,364.78	231.3800	833,662.14	471,297.36
5,834.0000	IRON MOUNTAIN INC 46284V101	159,794.10	69.9800	408,263.32	248,469.22
57,107.0000	JPMORGAN CHASE & CO 46625H100	1,320,143.86	170.1000	9,713,900.70	8,393,756.84
2,527.0000	JABIL INC 466313103	335,863.57	127.4000	321,939.80	13,923.77-
2,458.0000	JACOBS SOLUTIONS INC 46982L108	173,115.65	129.8000	319,048.40	145,932.75
47,517.0000	JOHNSON & JOHNSON 478160104	1,443,498.61	156.7400	7,447,814.58	6,004,315.97
6,135.0000	JUNIPER NETWORKS INC 48203R104	95,530.96	29.4800	180,859.80	85,328.84
2,680.0000	KLA CORP 482480100	111,419.34	581.3000	1,557,884.00	1,446,464.66
4,981.0000	KELLANOVA 487836108	154,180.37	55.9100	278,487.71	124,307.34
34,632.0000	KENVUE INC 49177J102	703,698.11	21.5300	745,626.96	41,928.85
19,784.0000	KEURIG DR PEPPER INC 49271V100	682,788.35	33.3200	659,202.88	23,585.47-
17,589.0000	KEYCORP 493267108	174,297.23	14.4000	253,281.60	78,984.37

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
3,474.0000	KEYSIGHT TECHNOLOGIES INC 49338L103	219,037.15	159.0900	552,678.66	333,641.51
6,685.0000	KIMBERLY-CLARK CORP 494368103	213,552.73	121.5100	812,294.35	598,741.62
12,271.0000	KIMCO REALTY CORP 49446R109	223,754.37	21.3100	261,495.01	37,740.64
38,278.0000	KINDER MORGAN INC 49456B101	1,156,473.55	17.6400	675,223.92	481,249.63-
16,010.0000	KRAFT HEINZ CO/THE 500754106	357,912.72	36.9800	592,049.80	234,137.08
13,231.0000	KROGER CO/THE 501044101	105,133.74	45.7100	604,789.01	499,655.27
5,471.0000	LKQ CORP 501889208	179,648.95	47.7900	261,459.09	81,810.14
3,701.0000	L3HARRIS TECHNOLOGIES INC 502431109	182,589.53	210.6200	779,504.62	596,915.09
1,678.0000	LABORATORY CORP OF AMERICA HOL 50540R409	73,978.87	227.2900	381,392.62	307,413.75
2,603.0000	LAM RESEARCH CORP 512807108	78,356.01	783.2600	2,038,825.78	1,960,469.77
2,772.0000	LAMB WESTON HOLDINGS INC 513272104	213,098.44	108.0900	299,625.48	86,527.04
7,296.0000	LAS VEGAS SANDS CORP 517834107	406,045.82	49.2100	359,036.16	47,009.66-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
4,532.0000	ESTEE LAUDER COS INC/THE 518439104	118,238.12	146.2500	662,805.00	544,566.88
2,732.0000	LEIDOS HOLDINGS INC 525327102	229,214.80	108.2400	295,711.68	66,496.88
4,948.0000	LENNAR CORP 526057104	134,156.61	149.0400	737,449.92	603,293.31
15,765.0000	ELI LILLY & CO 532457108	629,187.88	582.9200	9,189,733.80	8,560,545.92
2,774.0000	LIVE NATION ENTERTAINMENT INC 538034109	200,786.95	93.6000	259,646.40	58,859.45
4,361.0000	LOCKHEED MARTIN CORP 539830109	97,993.29	453.2400	1,976,579.64	1,878,586.35
3,777.0000	LOEWS CORP 540424108	36,443.12	69.5900	262,841.43	226,398.31
11,397.0000	LOWE'S COS INC 548661107	41,963.38	222.5500	2,536,402.35	2,494,438.97
2,285.0000	LULULEMON ATHLETICA INC 550021109	943,538.20	511.2900	1,168,297.65	224,759.45
3,268.0000	M&T BANK CORP 55261F104	320,871.21	137.0800	447,977.44	127,106.23
5,542.0000	MGM RESORTS INTERNATIONAL 552953101	182,711.35	44.6800	247,616.56	64,905.21
1,555.0000	MSCI INC 55354G100	229,965.86	565.6500	879,585.75	649,619.89

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
11,465.0000	MARATHON OIL CORP 565849106	72,845.27	24.1600	276,994.40	204,149.13
7,505.0000	MARATHON PETROLEUM CORP 56585A102	26,733.01	148.3600	1,113,441.80	1,086,708.79
775.0000	MARKETAXESS HOLDINGS INC 57060D108	251,265.27	292.8500	226,958.75	24,306.52-
9,655.0000	MARSH & MCLENNAN COS INC 571748102	187,650.06	189.4700	1,829,332.85	1,641,682.79
4,938.0000	MARRIOTT INTERNATIONAL INC/MD 571903202	49,117.99	225.5100	1,113,568.38	1,064,450.39
1,220.0000	MARTIN MARIETTA MATERIALS INC 573284106	169,899.67	498.9100	608,670.20	438,770.53
4,603.0000	MASCO CORP 574599106	53,662.49	66.9800	308,308.94	254,646.45
16,358.0000	MASTERCARD INC 57636Q104	363,390.38	426.5100	6,976,850.58	6,613,460.20
5,339.0000	MATCH GROUP INC 57667L107	832,863.32	36.5000	194,873.50	637,989.82-
4,989.0000	MCCORMICK & CO INC/MD 579780206	86,186.08	68.4200	341,347.38	255,161.30
14,326.0000	MCDONALD'S CORP 580135101	271,017.73	296.5100	4,247,802.26	3,976,784.53
2,628.0000	MCKESSON CORP 58155Q103	101,654.03	462.9800	1,216,711.44	1,115,057.41

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
50,050.0000	MERCK & CO INC 58933Y105	1,103,193.14	109.0200	5,456,451.00	4,353,257.86
12,450.0000	METLIFE INC 59156R108	311,278.44	66.1300	823,318.50	512,040.06
433.0000	METTLER-TOLEDO INTERNATIONAL I 592688105	175,428.09	1,212.9600	525,211.68	349,783.59
146,808.0000	MICROSOFT CORP 594918104	2,733,497.66	376.0400	55,205,680.32	52,472,182.66
10,749.0000	MICROCHIP TECHNOLOGY INC 595017104	249,545.28	90.1800	969,344.82	719,799.54
21,702.0000	MICRON TECHNOLOGY INC 595112103	230,223.74	85.3400	1,852,048.68	1,621,824.94
2,329.0000	MID-AMERICA APARTMENT COMMUNIT 59522J103	213,806.52	134.4600	313,157.34	99,350.82
6,695.0000	MODERNA INC 60770K107	2,356,077.53	99.4500	665,817.75	1,690,259.78-
1,035.0000	MOHAWK INDUSTRIES INC 608190104	145,135.47	103.5000	107,122.50	38,012.97-
1,151.0000	MOLINA HEALTHCARE INC 60855R100	361,627.19	361.3100	415,867.81	54,240.62
3,726.0000	MOLSON COORS BEVERAGE CO 60871R209	156,277.10	61.2100	228,068.46	71,791.36
26,900.0000	MONDELEZ INTERNATIONAL INC 609207105	268,049.08	72.4300	1,948,367.00	1,680,317.92

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
941.0000	MONOLITHIC POWER SYSTEMS INC 609839105	368,174.85	630.7800	593,563.98	225,389.13
14,822.0000	MONSTER BEVERAGE CORP 61174X109	203,085.63	57.6100	853,895.42	650,809.79
3,102.0000	MOODY'S CORP 615369105	46,679.42	390.5600	1,211,517.12	1,164,837.70
24,962.0000	MORGAN STANLEY 617446448	349,490.44	93.2500	2,327,706.50	1,978,216.06
6,341.0000	MOSAIC CO/THE 61945C103	282,333.74	35.7300	226,563.93	55,769.81-
3,280.0000	MOTOROLA SOLUTIONS INC 620076307	110,572.96	313.0900	1,026,935.20	916,362.24
64.0000	NVR INC 62944T105	246,311.40	7,000.4500	448,028.80	201,717.40
6,621.0000	NASDAQ INC 631103108	184,580.59	58.1400	384,944.94	200,364.35
4,218.0000	NETAPP INC 64110D104	86,277.71	88.1600	371,858.88	285,581.17
8,645.0000	NETFLIX INC 64110L106	267,270.04	486.8800	4,209,077.60	3,941,807.56
22,778.0000	NEWMONT CORP 651639106	753,134.74	41.3900	942,781.42	189,646.68
7,982.0000	NEWS CORP 65249B109	51,918.47	24.5500	195,958.10	144,039.63

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
2,598.0000	NEWS CORP 65249B208	37,461.43	25.7200	66,820.56	29,359.13
24,278.0000	NIKE INC 654106103	72,876.45	108.5700	2,635,862.46	2,562,986.01
8,410.0000	NISOURCE INC 65473P105	136,392.08	26.5500	223,285.50	86,893.42
1,021.0000	NORDSON CORP 655663102	226,764.10	264.1600	269,707.36	42,943.26
4,468.0000	NORFOLK SOUTHERN CORP 655844108	99,531.67	236.3800	1,056,145.84	956,614.17
4,117.0000	NORTHERN TRUST CORP 665859104	179,178.01	84.3800	347,392.46	168,214.45
2,810.0000	NORTHROP GRUMMAN CORP 666807102	69,598.63	468.1400	1,315,473.40	1,245,874.77
11,123.0000	GEN DIGITAL INC 668771108	125,919.22	22.8200	253,826.86	127,907.64
4,856.0000	NUCOR CORP 670346105	65,647.28	174.0400	845,138.24	779,490.96
48,819.0000	NVIDIA CORP 67066G104	562,509.41	495.2200	24,176,145.18	23,613,635.77
1,168.0000	O'REILLY AUTOMOTIVE INC 67103H107	39,336.01	950.0800	1,109,693.44	1,070,357.43
13,084.0000	OCCIDENTAL PETROLEUM CORP 674599105	193,317.45	59.7100	781,245.64	587,928.19

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
1,757.0000	OLD DOMINION FREIGHT LINE INC 679580100	215,888.45	405.3300	712,164.81	496,276.36
4,009.0000	OMNICOM GROUP INC 681919106	95,267.17	86.5100	346,818.59	251,551.42
8,552.0000	ON SEMICONDUCTOR CORP 682189105	453,689.52	83.5300	714,348.56	260,659.04
11,484.0000	ONEOK INC 682680103	502,346.37	70.2200	806,406.48	304,060.11
31,229.0000	ORACLE CORP 68389X105	267,308.25	105.4300	3,292,473.47	3,025,165.22
8,089.0000	OTIS WORLDWIDE CORP 68902V107	99,098.25	89.4700	723,722.83	624,624.58
7,866.0000	PNC FINANCIAL SERVICES GROUP I 693475105	318,226.00	154.8500	1,218,050.10	899,824.10
4,639.0000	PPG INDUSTRIES INC 693506107	104,151.30	149.5500	693,762.45	589,611.15
15,023.0000	PPL CORP 69351T106	531,882.90	27.1000	407,123.30	124,759.60-
2,337.0000	PTC INC 69370C100	327,031.92	174.9600	408,881.52	81,849.60
10,358.0000	PACCAR INC 693718108	125,759.66	97.6500	1,011,458.70	885,699.04
1,792.0000	PACKAGING CORP OF AMERICA 695156109	197,721.22	162.9100	291,934.72	94,213.50

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
6,139.0000	PALO ALTO NETWORKS INC 697435105	1,520,214.61	294.8800	1,810,268.32	290,053.71
2,509.0000	PARKER-HANNIFIN CORP 701094104	57,252.99	460.7000	1,155,896.30	1,098,643.31
963.0000	PAYCOM SOFTWARE INC 70432V102	302,324.90	206.7200	199,071.36	103,253.54-
6,385.0000	PAYCHEX INC 704326107	257,418.58	119.1100	760,517.35	503,098.77
21,295.0000	PAYPAL HOLDINGS INC 70450Y103	187,678.76	61.4100	1,307,725.95	1,120,047.19
27,160.0000	PEPSICO INC 713448108	902,174.34	169.8400	4,612,854.40	3,710,680.06
2,521.0000	REVVITY INC 714046109	133,146.96	109.3100	275,570.51	142,423.55
111,238.0000	PFIZER INC 717081103	1,233,551.30	28.7900	3,202,542.02	1,968,990.72
30,622.0000	PHILIP MORRIS INTERNATIONAL IN 718172109	528,000.83	94.0800	2,880,917.76	2,352,916.93
8,783.0000	PHILLIPS 66 718546104	109,712.69	133.1400	1,169,368.62	1,059,655.93
4,572.0000	PIONEER NATURAL RESOURCES CO 723787107	435,218.42	224.8800	1,028,151.36	592,932.94
756.0000	POOL CORP 73278L105	247,978.58	398.7100	301,424.76	53,446.18

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
4,410.0000	T ROWE PRICE GROUP INC 74144T108	106,069.00	107.6900	474,912.90	368,843.90
4,371.0000	PRINCIPAL FINANCIAL GROUP INC 74251V102	99,945.31	78.6700	343,866.57	243,921.26
46,632.0000	PROCTER & GAMBLE CO/THE 742718109	1,036,146.98	146.5400	6,833,453.28	5,797,306.30
11,633.0000	PROGRESSIVE CORP/THE 743315103	187,469.80	159.2800	1,852,904.24	1,665,434.44
18,264.0000	PROLOGIS INC 74340W103	870,757.67	133.3000	2,434,591.20	1,563,833.53
7,129.0000	PRUDENTIAL FINANCIAL INC 744320102	215,029.19	103.7100	739,348.59	524,319.40
3,131.0000	PUBLIC STORAGE 74460D109	295,332.93	305.0000	954,955.00	659,622.07
4,139.0000	PULTEGROUP INC 745867101	34,477.03	103.2200	427,227.58	392,750.55
1,926.0000	QORVO INC 74736K101	158,332.03	112.6100	216,886.86	58,554.83
21,941.0000	QUALCOMM INC 747525103	789,715.02	144.6300	3,173,326.83	2,383,611.81
2,785.0000	QUANTA SERVICES INC 74762E102	71,675.94	215.8000	601,003.00	529,327.06
2,314.0000	QUEST DIAGNOSTICS INC 74834L100	67,851.67	137.8800	319,054.32	251,202.65

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
786.0000	RALPH LAUREN CORP 751212101	56,686.74	144.2000	113,341.20	56,654.46
3,688.0000	RAYMOND JAMES FINANCIAL INC 754730109	183,565.33	111.5000	411,212.00	227,646.67
28,401.0000	RTX CORP 75513E101	340,608.53	84.1400	2,389,660.14	2,049,051.61
13,936.0000	REALTY INCOME CORP 756109104	840,494.17	57.4200	800,205.12	40,289.05-
3,073.0000	REGENCY CENTERS CORP 758849103	201,472.40	67.0000	205,891.00	4,418.60
2,114.0000	REGENERON PHARMACEUTICALS INC 75886F107	642,936.84	878.2900	1,856,705.06	1,213,768.22
18,010.0000	REGIONS FINANCIAL CORP 7591EP100	88,900.18	19.3800	349,033.80	260,133.62
4,101.0000	REPUBLIC SERVICES INC 760759100	113,473.93	164.9100	676,295.91	562,821.98
2,908.0000	RESMED INC 761152107	251,757.57	172.0200	500,234.16	248,476.59
2,100.0000	ROBERT HALF INC 770323103	50,577.05	87.9200	184,632.00	134,054.95
2,255.0000	ROCKWELL AUTOMATION INC 773903109	41,577.33	310.4800	700,132.40	658,555.07
5,536.0000	ROLLINS INC 775711104	159,279.18	43.6700	241,757.12	82,477.94

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
2,115.0000	ROPER TECHNOLOGIES INC 776696106	169,193.54	545.1700	1,153,034.55	983,841.01
6,703.0000	ROSS STORES INC 778296103	74,336.27	138.3900	927,628.17	853,291.90
6,414.0000	S&P GLOBAL INC 78409V104	357,100.25	440.5200	2,825,495.28	2,468,395.03
2,117.0000	SBA COMMUNICATIONS CORP 78410G104	329,075.60	253.6900	537,061.73	207,986.13
19,220.0000	SALESFORCE INC 79466L302	1,175,176.77	263.1400	5,057,550.80	3,882,374.03
2,616.0000	HENRY SCHEIN INC 806407102	139,923.91	75.7100	198,057.36	58,133.45
28,110.0000	SCHLUMBERGER LTD 806857108	833,985.73	52.0400	1,462,844.40	628,858.67
29,283.0000	CHARLES SCHWAB CORP/THE 808513105	469,103.74	68.8000	2,014,670.40	1,545,566.66
12,338.0000	SEMPRA 816851109	658,406.71	74.7300	922,018.74	263,612.03
4,048.0000	SERVICENOW INC 81762P102	1,195,729.12	706.4900	2,859,871.52	1,664,142.40
4,643.0000	SHERWIN-WILLIAMS CO/THE 824348106	50,489.55	311.9000	1,448,151.70	1,397,662.15
6,449.0000	SIMON PROPERTY GROUP INC 828806109	313,809.58	142.6400	919,885.36	606,075.78

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
3,115.0000	SKYWORKS SOLUTIONS INC 83088M102	284,564.45	112.4200	350,188.30	65,623.85
2,427.0000	A O SMITH CORP 831865209	137,483.73	82.4400	200,081.88	62,598.15
2,044.0000	J M SMUCKER CO/THE 832696405	81,254.36	126.3800	258,320.72	177,066.36
1,084.0000	SNAP-ON INC 833034101	134,946.91	288.8400	313,102.56	178,155.65
11,618.0000	SOUTHWEST AIRLINES CO 844741108	110,776.14	28.8800	335,527.84	224,751.70
3,106.0000	STANLEY BLACK & DECKER INC 854502101	93,643.61	98.1000	304,698.60	211,054.99
22,630.0000	STARBUCKS CORP 855244109	1,470,440.58	96.0100	2,172,706.30	702,265.72
6,101.0000	STATE STREET CORP 857477103	167,691.32	77.4600	472,583.46	304,892.14
3,009.0000	STEEL DYNAMICS INC 858119100	315,373.29	118.1000	355,362.90	39,989.61
6,622.0000	STRYKER CORP 863667101	297,335.20	299.4600	1,983,024.12	1,685,688.92
2,990.0000	SYNOPSYS INC 871607107	261,671.09	514.9100	1,539,580.90	1,277,909.81
8,165.0000	SYNCHRONY FINANCIAL 87165B103	240,302.50	38.1900	311,821.35	71,518.85

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
9,886.0000	SYSCO CORP 871829107	129,273.00	73.1300	722,963.18	593,690.18
22,678.0000	TJX COS INC/THE 872540109	87,990.64	93.8100	2,127,423.18	2,039,432.54
10,051.0000	T-MOBILE US INC 872590104	858,256.89	160.3300	1,611,476.83	753,219.94
3,163.0000	TAKE-TWO INTERACTIVE SOFTWARE 874054109	351,424.47	160.9500	509,084.85	157,660.38
4,769.0000	TAPESTRY INC 876030107	95,312.04	36.8100	175,546.89	80,234.85
8,997.0000	TARGET CORP 87612E106	104,147.93	142.4200	1,281,352.74	1,177,204.81
4,368.0000	TARGA RESOURCES CORP 87612G101	287,619.70	86.8700	379,448.16	91,828.46
929.0000	TELEDYNE TECHNOLOGIES INC 879360105	311,148.49	446.2900	414,603.41	103,454.92
975.0000	TELEFLEX INC 879369106	242,166.13	249.3400	243,106.50	940.37
3,074.0000	TERADYNE INC 880770102	234,773.68	108.5200	333,590.48	98,816.80
54,587.0000	TESLA INC 88160R101	12,928,439.55	248.4800	13,563,777.76	635,338.21
17,938.0000	TEXAS INSTRUMENTS INC 882508104	204,373.06	170.4600	3,057,711.48	2,853,338.42

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
3,889.0000	TEXTRON INC 883203101	50,029.68	80.4200	312,753.38	262,723.70
7,643.0000	THERMO FISHER SCIENTIFIC INC 883556102	365,359.74	530.7900	4,056,827.97	3,691,468.23
10,757.0000	3M CO 88579Y101	376,637.94	109.3200	1,175,955.24	799,317.30
2,146.0000	TRACTOR SUPPLY CO 892356106	153,534.64	215.0300	461,454.38	307,919.74
1,088.0000	TRANSDIGM GROUP INC 893641100	340,153.20	1,011.6000	1,100,620.80	760,467.60
4,505.0000	TRAVELERS COS INC/THE 89417E109	91,489.79	190.4900	858,157.45	766,667.66
4,734.0000	TRIMBLE INC 896239100	338,095.18	53.2000	251,848.80	86,246.38-
25,949.0000	TRUIST FINANCIAL CORP 89832Q109	630,634.13	36.9200	958,037.08	327,402.95
826.0000	TYLER TECHNOLOGIES INC 902252105	278,446.03	418.1200	345,367.12	66,921.09
5,560.0000	TYSON FOODS INC 902494103	83,121.03	53.7500	298,850.00	215,728.97
6,082.0000	UDR INC 902653104	223,744.00	38.2900	232,879.78	9,135.78
30,671.0000	US BANCORP 902973304	885,175.72	43.2800	1,327,440.88	442,265.16

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
40,645.0000	UBER TECHNOLOGIES INC 90353T100	2,514,299.70	61.5700	2,502,512.65	11,787.05-
964.0000	ULTA BEAUTY INC 90384S303	196,268.20	489.9900	472,350.36	276,082.16
12,089.0000	UNION PACIFIC CORP 907818108	154,781.11	245.6200	2,969,300.18	2,814,519.07
6,491.0000	UNITED AIRLINES HOLDINGS INC 910047109	330,257.58	41.2600	267,818.66	62,438.92-
14,325.0000	UNITED PARCEL SERVICE INC 911312106	902,499.81	157.2300	2,252,319.75	1,349,819.94
1,338.0000	UNITED RENTALS INC 911363109	157,422.39	573.4200	767,235.96	609,813.57
18,271.0000	UNITEDHEALTH GROUP INC 91324P102	416,844.90	526.4700	9,619,133.37	9,202,288.47
1,240.0000	UNIVERSAL HEALTH SERVICES INC 913903100	130,792.10	152.4400	189,025.60	58,233.50
6,151.0000	VF CORP 918204108	47,470.18	18.8000	115,638.80	68,168.62
6,727.0000	VALERO ENERGY CORP 91913Y100	97,408.59	130.0000	874,510.00	777,101.41
8,008.0000	VENTAS INC 92276F100	295,989.10	49.8400	399,118.72	103,129.62
4,317.0000	VERALTO CORP 92338C103	51,360.23	82.2600	355,116.42	303,756.19

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
1,822.0000	VERISIGN INC 92343E102	87,473.03	205.9600	375,259.12	287,786.09
83,196.0000	VERIZON COMMUNICATIONS INC 92343V104	2,797,866.22	37.7000	3,136,489.20	338,622.98
2,853.0000	VERISK ANALYTICS INC 92345Y106	222,355.69	238.8600	681,467.58	459,111.89
5,087.0000	VERTEX PHARMACEUTICALS INC 92532F100	477,849.54	406.8900	2,069,849.43	1,591,999.89
9,857.0000	PARAMOUNT GLOBAL 92556H206	131,536.42	14.7900	145,785.03	14,248.61
23,674.0000	VIATRIS INC 92556V106	159,915.53	10.8300	256,389.42	96,473.89
20,407.0000	VICI PROPERTIES INC 925652109	646,929.25	31.8800	650,575.16	3,645.91
31,487.0000	VISA INC 92826C839	672,946.40	260.3500	8,197,640.45	7,524,694.05
2,617.0000	VULCAN MATERIALS CO 929160109	137,900.98	227.0100	594,085.17	456,184.19
6,341.0000	WEC ENERGY GROUP INC 92939U106	312,960.51	84.1700	533,721.97	220,761.46
3,661.0000	WESTINGHOUSE AIR BRAKE TECHNOL 929740108	268,183.88	126.9000	464,580.90	196,397.02
28,267.0000	WALMART INC 931142103	595,543.26	157.6500	4,456,292.55	3,860,749.29

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
14,438.0000	WALGREENS BOOTS ALLIANCE INC 931427108	143,852.21	26.1100	376,976.18	233,123.97
43,180.0000	WARNER BROS DISCOVERY INC 934423104	769,082.95	11.3800	491,388.40	277,694.55-
7,245.0000	WASTE MANAGEMENT INC 94106L109	225,181.36	179.1000	1,297,579.50	1,072,398.14
1,151.0000	WATERS CORP 941848103	43,967.69	329.2300	378,943.73	334,976.04
71,734.0000	WELLS FARGO & CO 949746101	1,052,309.27	49.2200	3,530,747.48	2,478,438.21
10,944.0000	WELLTOWER INC 95040Q104	664,009.33	90.1700	986,820.48	322,811.15
1,472.0000	WEST PHARMACEUTICAL SERVICES I 955306105	319,524.24	352.1200	518,320.64	198,796.40
6,202.0000	WESTERN DIGITAL CORP 958102105	202,665.83	52.3700	324,798.74	122,132.91
5,303.0000	WESTROCK CO 96145D105	185,064.97	41.5200	220,180.56	35,115.59
14,126.0000	WEYERHAEUSER CO 962166104	264,569.34	34.7700	491,161.02	226,591.68
1,145.0000	WHIRLPOOL CORP 963320106	62,071.29	121.7700	139,426.65	77,355.36
23,581.0000	WILLIAMS COS INC/THE 969457100	491,286.13	34.8300	821,326.23	330,040.10

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
1,909.0000	WYNN RESORTS LTD 983134107	120,143.02	91.1100	173,928.99	53,785.97
4,696.0000	XYLEM INC/NY 98419M100	197,911.86	114.3600	537,034.56	339,122.70
5,528.0000	YUM! BRANDS INC 988498101	14,407.94	130.6600	722,288.48	707,880.54
1,008.0000	ZEBRA TECHNOLOGIES CORP 989207105	254,513.96	273.3300	275,516.64	21,002.68
4,103.0000	ZIMMER BIOMET HOLDINGS INC 98956P102	153,984.32	121.7000	499,335.10	345,350.78
2,961.0000	ZIONS BANCORP NA 989701107	84,394.01	43.8700	129,899.07	45,505.06
9,067.0000	ZOETIS INC 98978V103	273,753.48	197.3700	1,789,553.79	1,515,800.31
TOTAL INVESTMENTS EQUITY		181,292,524.10		764,033,688.30	582,741,164.20
TOTAL INVESTMENT		183,032,078.76		765,773,242.96	582,741,164.20

BNY MELLON

AMEREN SERVICES
PLANT-MO-EQ-NUVEEN

INVESTMENT DISTRIBUTION	COST	MARKET VALUE	UNREALIZED GAIN/LOSS
CASH EQUIVALENTS	1,739,554.66	1,739,554.66	0.00
EQUITY	181,292,524.10	764,033,688.30	582,741,164.20
TOTAL INVESTMENTS	183,032,078.76	765,773,242.96	582,741,164.20

BNY MELLON

TRDA56 A56F50559102 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

PURCHASES PENDING SETTLEMENT

A56 F505591 31 DECEMBER 2023 MT525I

AMEREN SERVICES

PLANT-MO-EQ-NUVEEN

SECURITY DESCRIPTION/ TRADING BROKER	TRD DATE/ SET DATE	SHARES-PAR VALUE/ (ORIGINAL SHARES)/ PRICE	SETTLEMENT AMOUNT	UNREALIZED CURRENCY GAIN/LOSS

S INDICATES PARTIAL SETTLEMENT

* * * NO POSITIONS END OF PERIOD * * *

BNY MELLON

TRDA56 A56F50559102 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

PENDING FOREIGN EXCHANGE CONTRACTS

A56 F505591 31 DECEMBER 2023 MT527I

AMEREN SERVICES

PLANT-MO-EQ-NUVEEN

UNITS	CONTRACT DESCRIPTION	TRD DATE/ SET DATE	PAY FX RATE/ RCV FX RATE/ CONTRACT RATE	PAY OPENING VALUE/ RCV OPENING VALUE	PAY MARKET VALUE/ RCV MARKET VALUE	UNREALIZED CURRENCY GAIN/LOSS

* * * NO POSITIONS END OF PERIOD * * *

BNY MELLON

TRDA56 A56F50559102 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

SALES PENDING SETTLEMENT PAGE: 1

A56 F505591 31 DECEMBER 2023 MT526I

AMEREN SERVICES

PLANT-MO-EQ-NUVEEN

SECURITY DESCRIPTION/ TRADING BROKER	TRD DATE/ SET DATE	SHARES-PAR VALUE/ (ORIGINAL SHARES)/ PRICE	SETTLEMENT AMOUNT	UNREALIZED CURRENCY GAIN/LOSS

S INDICATES PARTIAL SETTLEMENT

* * * NO POSITIONS END OF PERIOD * * *

BNY MELLON

TRDA56 A56F50559102 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

INTEREST RECEIVABLE PAGE: 1

A56 F505591 31 DECEMBER 2023 MT582I

AMEREN SERVICES

PLANT-MO-EQ-NUVEEN

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	INTEREST ACCRUED NET/EXPENSE/ RECLAIM	INTEREST RECEIVED NET/EXPENSE/ RECLAIM	INTEREST RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS

S INDICATES PARTIAL SETTLEMENT
* INDICATES PENDING INTEREST

U.S. DOLLAR

DREYFUS INS RSRV PR MONEY 6546	01-JAN-24 31-DEC-49	1,739,554.6600 5.3288	100.0000	5,808.90	0.00	5,808.90	0.00

TOTAL INTEREST NET RECEIVABLE	5,808.90	0.00
TOTAL INTEREST TAX EXPENSE PAYABLE	0.00	0.00
TOTAL INTEREST TAX RECLAIM RECEIVABLE	0.00	0.00
TOTAL PENDING INTEREST RECEIVABLE	0.00	0.00
TOTAL PENDING TAX EXPENSE PAYABLE	0.00	0.00
GROSS INTEREST RECEIVABLE	5,808.90	0.00



BNY MELLON

AMEREN SERVICES
PLANT-MO-EQ-NUVEEN

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
ACCENTURE PLC	11-APR-18 15-MAY-18	1.0000 3400.5400	100.0000	3,400.54	0.00	3,400.54	0.00
ACCENTURE PLC	17-OCT-18 15-NOV-18	1.0000 3831.6200	100.0000	3,831.62	0.00	3,831.62	0.00
ACCENTURE PLC	10-APR-19 15-MAY-19	1.0000 3831.6200	100.0000	3,831.62	0.00	3,831.62	0.00
ACCENTURE PLC	15-JAN-20 14-FEB-20	13,645.0000 0.8000	100.0000	10,916.00	8,187.00	2,729.00	0.00
ACCENTURE PLC	15-APR-20 15-MAY-20	13,730.0000 0.8000	100.0000	10,984.00	8,238.00	2,746.00	0.00
ACCENTURE PLC	15-JUL-20 14-AUG-20	1.0000 2790.2000	100.0000	2,790.20	0.00	2,790.20	0.00
ACCENTURE PLC	09-OCT-20 13-NOV-20	1.0000 3069.2200	100.0000	3,069.22	0.00	3,069.22	0.00
ACCENTURE PLC	13-JAN-21 12-FEB-21	13,703.0000 0.8800	100.0000	12,058.64	9,043.98	3,014.66	0.00
ACCENTURE PLC	14-APR-21 14-MAY-21	1.0000 2837.1200	100.0000	2,837.12	0.00	2,837.12	0.00
ACCENTURE PLC	14-JUL-21 13-AUG-21	12,988.0000 0.8800	100.0000	11,429.44	8,572.08	2,857.36	0.00
ACCENTURE PLC	13-OCT-21 15-NOV-21	12,929.0000 0.9700	100.0000	12,541.13	9,405.85	3,135.28	0.00
ACCENTURE PLC	12-JAN-22 15-FEB-22	12,929.0000 0.9700	100.0000	12,541.13	9,405.85	3,135.28	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
ACCENTURE PLC	13-APR-22 13-MAY-22	11,912.0000 0.9700	100.0000	11,554.64	8,665.98	2,888.66	0.00
ACCENTURE PLC	13-JUL-22 15-AUG-22	12,082.0000 0.9700	100.0000	11,719.54	8,789.65	2,929.89	0.00
ACCENTURE PLC	12-OCT-22 15-NOV-22	12,146.0000 1.1200	100.0000	13,603.52	10,202.64	3,400.88	0.00
ACCENTURE PLC	11-JAN-23 15-FEB-23	12,282.0000 1.1200	100.0000	13,755.84	10,316.88	3,438.96	0.00
ACCENTURE PLC	11-OCT-23 15-NOV-23	12,444.0000 1.2900	100.0000	16,052.76	12,039.57	4,013.19	0.00
AGILENT TECHNOLOGIES INC	29-DEC-23 24-JAN-24	5,844.0000 0.2360	100.0000	1,379.18	0.00	1,379.18	0.00
AIR PRODUCTS AND CHEMICALS INC	29-DEC-23 12-FEB-24	4,417.0000 1.7500	100.0000	7,729.75	0.00	7,729.75	0.00
ALBEMARLE CORP	14-DEC-23 02-JAN-24	2,399.0000 0.4000	100.0000	959.60	0.00	959.60	0.00
ALEXANDRIA REAL ESTATE EQUITIE	28-DEC-23 12-JAN-24	3,101.0000 1.2700	100.0000	3,938.27	0.00	3,938.27	0.00
ALLERGAN PLC	27-FEB-18 28-MAR-18	1.0000 995.7600	100.0000	995.76	0.00	995.76	0.00
ALLERGAN PLC	17-MAY-18 15-JUN-18	1.0000 995.7600	100.0000	995.76	0.00	995.76	0.00
ALLERGAN PLC	16-AUG-18 17-SEP-18	1.0000 995.7600	100.0000	995.76	0.00	995.76	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
ALLERGAN PLC	09-NOV-18 14-DEC-18	1.0000 995.7600	100.0000	995.76	0.00	995.76	0.00
ALLERGAN PLC	14-FEB-19 15-MAR-19	1.0000 1023.4200	100.0000	1,023.42	0.00	1,023.42	0.00
ALLERGAN PLC	13-MAY-19 14-JUN-19	1.0000 1023.4200	100.0000	1,023.42	0.00	1,023.42	0.00
ALLERGAN PLC	12-AUG-19 13-SEP-19	6,542.0000 0.7400	100.0000	4,841.08	3,872.86	968.22	0.00
ALLERGAN PLC	13-FEB-20 13-MAR-20	7,088.0000 0.7400	100.0000	5,245.12	3,933.84	1,311.28	0.00
ALLERGAN PLC	15-APR-20 08-MAY-20	1.0000 1311.2800	100.0000	1,311.28	0.00	1,311.28	0.00
ALLSTATE CORP/THE	29-NOV-23 02-JAN-24	5,228.0000 0.8900	100.0000	4,652.92	0.00	4,652.92	0.00
ALTRIA GROUP INC	20-DEC-23 10-JAN-24	35,034.0000 0.9800	100.0000	34,333.32	0.00	34,333.32	0.00
AMERICAN TOWER CORP	27-DEC-23 01-FEB-24	9,157.0000 1.7000	100.0000	15,566.90	0.00	15,566.90	0.00
AMPHENOL CORP	18-DEC-23 10-JAN-24	11,704.0000 0.2200	100.0000	2,574.88	0.00	2,574.88	0.00
AON PLC	30-APR-20 15-MAY-20	1.0000 561.7700	100.0000	561.77	0.00	561.77	0.00
AON PLC	31-JUL-20 14-AUG-20	5,107.0000 0.4400	100.0000	2,247.08	1,685.31	561.77	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
AON PLC	30-OCT-20 13-NOV-20	5,107.0000 0.4600	100.0000	2,349.22	1,761.91	587.31	0.00
AON PLC	29-JAN-21 12-FEB-21	4,655.0000 0.4600	100.0000	2,141.30	1,605.97	535.33	0.00
AON PLC	30-APR-21 14-MAY-21	4,655.0000 0.5100	100.0000	2,374.05	1,780.54	593.51	0.00
AON PLC	30-JUL-21 13-AUG-21	4,655.0000 0.5100	100.0000	2,374.05	1,780.54	593.51	0.00
AON PLC	29-OCT-21 15-NOV-21	4,586.0000 0.5100	100.0000	2,338.86	1,754.14	584.72	0.00
AON PLC	31-JAN-22 15-FEB-22	4,155.0000 0.5100	100.0000	2,119.05	1,589.29	529.76	0.00
AON PLC	29-APR-22 13-MAY-22	4,155.0000 0.5600	100.0000	2,326.80	1,745.10	581.70	0.00
AON PLC	29-JUL-22 12-AUG-22	4,047.0000 0.5600	100.0000	2,266.32	1,699.74	566.58	0.00
AON PLC	31-OCT-22 15-NOV-22	4,045.0000 0.5600	100.0000	2,265.20	1,698.90	566.30	0.00
AON PLC	31-JAN-23 15-FEB-23	4,045.0000 0.5600	100.0000	2,265.20	1,698.90	566.30	0.00
APTIV PLC	04-FEB-20 19-FEB-20	5,535.0000 0.2200	100.0000	1,217.70	913.27	304.43	0.00
AUTOMATIC DATA PROCESSING INC	07-DEC-23 01-JAN-24	8,138.0000 1.4000	100.0000	11,393.20	0.00	11,393.20	0.00

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U.S. DOLLAR							
AVALONBAY COMMUNITIES INC	28-DEC-23 16-JAN-24	2,798.0000 1.6500	100.0000	4,616.70	0.00	4,616.70	0.00
BAXTER INTERNATIONAL INC	30-NOV-23 02-JAN-24	10,409.0000 0.2900	100.0000	3,018.61	0.00	3,018.61	0.00
BEST BUY CO INC	11-DEC-23 02-JAN-24	3,882.0000 0.9200	100.0000	3,571.44	0.00	3,571.44	0.00
BOSTON PROPERTIES INC	28-DEC-23 30-JAN-24	2,846.0000 0.9800	100.0000	2,789.08	0.00	2,789.08	0.00
BROADRIDGE FINANCIAL SOLUTIONS	14-DEC-23 05-JAN-24	2,325.0000 0.8000	100.0000	1,860.00	0.00	1,860.00	0.00
BROWN-FORMAN CORP	30-NOV-23 02-JAN-24	3,447.0000 0.2178	100.0000	750.76	0.00	750.76	0.00
CAMDEN PROPERTY TRUST	14-DEC-23 17-JAN-24	2,097.0000 1.0000	100.0000	2,097.00	0.00	2,097.00	0.00
CARDINAL HEALTH INC	29-DEC-23 15-JAN-24	4,864.0000 0.5006	100.0000	2,434.92	0.00	2,434.92	0.00
CARRIER GLOBAL CORP	20-DEC-23 09-FEB-24	16,342.0000 0.1900	100.0000	3,104.98	0.00	3,104.98	0.00
CH ROBINSON WORLDWIDE INC	30-NOV-23 02-JAN-24	2,452.0000 0.6100	100.0000	1,495.72	0.00	1,495.72	0.00
CHUBB LTD	14-DEC-23 05-JAN-24	8,123.0000 0.8600	100.0000	6,985.78	0.00	6,985.78	0.00
CINCINNATI FINANCIAL CORP	18-DEC-23 16-JAN-24	3,067.0000 0.7500	100.0000	2,300.25	0.00	2,300.25	0.00

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U.S. DOLLAR							
CME GROUP INC	27-DEC-23 18-JAN-24	7,089.0000 5.2500	100.0000	37,217.25	0.00	37,217.25	0.00
COMERICA INC	14-DEC-23 01-JAN-24	2,478.0000 0.7100	100.0000	1,759.38	0.00	1,759.38	0.00
COSTCO WHOLESALE CORP	27-DEC-23 12-JAN-24	8,761.0000 15.0000	100.0000	131,415.00	0.00	131,415.00	0.00
DANAHER CORP	28-DEC-23 26-JAN-24	12,952.0000 0.2400	100.0000	3,108.48	0.00	3,108.48	0.00
DEERE & CO	28-DEC-23 08-FEB-24	5,290.0000 1.4700	100.0000	7,776.30	0.00	7,776.30	0.00
DENTSPLY SIRONA INC	28-DEC-23 12-JAN-24	4,472.0000 0.1400	100.0000	626.08	0.00	626.08	0.00
DIGITAL REALTY TRUST INC	14-DEC-23 19-JAN-24	5,966.0000 1.2200	100.0000	7,278.52	0.00	7,278.52	0.00
EASTMAN CHEMICAL CO	15-DEC-23 05-JAN-24	2,536.0000 0.8100	100.0000	2,054.16	0.00	2,054.16	0.00
EATON CORP PLC	09-MAR-18 23-MAR-18	1.0000 1240.9300	100.0000	1,240.93	0.00	1,240.93	0.00
EATON CORP PLC	03-MAY-18 18-MAY-18	1.0000 1240.9300	100.0000	1,240.93	0.00	1,240.93	0.00
EATON CORP PLC	02-AUG-18 17-AUG-18	1.0000 1174.1400	100.0000	1,174.14	0.00	1,174.14	0.00
EATON CORP PLC	01-NOV-18 16-NOV-18	1.0000 1174.1400	100.0000	1,174.14	0.00	1,174.14	0.00

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U.S. DOLLAR							
EATON CORP PLC	07-MAR-19 22-MAR-19	1.0000 1263.0900	100.0000	1,263.09	0.00	1,263.09	0.00
EATON CORP PLC	02-MAY-19 17-MAY-19	1.0000 1263.0900	100.0000	1,263.09	0.00	1,263.09	0.00
EATON CORP PLC	01-AUG-19 16-AUG-19	8,895.0000 0.7100	100.0000	6,315.45	5,052.36	1,263.09	0.00
EATON CORP PLC	12-MAR-20 27-MAR-20	8,895.0000 0.7300	100.0000	6,493.35	4,870.01	1,623.34	0.00
EATON CORP PLC	13-MAY-20 29-MAY-20	8,895.0000 0.7300	100.0000	6,493.35	4,870.01	1,623.34	0.00
EATON CORP PLC	13-AUG-20 28-AUG-20	8,895.0000 0.7300	100.0000	6,493.35	4,870.01	1,623.34	0.00
EATON CORP PLC	05-NOV-20 20-NOV-20	8,895.0000 0.7300	100.0000	6,493.35	4,870.01	1,623.34	0.00
EATON CORP PLC	15-MAR-21 30-MAR-21	8,114.0000 0.7600	100.0000	6,166.64	4,624.98	1,541.66	0.00
EATON CORP PLC	13-MAY-21 28-MAY-21	8,114.0000 0.7600	75.0000 25.0000	6,166.64 0.00	4,624.98 0.00	1,541.66 0.00	0.00 0.00
EATON CORP PLC	10-NOV-21 30-NOV-21	8,114.0000 0.7600	100.0000	6,166.64	4,624.98	1,541.66	0.00
EATON CORP PLC	10-MAR-22 31-MAR-22	7,517.0000 0.8100	100.0000	6,088.77	4,566.58	1,522.19	0.00

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U.S. DOLLAR							
EATON CORP PLC	12-MAY-22 27-MAY-22	7,517.0010 0.8100	100.0000	7,610.96	6,088.77	1,522.19	0.00
EATON CORP PLC	09-NOV-22 30-NOV-22	7,678.0000 0.8100	100.0000	6,219.18	4,664.38	1,554.80	0.00
EATON CORP PLC	03-NOV-23 24-NOV-23	7,894.0000 0.8600	100.0000	6,788.84	5,091.63	1,697.21	0.00
ECOLAB INC	18-DEC-23 16-JAN-24	5,011.0000 0.5700	100.0000	2,856.27	0.00	2,856.27	0.00
EQUITY RESIDENTIAL	29-DEC-23 12-JAN-24	6,762.0000 0.6625	100.0000	4,479.83	0.00	4,479.83	0.00
ESSEX PROPERTY TRUST INC	29-DEC-23 12-JAN-24	1,227.0000 2.3100	100.0000	2,834.37	0.00	2,834.37	0.00
FEDERAL REALTY INVESTMENT TRUS	29-DEC-23 16-JAN-24	1,513.0000 1.0900	100.0000	1,649.17	0.00	1,649.17	0.00
FEDEX CORP	08-DEC-23 02-JAN-24	4,609.0000 1.2600	100.0000	5,807.34	0.00	5,807.34	0.00
FIFTH THIRD BANCORP	28-DEC-23 16-JAN-24	13,444.0000 0.3500	100.0000	4,705.40	0.00	4,705.40	0.00
FMC CORP	28-DEC-23 18-JAN-24	2,391.0000 0.5800	100.0000	1,386.78	0.00	1,386.78	0.00
GENERAL ELECTRIC CO	27-DEC-23 25-JAN-24	21,457.0000 0.0800	100.0000	1,716.56	0.00	1,716.56	0.00
GENUINE PARTS CO	30-NOV-23 02-JAN-24	2,791.0000 0.9500	100.0000	2,651.45	0.00	2,651.45	0.00

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U.S. DOLLAR							
HARTFORD FINANCIAL SERVICES GR	30-NOV-23 03-JAN-24	6,113.0000 0.4700	100.0000	2,873.11	0.00	2,873.11	0.00
HEWLETT PACKARD ENTERPRISE CO	12-DEC-23 11-JAN-24	24,670.0000 0.1300	100.0000	3,207.10	0.00	3,207.10	0.00
HOST HOTELS & RESORTS INC	28-DEC-23 16-JAN-24	14,390.0000 0.4500	100.0000	6,475.50	0.00	6,475.50	0.00
HP INC	12-DEC-23 03-JAN-24	17,535.0000 0.2756	100.0000	4,832.65	0.00	4,832.65	0.00
HUMANA INC	28-DEC-23 26-JAN-24	2,455.0000 0.8850	100.0000	2,172.68	0.00	2,172.68	0.00
HUNTINGTON BANCSHARES INC/OH	15-DEC-23 02-JAN-24	27,303.0000 0.1550	100.0000	4,231.97	0.00	4,231.97	0.00
ILLINOIS TOOL WORKS INC	28-DEC-23 11-JAN-24	5,412.0000 1.4000	100.0000	7,576.80	0.00	7,576.80	0.00
INGERSOLL-RAND PLC	08-MAR-18 30-MAR-18	1.0000 477.8100	100.0000	477.81	0.00	477.81	0.00
INGERSOLL-RAND PLC	07-JUN-18 29-JUN-18	1.0000 477.8100	100.0000	477.81	0.00	477.81	0.00
INGERSOLL-RAND PLC	06-SEP-18 28-SEP-18	1.0000 562.7500	100.0000	562.75	0.00	562.75	0.00
INGERSOLL-RAND PLC	06-DEC-18 31-DEC-18	1.0000 562.7500	100.0000	562.75	0.00	562.75	0.00
INGERSOLL-RAND PLC	07-MAR-19 29-MAR-19	1.0000 562.7500	100.0000	562.75	0.00	562.75	0.00

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U.S. DOLLAR							
INGERSOLL-RAND PLC	06-JUN-19 28-JUN-19	1.0000 562.7500	100.0000	562.75	0.00	562.75	0.00
INGERSOLL-RAND PLC	05-SEP-19 30-SEP-19	5,120.0000 0.5300	100.0000	2,713.60	2,170.88	542.72	0.00
INTERNATIONAL FLAVORS & FRAGRA	27-DEC-23 08-JAN-24	4,984.0000 0.8100	100.0000	4,037.04	0.00	4,037.04	0.00
INVITATION HOMES INC	26-DEC-23 19-JAN-24	11,170.0000 0.2800	100.0000	3,127.60	0.00	3,127.60	0.00
IRON MOUNTAIN INC	14-DEC-23 04-JAN-24	5,834.0000 0.6500	100.0000	3,792.10	0.00	3,792.10	0.00
JOHNSON CONTROLS INTERNATIONAL	15-DEC-17 12-JAN-18	1.0000 1013.0600	100.0000	1,013.06	0.00	1,013.06	0.00
JOHNSON CONTROLS INTERNATIONAL	16-MAR-18 13-APR-18	1.0000 1013.0600	100.0000	1,013.06	0.00	1,013.06	0.00
JOHNSON CONTROLS INTERNATIONAL	22-JUN-18 13-JUL-18	1.0000 1013.0600	100.0000	1,013.06	0.00	1,013.06	0.00
JOHNSON CONTROLS INTERNATIONAL	21-SEP-18 12-OCT-18	1.0000 979.6800	100.0000	979.68	0.00	979.68	0.00
JOHNSON CONTROLS INTERNATIONAL	14-DEC-18 11-JAN-19	1.0000 989.3000	100.0000	989.30	0.00	989.30	0.00
JOHNSON CONTROLS INTERNATIONAL	15-MAR-19 12-APR-19	1.0000 989.3000	100.0000	989.30	0.00	989.30	0.00
JOHNSON CONTROLS INTERNATIONAL	21-JUN-19 12-JUL-19	19,025.0000 0.2600	100.0000	4,946.50	3,957.20	989.30	0.00

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U.S. DOLLAR							
JOHNSON CONTROLS INTERNATIONAL	13-SEP-19	16,896.0000	80.0000	4,392.96	3,514.37	878.59	0.00
	04-OCT-19	0.2600					
			20.0000	0.00	0.00	0.00	0.00
JOHNSON CONTROLS INTERNATIONAL	13-DEC-19	16,896.0000	100.0000	4,392.96	3,294.72	1,098.24	0.00
	10-JAN-20	0.2600					
JOHNSON CONTROLS INTERNATIONAL	13-MAR-20	16,896.0000	100.0000	4,392.96	3,294.72	1,098.24	0.00
	10-APR-20	0.2600					
JOHNSON CONTROLS INTERNATIONAL	19-JUN-20	1.0000	100.0000	1,098.24	0.00	1,098.24	0.00
	17-JUL-20	1098.2400					
JOHNSON CONTROLS INTERNATIONAL	25-SEP-20	16,298.0000	100.0000	4,237.48	3,178.11	1,059.37	0.00
	16-OCT-20	0.2600					
JOHNSON CONTROLS INTERNATIONAL	18-DEC-20	16,298.0000	100.0000	4,237.48	3,178.11	1,059.37	0.00
	15-JAN-21	0.2600					
JOHNSON CONTROLS INTERNATIONAL	19-MAR-21	14,862.0000	100.0000	4,012.74	3,009.55	1,003.19	0.00
	16-APR-21	0.2700					
JOHNSON CONTROLS INTERNATIONAL	18-JUN-21	14,862.0000	100.0000	4,012.74	3,009.55	1,003.19	0.00
	16-JUL-21	0.2700					
JOHNSON CONTROLS INTERNATIONAL	17-DEC-21	14,556.0000	100.0000	4,949.04	3,711.78	1,237.26	0.00
	14-JAN-22	0.3400					
JOHNSON CONTROLS INTERNATIONAL	18-MAR-22	13,365.0110	100.0000	4,677.75	3,508.31	1,169.44	0.00
	14-APR-22	0.3500					
JOHNSON CONTROLS INTERNATIONAL	17-JUN-22	13,365.0000	100.0000	4,677.75	3,508.31	1,169.44	0.00
	15-JUL-22	0.3500					

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U.S. DOLLAR							
JOHNSON CONTROLS INTERNATIONAL	23-SEP-22 14-OCT-22	13,365.0000 0.3500	100.0000	4,677.75	3,508.31	1,169.44	0.00
JOHNSON CONTROLS INTERNATIONAL	16-DEC-22 13-JAN-23	13,365.0000 0.3500	100.0000	4,677.75	3,508.31	1,169.44	0.00
JOHNSON CONTROLS INTERNATIONAL	15-DEC-23 12-JAN-24	13,365.0000 0.3700	100.0000	4,945.05	0.00	4,945.05	0.00
KIMBERLY-CLARK CORP	07-DEC-23 03-JAN-24	6,685.0000 1.1800	100.0000	7,888.30	0.00	7,888.30	0.00
LAM RESEARCH CORP	12-DEC-23 03-JAN-24	2,655.0000 2.0000	100.0000	5,310.00	0.00	5,310.00	0.00
MCCORMICK & CO INC/MD	28-DEC-23 08-JAN-24	4,989.0000 0.4200	100.0000	2,095.38	0.00	2,095.38	0.00
MCKESSON CORP	30-NOV-23 02-JAN-24	2,628.0000 0.6200	100.0000	1,629.36	0.00	1,629.36	0.00
MEDTRONIC PLC	28-DEC-17 19-JAN-18	1.0000 2577.7500	100.0000	2,577.75	0.00	2,577.75	0.00
MEDTRONIC PLC	22-MAR-18 13-APR-18	1.0000 2599.8300	100.0000	2,599.83	0.00	2,599.83	0.00
MEDTRONIC PLC	05-JUL-18 25-JUL-18	1.0000 2862.5000	100.0000	2,862.50	0.00	2,862.50	0.00
MEDTRONIC PLC	27-SEP-18 19-OCT-18	1.0000 2754.5000	100.0000	2,754.50	0.00	2,754.50	0.00
MEDTRONIC PLC	27-DEC-18 18-JAN-19	1.0000 2777.6000	100.0000	2,777.60	0.00	2,777.60	0.00

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U.S. DOLLAR							
MEDTRONIC PLC	21-MAR-19 12-APR-19	1.0000 2801.3000	100.0000	2,801.30	0.00	2,801.30	0.00
MEDTRONIC PLC	05-JUL-19 25-JUL-19	28,465.0000 0.5400	100.0000	15,371.10	12,296.88	3,074.22	0.00
MEDTRONIC PLC	26-SEP-19 18-OCT-19	28,616.0000 0.5400	100.0000	15,452.64	12,362.11	3,090.53	0.00
MEDTRONIC PLC	26-DEC-19 17-JAN-20	1.0000 3901.3700	100.0000	3,901.37	0.00	3,901.37	0.00
MEDTRONIC PLC	26-MAR-20 17-APR-20	1.0000 3922.2900	100.0000	3,922.29	0.00	3,922.29	0.00
MEDTRONIC PLC	25-JUN-20 17-JUL-20	1.0000 4234.2900	100.0000	4,234.29	0.00	4,234.29	0.00
MEDTRONIC PLC	24-SEP-20 16-OCT-20	29,448.0000 0.5800	100.0000	17,079.84	12,809.88	4,269.96	0.00
MEDTRONIC PLC	21-DEC-20 15-JAN-21	29,111.0000 0.5800	100.0000	16,884.38	12,663.28	4,221.10	0.00
MEDTRONIC PLC	25-MAR-21 16-APR-21	27,411.0000 0.5800	100.0000	15,898.38	11,923.78	3,974.60	0.00
MEDTRONIC PLC	24-JUN-21 16-JUL-21	27,411.0000 0.6300	100.0000	17,268.93	12,951.70	4,317.23	0.00
MEDTRONIC PLC	21-DEC-21 14-JAN-22	27,411.0000 0.6300	100.0000	17,268.93	12,951.70	4,317.23	0.00
MEDTRONIC PLC	24-MAR-22 22-APR-22	25,381.0000 0.6300	100.0000	15,990.03	11,992.52	3,997.51	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
MEDTRONIC PLC	23-JUN-22 15-JUL-22	25,381.0000 0.6800	100.0000	17,259.08	12,944.31	4,314.77	0.00
MEDTRONIC PLC	22-SEP-22 14-OCT-22	25,662.0000 0.6800	75.0000	17,450.16	13,087.62	4,362.54	0.00
			25.0000	0.00	0.00	0.00	0.00
MEDTRONIC PLC	20-DEC-22 13-JAN-23	25,934.0000 0.6800	100.0000	17,635.12	13,226.34	4,408.78	0.00
MEDTRONIC PLC	22-JUN-23 14-JUL-23	26,215.0000 0.6900	100.0000	18,088.35	13,566.26	4,522.09	0.00
MEDTRONIC PLC	19-DEC-23 12-JAN-24	26,215.0000 0.6900	100.0000	18,088.35	0.00	18,088.35	0.00
MERCK & CO INC	14-DEC-23 08-JAN-24	50,198.0000 0.7700	100.0000	38,652.46	0.00	38,652.46	0.00
MICRON TECHNOLOGY INC	29-DEC-23 18-JAN-24	21,702.0000 0.1150	100.0000	2,495.73	0.00	2,495.73	0.00
MONDELEZ INTERNATIONAL INC	28-DEC-23 12-JAN-24	26,900.0000 0.4250	100.0000	11,432.50	0.00	11,432.50	0.00
MONOLITHIC POWER SYSTEMS INC	28-DEC-23 15-JAN-24	941.0000 1.0000	100.0000	941.00	0.00	941.00	0.00
MOTOROLA SOLUTIONS INC	14-DEC-23 12-JAN-24	3,333.0000 0.9800	100.0000	3,266.34	0.00	3,266.34	0.00
NIKE INC	01-DEC-23 02-JAN-24	24,278.0000 0.3700	100.0000	8,982.86	0.00	8,982.86	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
NORDSON CORP	18-DEC-23 02-JAN-24	1,021.0000 0.6800	100.0000	694.28	0.00	694.28	0.00
NORTHERN TRUST CORP	07-DEC-23 01-JAN-24	4,117.0000 0.7500	100.0000	3,087.75	0.00	3,087.75	0.00
NUCOR CORP	28-DEC-23 09-FEB-24	4,856.0000 0.5400	100.0000	2,622.24	0.00	2,622.24	0.00
NXP SEMICONDUCTORS NV	12-DEC-23 05-JAN-24	5,138.0000 1.0140	100.0000	5,209.93	0.00	5,209.93	0.00
OCCIDENTAL PETROLEUM CORP	07-DEC-23 16-JAN-24	13,084.0000 0.1800	100.0000	2,355.12	0.00	2,355.12	0.00
OMNICOM GROUP INC	21-DEC-23 12-JAN-24	4,009.0000 0.7000	100.0000	2,806.30	0.00	2,806.30	0.00
PACCAR INC	14-DEC-23 04-JAN-24	10,358.0000 3.2000	100.0000	33,145.60	0.00	33,145.60	0.00
PACKAGING CORP OF AMERICA	15-DEC-23 15-JAN-24	1,792.0000 1.2500	100.0000	2,240.00	0.00	2,240.00	0.00
PARAMOUNT GLOBAL	14-DEC-23 02-JAN-24	9,857.0000 0.0500	100.0000	492.85	0.00	492.85	0.00
PEPSICO INC	30-NOV-23 05-JAN-24	27,160.0000 1.2650	100.0000	34,357.40	0.00	34,357.40	0.00
PHILIP MORRIS INTERNATIONAL IN	20-DEC-23 10-JAN-24	30,622.0000 1.3000	100.0000	39,808.60	0.00	39,808.60	0.00
PPL CORP	07-DEC-23 02-JAN-24	15,023.0000 0.2400	100.0000	3,605.52	0.00	3,605.52	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
PULTEGROUP INC	18-DEC-23 03-JAN-24	4,139.0000 0.2000	100.0000	827.80	0.00	827.80	0.00
QUANTA SERVICES INC	29-DEC-23 12-JAN-24	2,785.0000 0.0900	100.0000	250.65	0.00	250.65	0.00
RALPH LAUREN CORP	28-DEC-23 12-JAN-24	786.0000 0.7500	100.0000	589.50	0.00	589.50	0.00
RAYMOND JAMES FINANCIAL INC	29-DEC-23 16-JAN-24	3,688.0000 0.4500	100.0000	1,659.60	0.00	1,659.60	0.00
REALTY INCOME CORP	29-DEC-23 12-JAN-24	13,936.0000 0.2565	100.0000	3,574.58	0.00	3,574.58	0.00
REGENCY CENTERS CORP	13-DEC-23 03-JAN-24	3,073.0000 0.6700	100.0000	2,058.91	0.00	2,058.91	0.00
REGIONS FINANCIAL CORP	07-DEC-23 02-JAN-24	18,010.0000 0.2400	100.0000	4,322.40	0.00	4,322.40	0.00
REPUBLIC SERVICES INC	29-DEC-23 16-JAN-24	4,101.0000 0.5350	100.0000	2,194.04	0.00	2,194.04	0.00
SCHLUMBERGER LTD	05-DEC-23 11-JAN-24	28,110.0000 0.2500	100.0000	7,027.50	0.00	7,027.50	0.00
SEAGATE TECHNOLOGY HOLDINGS PL	21-DEC-21 05-JAN-22	4,097.0000 0.7000	100.0000	2,867.90	2,150.92	716.98	0.00
SEAGATE TECHNOLOGY HOLDINGS PL	21-MAR-22 06-APR-22	3,863.0000 0.7000	100.0000	2,704.10	2,028.07	676.03	0.00
SEAGATE TECHNOLOGY HOLDINGS PL	20-SEP-22 05-OCT-22	3,863.0000 0.7000	100.0000	2,704.10	2,028.07	676.03	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
SEAGATE TECHNOLOGY HOLDINGS PL	20-DEC-22 05-JAN-23	3,863.0000 0.7000	100.0000	2,704.10	2,028.07	676.03	0.00
SEAGATE TECHNOLOGY HOLDINGS PL	20-DEC-23 09-JAN-24	3,863.0000 0.7000	100.0000	2,704.10	0.00	2,704.10	0.00
SEAGATE TECHNOLOGY PLC	19-DEC-17 03-JAN-18	1.0000 771.8800	100.0000	771.88	0.00	771.88	0.00
SEAGATE TECHNOLOGY PLC	20-MAR-18 04-APR-18	1.0000 771.8800	100.0000	771.88	0.00	771.88	0.00
SEAGATE TECHNOLOGY PLC	19-JUN-18 05-JUL-18	1.0000 771.8800	100.0000	771.88	0.00	771.88	0.00
SEAGATE TECHNOLOGY PLC	18-SEP-18 03-OCT-18	1.0000 735.5900	100.0000	735.59	0.00	735.59	0.00
SEAGATE TECHNOLOGY PLC	18-DEC-18 02-JAN-19	1.0000 735.5900	100.0000	735.59	0.00	735.59	0.00
SEAGATE TECHNOLOGY PLC	19-MAR-19 03-APR-19	1.0000 735.5900	100.0000	735.59	0.00	735.59	0.00
SEAGATE TECHNOLOGY PLC	18-JUN-19 03-JUL-19	5,838.0000 0.6300	100.0000	3,677.94	2,942.35	735.59	0.00
SEAGATE TECHNOLOGY PLC	24-SEP-19 09-OCT-19	5,349.0000 0.6300	100.0000	3,369.87	2,695.90	673.97	0.00
SEAGATE TECHNOLOGY PLC	24-DEC-19 08-JAN-20	4,986.0000 0.6500	100.0000	3,240.90	2,430.67	810.23	0.00
SEAGATE TECHNOLOGY PLC	24-MAR-20 08-APR-20	4,986.0000 0.6500	100.0000	3,240.90	2,430.67	810.23	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
SEAGATE TECHNOLOGY PLC	23-JUN-20 08-JUL-20	1.0000 810.2300	100.0000	810.23	0.00	810.23	0.00
SEAGATE TECHNOLOGY PLC	22-SEP-20 07-OCT-20	1.0000 810.2300	100.0000	810.23	0.00	810.23	0.00
SEAGATE TECHNOLOGY PLC	22-DEC-20 06-JAN-21	4,986.0000 0.6700	100.0000	3,340.62	2,505.46	835.16	0.00
SEAGATE TECHNOLOGY PLC	23-MAR-21 07-APR-21	4,097.0000 0.6700	100.0000	2,744.99	2,058.74	686.25	0.00
SEAGATE TECHNOLOGY PLC	11-MAY-21 07-JUL-21	4,097.0000 0.6700	100.0000	2,744.99	2,058.74	686.25	0.00
SEMPRA	05-DEC-23 15-JAN-24	12,338.0000 0.5950	100.0000	7,341.11	0.00	7,341.11	0.00
SOUTHWEST AIRLINES CO	20-DEC-23 11-JAN-24	11,618.0000 0.1800	100.0000	2,091.24	0.00	2,091.24	0.00
STATE STREET CORP	29-DEC-23 12-JAN-24	6,101.0000 0.6900	100.0000	4,209.69	0.00	4,209.69	0.00
STEEL DYNAMICS INC	28-DEC-23 16-JAN-24	3,009.0000 0.4250	100.0000	1,278.83	0.00	1,278.83	0.00
STERIS PLC	20-NOV-23 21-DEC-23	1,991.0000 0.5200	100.0000	1,035.32	776.49	258.83	0.00
STRYKER CORP	28-DEC-23 31-JAN-24	6,622.0000 0.8000	100.0000	5,297.60	0.00	5,297.60	0.00
TEXTRON INC	14-DEC-23 01-JAN-24	3,889.0000 0.0200	100.0000	77.78	0.00	77.78	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
THERMO FISHER SCIENTIFIC INC	14-DEC-23 16-JAN-24	7,643.0000 0.3500	100.0000	2,675.05	0.00	2,675.05	0.00
TRANE TECHNOLOGIES PLC	12-MAR-20 31-MAR-20	5,120.0000 0.5300	100.0000	2,713.60	2,035.20	678.40	0.00
TRANE TECHNOLOGIES PLC	04-JUN-20 30-JUN-20	5,120.0000 0.5300	100.0000	2,713.60	2,035.20	678.40	0.00
TRANE TECHNOLOGIES PLC	03-SEP-20 30-SEP-20	5,120.0000 0.5300	100.0000	2,713.60	2,035.20	678.40	0.00
TRANE TECHNOLOGIES PLC	03-DEC-20 31-DEC-20	5,120.0000 0.5300	100.0000	2,713.60	2,035.20	678.40	0.00
TRANE TECHNOLOGIES PLC	04-MAR-21 31-MAR-21	4,902.0000 0.5900	100.0000	2,892.18	2,169.13	723.05	0.00
TRANE TECHNOLOGIES PLC	03-JUN-21 30-JUN-21	4,902.0000 0.5900	100.0000	2,892.18	2,169.13	723.05	0.00
TRANE TECHNOLOGIES PLC	02-DEC-21 31-DEC-21	4,902.0000 0.5900	100.0000	2,892.18	2,169.13	723.05	0.00
TRANE TECHNOLOGIES PLC	03-MAR-22 31-MAR-22	4,480.0000 0.6700	100.0000	3,001.60	2,251.20	750.40	0.00
TRANE TECHNOLOGIES PLC	02-JUN-22 30-JUN-22	4,480.0000 0.6700	100.0000	3,001.60	2,251.20	750.40	0.00
TRANE TECHNOLOGIES PLC	01-SEP-22 30-SEP-22	4,480.0000 0.6700	100.0000	3,001.60	2,251.20	750.40	0.00
TRANE TECHNOLOGIES PLC	01-DEC-22 30-DEC-22	4,480.0000 0.6700	100.0000	3,001.60	2,251.20	750.40	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
TRANE TECHNOLOGIES PLC	02-MAR-23 31-MAR-23	4,480.0000 0.7500	100.0000	3,360.00	2,520.00	840.00	0.00
TRANE TECHNOLOGIES PLC	30-NOV-23 29-DEC-23	4,480.0000 0.7500	100.0000	3,360.00	2,520.00	840.00	0.00
US BANCORP	28-DEC-23 16-JAN-24	30,671.0000 0.4900	100.0000	15,028.79	0.00	15,028.79	0.00
VENTAS INC	29-DEC-23 18-JAN-24	8,008.0000 0.4500	100.0000	3,603.60	0.00	3,603.60	0.00
VERALTO CORP	28-DEC-23 31-JAN-24	4,317.0000 0.0900	100.0000	388.53	0.00	388.53	0.00
VICI PROPERTIES INC	20-DEC-23 04-JAN-24	20,407.0000 0.4150	100.0000	8,468.91	0.00	8,468.91	0.00
WALMART INC	07-DEC-23 02-JAN-24	28,267.0000 0.5700	100.0000	16,112.19	0.00	16,112.19	0.00
WALT DISNEY CO/THE	08-DEC-23 10-JAN-24	35,911.0000 0.3000	100.0000	10,773.30	0.00	10,773.30	0.00
WILLIS TOWERS WATSON PLC	28-DEC-17 16-JAN-18	1.0000 280.2600	100.0000	280.26	0.00	280.26	0.00
WILLIS TOWERS WATSON PLC	28-MAR-18 16-APR-18	1.0000 317.2800	100.0000	317.28	0.00	317.28	0.00
WILLIS TOWERS WATSON PLC	27-SEP-18 15-OCT-18	1.0000 317.2800	100.0000	317.28	0.00	317.28	0.00
WILLIS TOWERS WATSON PLC	28-DEC-18 15-JAN-19	1.0000 317.2800	100.0000	317.28	0.00	317.28	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
WILLIS TOWERS WATSON PLC	28-MAR-19 15-APR-19	1.0000 343.7200	100.0000	343.72	0.00	343.72	0.00
WILLIS TOWERS WATSON PLC	27-JUN-19 15-JUL-19	2,744.0000 0.6500	100.0000	1,783.60	1,426.88	356.72	0.00
WILLIS TOWERS WATSON PLC	27-SEP-19 15-OCT-19	2,744.0000 0.6500	100.0000	1,783.60	1,426.88	356.72	0.00
WILLIS TOWERS WATSON PLC	30-MAR-20 15-APR-20	2,744.0000 0.6800	100.0000	1,865.92	1,399.44	466.48	0.00
WILLIS TOWERS WATSON PLC	29-JUN-20 15-JUL-20	2,827.0000 0.6800	100.0000	1,922.36	1,441.77	480.59	0.00
WILLIS TOWERS WATSON PLC	29-SEP-20 15-OCT-20	1.0000 480.5900	100.0000	480.59	0.00	480.59	0.00
WILLIS TOWERS WATSON PLC	30-DEC-20 15-JAN-21	2,827.0000 0.7100	100.0000	2,007.17	1,505.38	501.79	0.00
WILLIS TOWERS WATSON PLC	30-MAR-21 15-APR-21	2,626.0000 0.7100	100.0000	1,864.46	1,398.34	466.12	0.00
WILLIS TOWERS WATSON PLC	27-MAY-21 15-JUN-21	2,626.0000 0.7100	100.0000	1,864.46	1,398.34	466.12	0.00
WILLIS TOWERS WATSON PLC	30-DEC-21 18-JAN-22	2,626.0000 0.8000	100.0000	2,100.80	1,575.60	525.20	0.00
WILLIS TOWERS WATSON PLC	30-MAR-22 15-APR-22	2,350.0000 0.8200	100.0000	1,927.00	1,445.25	481.75	0.00
WILLIS TOWERS WATSON PLC	29-JUN-22 15-JUL-22	2,119.0000 0.8200	100.0000	1,737.58	1,303.18	434.40	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
WILLIS TOWERS WATSON PLC	29-SEP-22 17-OCT-22	2,119.0000 0.8200	100.0000	1,737.58	1,303.18	434.40	0.00
WILLIS TOWERS WATSON PLC	28-DEC-23 16-JAN-24	2,042.0000 0.8400	100.0000	1,715.28	0.00	1,715.28	0.00
ZIMMER BIOMET HOLDINGS INC	26-DEC-23 31-JAN-24	4,103.0000 0.2400	100.0000	984.72	0.00	984.72	0.00
			TOTAL DIVIDEND NET RECEIVABLE			950,675.08	0.00
			TOTAL DIVIDEND TAX EXPENSE PAYABLE			0.00	0.00
			TOTAL DIVIDEND TAX RECLAIM RECEIVABLE			0.00	0.00
			GROSS DIVIDEND RECEIVABLE			950,675.08	0.00

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
RECEIPTS AND DISBURSEMENT TRANSACTIONS						
EMPLOYER CONTRIBUTIONS						
U.S. DOLLAR						
CD						
25-JAN-23	ORD CUST: 000130103013681 AMER	1,560,556.50	1,560,556.50	0.00	0.00	
25-JAN-23	EN MISSOURI ACCOUNTS PAYABLE 1					
TRUSTEE/CUSTODIAN FEES						
U.S. DOLLAR						
CW						
03-MAR-23	A56F000000A E SG Q3/22 GLBL CUST FEE PYMT	13,589.97-	13,589.97-	0.00	0.00	
CW						
31-MAR-23	BNY MELLON 4Q2022 TRUSTEE FEES	24,049.24-	24,049.24-	0.00	0.00	
CW						
21-NOV-23	BNY MELLON 4Q2022 TRUSTEE FEES	14,500.49-	14,500.49-	0.00	0.00	
CW						
21-NOV-23	BNY MELLON	13,550.65-	13,550.65-	0.00	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL		65,690.35-	65,690.35-	0.00	0.00	0.00 I
TRUSTEE/CUSTODIAN FEES						0.00 C 0.00 T 0.00 S
INVESTMENT MANAGEMENT FEES						
U.S. DOLLAR						
CW 27-FEB-23 27-FEB-23	AMEREN MO PLANT EQUITY NUVEEN	45,629.61-	45,629.61-	0.00	0.00	
CW 03-JUL-23 03-JUL-23	AMEREN MO PLANT EQUITY NUVEEN	48,266.41-	48,266.41-	0.00	0.00	
CW 15-AUG-23 15-AUG-23	AMEREN MO PLANT EQUITY NUVEEN	53,003.80-	53,003.80-	0.00	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL INVESTMENT MANAGEMENT FEES		146,899.82-	146,899.82-	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
CONSULTING FEES						
U.S. DOLLAR						
CW 27-FEB-23 27-FEB-23	AMEREN MO PLANT EQUITY NUVEEN	1,574.34-	1,574.34-	0.00	0.00	
CW 01-MAY-23 01-MAY-23	AMEREN MO PLANT EQUITY NUVEEN	1,600.41-	1,600.41-	0.00	0.00	
CW 03-JUL-23 03-JUL-23	AMEREN MO PLANT EQUITY NUVEEN	1,600.41-	1,600.41-	0.00	0.00	
CW 18-AUG-23	WTW ALM STUDY FEE	23,067.41-	23,067.41-	0.00	0.00	
CW 21-NOV-23 21-NOV-23	AMEREN MO PLANT EQUITY NUVEEN	1,644.96-	1,644.96-	0.00	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL		29,487.53-	29,487.53-	0.00	0.00	0.00 I
CONSULTING FEES						0.00 C
						0.00 T
						0.00 S
UBTI TAX EXPENSE						
U.S. DOLLAR						
CW						
14-APR-23	BNF: US TAX OPS INSTITUTIONAL	86,000.00-	86,000.00-	0.00	0.00	
14-APR-23	500 GRANT ST PITTSBURGH, PA 15					
CASH TRANSFERRED OUT						
U.S. DOLLAR						
CW						
12-APR-23	CASH XFER FOR TAX PMT 1951498400	1,810,000.00-	1,810,000.00-	0.00	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL RECEIPTS AND DISBURSEMENT TRANSACTIONS						
	U.S. DOLLAR	577,521.20-	577,521.20-	0.00	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PURCHASES	(* INDICATES PENDING SETTLEMENT)					
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
B	69,489.040					
03-JAN-23	DREYFUS INS RSRV PR MONEY 6546	69,489.04-	69,489.04-	69,489.04	0.00	
03-JAN-23	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	27,172.210					
04-JAN-23	DREYFUS INS RSRV PR MONEY 6546	27,172.21-	27,172.21-	27,172.21	0.00	
04-JAN-23	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	31,233.180					
05-JAN-23	DREYFUS INS RSRV PR MONEY 6546	31,233.18-	31,233.18-	31,233.18	0.00	
05-JAN-23	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	120,532.510					
06-JAN-23	DREYFUS INS RSRV PR MONEY 6546	120,532.51-	120,532.51-	120,532.51	0.00	
06-JAN-23	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	37,843.460					
09-JAN-23	DREYFUS INS RSRV PR MONEY 6546	37,843.46-	37,843.46-	37,843.46	0.00	
09-JAN-23	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	32,931.960					
10-JAN-23	DREYFUS INS RSRV PR MONEY 6546	32,931.96-	32,931.96-	32,931.96	0.00	
10-JAN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	43,463.200					
11-JAN-23	DREYFUS INS RSRV PR MONEY 6546	43,463.20-	43,463.20-	43,463.20	0.00	
11-JAN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,016.250					
12-JAN-23	DREYFUS INS RSRV PR MONEY 6546	12,016.25-	12,016.25-	12,016.25	0.00	
12-JAN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	84,887.820					
13-JAN-23	DREYFUS INS RSRV PR MONEY 6546	84,887.82-	84,887.82-	84,887.82	0.00	
13-JAN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	49,544.720					
17-JAN-23	DREYFUS INS RSRV PR MONEY 6546	49,544.72-	49,544.72-	49,544.72	0.00	
17-JAN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	36,976.840					
18-JAN-23	DREYFUS INS RSRV PR MONEY 6546	36,976.84-	36,976.84-	36,976.84	0.00	
18-JAN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	9,098.430					
19-JAN-23	DREYFUS INS RSRV PR MONEY 6546	9,098.43-	9,098.43-	9,098.43	0.00	
19-JAN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,276.400					
20-JAN-23	DREYFUS INS RSRV PR MONEY 6546	3,276.40-	3,276.40-	3,276.40	0.00	
20-JAN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,414.820					
23-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,414.82-	1,414.82-	1,414.82	0.00	
23-JAN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	11,700.400					
24-JAN-23	DREYFUS INS RSRV PR MONEY 6546	11,700.40-	11,700.40-	11,700.40	0.00	
24-JAN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,618,977.870					
25-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,618,977.87-	1,618,977.87-	1,618,977.87	0.00	
25-JAN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,268.710					
30-JAN-23	DREYFUS INS RSRV PR MONEY 6546	4,268.71-	4,268.71-	4,268.71	0.00	
30-JAN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	79,952.900					
31-JAN-23	DREYFUS INS RSRV PR MONEY 6546	79,952.90-	79,952.90-	79,952.90	0.00	
31-JAN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	147,929.480					
01-FEB-23	DREYFUS INS RSRV PR MONEY 6546	147,929.48-	147,929.48-	147,929.48	0.00	
01-FEB-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	21,453.040					
02-FEB-23	DREYFUS INS RSRV PR MONEY 6546	21,453.04-	21,453.04-	21,453.04	0.00	
02-FEB-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,743.760					
06-FEB-23	DREYFUS INS RSRV PR MONEY 6546	12,743.76-	12,743.76-	12,743.76	0.00	
06-FEB-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	19,190.100					
08-FEB-23	DREYFUS INS RSRV PR MONEY 6546	19,190.10-	19,190.10-	19,190.10	0.00	
08-FEB-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	10,394.130					
09-FEB-23	DREYFUS INS RSRV PR MONEY 6546	10,394.13-	10,394.13-	10,394.13	0.00	
09-FEB-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	21,088.150					
10-FEB-23	DREYFUS INS RSRV PR MONEY 6546	21,088.15-	21,088.15-	21,088.15	0.00	
10-FEB-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	8,932.370					
13-FEB-23	DREYFUS INS RSRV PR MONEY 6546	8,932.37-	8,932.37-	8,932.37	0.00	
13-FEB-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	43,742.350					
14-FEB-23	DREYFUS INS RSRV PR MONEY 6546	43,742.35-	43,742.35-	43,742.35	0.00	
14-FEB-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	172,546.770					
15-FEB-23	DREYFUS INS RSRV PR MONEY 6546	172,546.77-	172,546.77-	172,546.77	0.00	
15-FEB-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	67,345.610					
16-FEB-23	DREYFUS INS RSRV PR MONEY 6546	67,345.61-	67,345.61-	67,345.61	0.00	
16-FEB-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	32,387.490					
17-FEB-23	DREYFUS INS RSRV PR MONEY 6546	32,387.49-	32,387.49-	32,387.49	0.00	
17-FEB-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	6,195.150					
21-FEB-23	DREYFUS INS RSRV PR MONEY 6546	6,195.15-	6,195.15-	6,195.15	0.00	
21-FEB-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	8,087.930					
22-FEB-23	DREYFUS INS RSRV PR MONEY 6546	8,087.93-	8,087.93-	8,087.93	0.00	
22-FEB-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,410.010					
23-FEB-23	DREYFUS INS RSRV PR MONEY 6546	9,410.01-	9,410.01-	9,410.01	0.00	
23-FEB-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	39,345.080					
24-FEB-23	DREYFUS INS RSRV PR MONEY 6546	39,345.08-	39,345.08-	39,345.08	0.00	
24-FEB-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	14,895.950					
28-FEB-23	DREYFUS INS RSRV PR MONEY 6546	14,895.95-	14,895.95-	14,895.95	0.00	
28-FEB-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	192,039.470					
01-MAR-23	DREYFUS INS RSRV PR MONEY 6546	192,039.47-	192,039.47-	192,039.47	0.00	
01-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	26,398.770					
02-MAR-23	DREYFUS INS RSRV PR MONEY 6546	26,398.77-	26,398.77-	26,398.77	0.00	
02-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	39,943.860					
03-MAR-23	DREYFUS INS RSRV PR MONEY 6546	39,943.86-	39,943.86-	39,943.86	0.00	
03-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	64,080.500					
07-MAR-23	DREYFUS INS RSRV PR MONEY 6546	64,080.50-	64,080.50-	64,080.50	0.00	
07-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	39,139.540					
08-MAR-23	DREYFUS INS RSRV PR MONEY 6546	39,139.54-	39,139.54-	39,139.54	0.00	
08-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	109,094.410					
09-MAR-23	DREYFUS INS RSRV PR MONEY 6546	109,094.41-	109,094.41-	109,094.41	0.00	
09-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	284,843.560					
10-MAR-23	DREYFUS INS RSRV PR MONEY 6546	284,843.56-	284,843.56-	284,843.56	0.00	
10-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	24,646.980					
13-MAR-23	DREYFUS INS RSRV PR MONEY 6546	24,646.98-	24,646.98-	24,646.98	0.00	
13-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	8,669.380					
14-MAR-23	DREYFUS INS RSRV PR MONEY 6546	8,669.38-	8,669.38-	8,669.38	0.00	
14-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	97,689.590					
15-MAR-23	DREYFUS INS RSRV PR MONEY 6546	97,689.59-	97,689.59-	97,689.59	0.00	
15-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	38,115.480					
17-MAR-23	DREYFUS INS RSRV PR MONEY 6546	38,115.48-	38,115.48-	38,115.48	0.00	
17-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,835.810					
20-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,835.81-	1,835.81-	1,835.81	0.00	
20-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,597.780					
22-MAR-23	DREYFUS INS RSRV PR MONEY 6546	9,597.78-	9,597.78-	9,597.78	0.00	
22-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	106,362.360					
23-MAR-23	DREYFUS INS RSRV PR MONEY 6546	106,362.36-	106,362.36-	106,362.36	0.00	
23-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	47,737.630					
24-MAR-23	DREYFUS INS RSRV PR MONEY 6546	47,737.63-	47,737.63-	47,737.63	0.00	
24-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	19,781.100					
27-MAR-23	DREYFUS INS RSRV PR MONEY 6546	19,781.10-	19,781.10-	19,781.10	0.00	
27-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,316.500					
28-MAR-23	DREYFUS INS RSRV PR MONEY 6546	12,316.50-	12,316.50-	12,316.50	0.00	
28-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,866.720					
29-MAR-23	DREYFUS INS RSRV PR MONEY 6546	9,866.72-	9,866.72-	9,866.72	0.00	
29-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	82,321.030					
30-MAR-23	DREYFUS INS RSRV PR MONEY 6546	82,321.03-	82,321.03-	82,321.03	0.00	
30-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	209,012.730					
31-MAR-23	DREYFUS INS RSRV PR MONEY 6546	209,012.73-	209,012.73-	209,012.73	0.00	
31-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	109,125.890					
03-APR-23	DREYFUS INS RSRV PR MONEY 6546	109,125.89-	109,125.89-	109,125.89	0.00	
03-APR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	19,490.890					
04-APR-23	DREYFUS INS RSRV PR MONEY 6546	19,490.89-	19,490.89-	19,490.89	0.00	
04-APR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	20,810.590					
05-APR-23	DREYFUS INS RSRV PR MONEY 6546	20,810.59-	20,810.59-	20,810.59	0.00	
05-APR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	23,482.070					
06-APR-23	DREYFUS INS RSRV PR MONEY 6546	23,482.07-	23,482.07-	23,482.07	0.00	
06-APR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	44,998.790					
10-APR-23	DREYFUS INS RSRV PR MONEY 6546	44,998.79-	44,998.79-	44,998.79	0.00	
10-APR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	38,889.940					
11-APR-23	DREYFUS INS RSRV PR MONEY 6546	38,889.94-	38,889.94-	38,889.94	0.00	
11-APR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	18,707.380					
13-APR-23	DREYFUS INS RSRV PR MONEY 6546	18,707.38-	18,707.38-	18,707.38	0.00	
13-APR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	45,394.610					
17-APR-23	DREYFUS INS RSRV PR MONEY 6546	45,394.61-	45,394.61-	45,394.61	0.00	
17-APR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,528.400					
18-APR-23	DREYFUS INS RSRV PR MONEY 6546	4,528.40-	4,528.40-	4,528.40	0.00	
18-APR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,386.780					
20-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,386.78-	1,386.78-	1,386.78	0.00	
20-APR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,414.820					
21-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,414.82-	1,414.82-	1,414.82	0.00	
21-APR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15,671.050					
24-APR-23	DREYFUS INS RSRV PR MONEY 6546	15,671.05-	15,671.05-	15,671.05	0.00	
24-APR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,759.190					
25-APR-23	DREYFUS INS RSRV PR MONEY 6546	6,759.19-	6,759.19-	6,759.19	0.00	
25-APR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	58,966.330					
26-APR-23	DREYFUS INS RSRV PR MONEY 6546	58,966.33-	58,966.33-	58,966.33	0.00	
26-APR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	95,274.290					
28-APR-23	DREYFUS INS RSRV PR MONEY 6546	95,274.29-	95,274.29-	95,274.29	0.00	
28-APR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	206,836.130					
01-MAY-23	DREYFUS INS RSRV PR MONEY 6546	206,836.13-	206,836.13-	206,836.13	0.00	
01-MAY-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,616.470					
02-MAY-23	DREYFUS INS RSRV PR MONEY 6546	3,616.47-	3,616.47-	3,616.47	0.00	
02-MAY-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	279.680					
03-MAY-23	DREYFUS INS RSRV PR MONEY 6546	279.68-	279.68-	279.68	0.00	
03-MAY-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	14,373.500					
08-MAY-23	DREYFUS INS RSRV PR MONEY 6546	14,373.50-	14,373.50-	14,373.50	0.00	
08-MAY-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,475.680					
09-MAY-23	DREYFUS INS RSRV PR MONEY 6546	9,475.68-	9,475.68-	9,475.68	0.00	
09-MAY-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22,992.580					
10-MAY-23	DREYFUS INS RSRV PR MONEY 6546	22,992.58-	22,992.58-	22,992.58	0.00	
10-MAY-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,553.060					
11-MAY-23	DREYFUS INS RSRV PR MONEY 6546	2,553.06-	2,553.06-	2,553.06	0.00	
11-MAY-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	10,853.050					
12-MAY-23	DREYFUS INS RSRV PR MONEY 6546	10,853.05-	10,853.05-	10,853.05	0.00	
12-MAY-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	193,272.500					
15-MAY-23	DREYFUS INS RSRV PR MONEY 6546	193,272.50-	193,272.50-	193,272.50	0.00	
15-MAY-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22,086.880					
16-MAY-23	DREYFUS INS RSRV PR MONEY 6546	22,086.88-	22,086.88-	22,086.88	0.00	
16-MAY-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,815.290					
17-MAY-23	DREYFUS INS RSRV PR MONEY 6546	4,815.29-	4,815.29-	4,815.29	0.00	
17-MAY-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	76,015.670					
18-MAY-23	DREYFUS INS RSRV PR MONEY 6546	76,015.67-	76,015.67-	76,015.67	0.00	
18-MAY-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	29,379.760					
19-MAY-23	DREYFUS INS RSRV PR MONEY 6546	29,379.76-	29,379.76-	29,379.76	0.00	
19-MAY-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,604.800					
22-MAY-23	DREYFUS INS RSRV PR MONEY 6546	7,604.80-	7,604.80-	7,604.80	0.00	
22-MAY-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	5,663.850					
23-MAY-23	DREYFUS INS RSRV PR MONEY 6546	5,663.85-	5,663.85-	5,663.85	0.00	
23-MAY-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,601.470					
24-MAY-23	DREYFUS INS RSRV PR MONEY 6546	5,601.47-	5,601.47-	5,601.47	0.00	
24-MAY-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,414.540					
25-MAY-23	DREYFUS INS RSRV PR MONEY 6546	12,414.54-	12,414.54-	12,414.54	0.00	
25-MAY-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	51,988.920					
26-MAY-23	DREYFUS INS RSRV PR MONEY 6546	51,988.92-	51,988.92-	51,988.92	0.00	
26-MAY-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,313.400					
31-MAY-23	DREYFUS INS RSRV PR MONEY 6546	7,313.40-	7,313.40-	7,313.40	0.00	
31-MAY-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	162,238.830					
01-JUN-23	DREYFUS INS RSRV PR MONEY 6546	162,238.83-	162,238.83-	162,238.83	0.00	
01-JUN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	30,948.020					
02-JUN-23	DREYFUS INS RSRV PR MONEY 6546	30,948.02-	30,948.02-	30,948.02	0.00	
02-JUN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,247.330					
05-JUN-23	DREYFUS INS RSRV PR MONEY 6546	6,247.33-	6,247.33-	6,247.33	0.00	
05-JUN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	68,777.420					
06-JUN-23	DREYFUS INS RSRV PR MONEY 6546	68,777.42-	68,777.42-	68,777.42	0.00	
06-JUN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,388.650					
07-JUN-23	DREYFUS INS RSRV PR MONEY 6546	7,388.65-	7,388.65-	7,388.65	0.00	
07-JUN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	129,387.460					
08-JUN-23	DREYFUS INS RSRV PR MONEY 6546	129,387.46-	129,387.46-	129,387.46	0.00	
08-JUN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	172,626.300					
09-JUN-23	DREYFUS INS RSRV PR MONEY 6546	172,626.30-	172,626.30-	172,626.30	0.00	
09-JUN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	135,506.470					
12-JUN-23	DREYFUS INS RSRV PR MONEY 6546	135,506.47-	135,506.47-	135,506.47	0.00	
12-JUN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,785.090					
13-JUN-23	DREYFUS INS RSRV PR MONEY 6546	3,785.09-	3,785.09-	3,785.09	0.00	
13-JUN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22,009.910					
14-JUN-23	DREYFUS INS RSRV PR MONEY 6546	22,009.91-	22,009.91-	22,009.91	0.00	
14-JUN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	139,937.900					
15-JUN-23	DREYFUS INS RSRV PR MONEY 6546	139,937.90-	139,937.90-	139,937.90	0.00	
15-JUN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	34,697.130					
16-JUN-23	DREYFUS INS RSRV PR MONEY 6546	34,697.13-	34,697.13-	34,697.13	0.00	
16-JUN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	34,490.400					
20-JUN-23	DREYFUS INS RSRV PR MONEY 6546	34,490.40-	34,490.40-	34,490.40	0.00	
20-JUN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	36,776.790					
22-JUN-23	DREYFUS INS RSRV PR MONEY 6546	36,776.79-	36,776.79-	36,776.79	0.00	
22-JUN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	43,267.240					
23-JUN-23	DREYFUS INS RSRV PR MONEY 6546	43,267.24-	43,267.24-	43,267.24	0.00	
23-JUN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	11,983.200					
26-JUN-23	DREYFUS INS RSRV PR MONEY 6546	11,983.20-	11,983.20-	11,983.20	0.00	
26-JUN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,131.830					
28-JUN-23	DREYFUS INS RSRV PR MONEY 6546	5,131.83-	5,131.83-	5,131.83	0.00	
28-JUN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	53,967.620					
29-JUN-23	DREYFUS INS RSRV PR MONEY 6546	53,967.62-	53,967.62-	53,967.62	0.00	
29-JUN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	243,378.300					
30-JUN-23	DREYFUS INS RSRV PR MONEY 6546	243,378.30-	243,378.30-	243,378.30	0.00	
30-JUN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	32,959.950					
03-JUL-23	DREYFUS INS RSRV PR MONEY 6546	32,959.95-	32,959.95-	32,959.95	0.00	
03-JUL-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	37,084.880					
05-JUL-23	DREYFUS INS RSRV PR MONEY 6546	37,084.88-	37,084.88-	37,084.88	0.00	
05-JUL-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22,870.120					
06-JUL-23	DREYFUS INS RSRV PR MONEY 6546	22,870.12-	22,870.12-	22,870.12	0.00	
06-JUL-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	11,795.520					
07-JUL-23	DREYFUS INS RSRV PR MONEY 6546	11,795.52-	11,795.52-	11,795.52	0.00	
07-JUL-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	83,561.710					
10-JUL-23	DREYFUS INS RSRV PR MONEY 6546	83,561.71-	83,561.71-	83,561.71	0.00	
10-JUL-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	101,320.250					
11-JUL-23	DREYFUS INS RSRV PR MONEY 6546	101,320.25-	101,320.25-	101,320.25	0.00	
11-JUL-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	33,775.460					
12-JUL-23	DREYFUS INS RSRV PR MONEY 6546	33,775.46-	33,775.46-	33,775.46	0.00	
12-JUL-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22,075.690					
13-JUL-23	DREYFUS INS RSRV PR MONEY 6546	22,075.69-	22,075.69-	22,075.69	0.00	
13-JUL-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	83,734.770					
14-JUL-23	DREYFUS INS RSRV PR MONEY 6546	83,734.77-	83,734.77-	83,734.77	0.00	
14-JUL-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	42,051.990					
17-JUL-23	DREYFUS INS RSRV PR MONEY 6546	42,051.99-	42,051.99-	42,051.99	0.00	
17-JUL-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,640.570					
18-JUL-23	DREYFUS INS RSRV PR MONEY 6546	5,640.57-	5,640.57-	5,640.57	0.00	
18-JUL-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,676.500					
19-JUL-23	DREYFUS INS RSRV PR MONEY 6546	2,676.50-	2,676.50-	2,676.50	0.00	
19-JUL-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,386.780					
20-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,386.78-	1,386.78-	1,386.78	0.00	
20-JUL-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,922.630					
21-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,922.63-	1,922.63-	1,922.63	0.00	
21-JUL-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,360.530					
24-JUL-23	DREYFUS INS RSRV PR MONEY 6546	3,360.53-	3,360.53-	3,360.53	0.00	
24-JUL-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	70,839.060					
26-JUL-23	DREYFUS INS RSRV PR MONEY 6546	70,839.06-	70,839.06-	70,839.06	0.00	
26-JUL-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	11,907.180					
28-JUL-23	DREYFUS INS RSRV PR MONEY 6546	11,907.18-	11,907.18-	11,907.18	0.00	
28-JUL-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	82,989.780					
31-JUL-23	DREYFUS INS RSRV PR MONEY 6546	82,989.78-	82,989.78-	82,989.78	0.00	
31-JUL-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	147,890.450					
01-AUG-23	DREYFUS INS RSRV PR MONEY 6546	147,890.45-	147,890.45-	147,890.45	0.00	
01-AUG-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,057.130					
02-AUG-23	DREYFUS INS RSRV PR MONEY 6546	9,057.13-	9,057.13-	9,057.13	0.00	
02-AUG-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	782.760					
04-AUG-23	DREYFUS INS RSRV PR MONEY 6546	782.76-	782.76-	782.76	0.00	
04-AUG-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	13,626.100					
07-AUG-23	DREYFUS INS RSRV PR MONEY 6546	13,626.10-	13,626.10-	13,626.10	0.00	
07-AUG-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,643.750					
08-AUG-23	DREYFUS INS RSRV PR MONEY 6546	6,643.75-	6,643.75-	6,643.75	0.00	
08-AUG-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,272.470					
10-AUG-23	DREYFUS INS RSRV PR MONEY 6546	12,272.47-	12,272.47-	12,272.47	0.00	
10-AUG-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	8,527.150					
11-AUG-23	DREYFUS INS RSRV PR MONEY 6546	8,527.15-	8,527.15-	8,527.15	0.00	
11-AUG-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	19,036.680					
14-AUG-23	DREYFUS INS RSRV PR MONEY 6546	19,036.68-	19,036.68-	19,036.68	0.00	
14-AUG-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	156,254.930					
15-AUG-23	DREYFUS INS RSRV PR MONEY 6546	156,254.93-	156,254.93-	156,254.93	0.00	
15-AUG-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,537.300					
16-AUG-23	DREYFUS INS RSRV PR MONEY 6546	6,537.30-	6,537.30-	6,537.30	0.00	
16-AUG-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	86,779.170					
17-AUG-23	DREYFUS INS RSRV PR MONEY 6546	86,779.17-	86,779.17-	86,779.17	0.00	
17-AUG-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,509.890					
18-AUG-23	DREYFUS INS RSRV PR MONEY 6546	7,509.89-	7,509.89-	7,509.89	0.00	
18-AUG-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	6,031.800					
21-AUG-23	DREYFUS INS RSRV PR MONEY 6546	6,031.80-	6,031.80-	6,031.80	0.00	
21-AUG-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,573.000					
22-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,573.00-	1,573.00-	1,573.00	0.00	
22-AUG-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,994.540					
23-AUG-23	DREYFUS INS RSRV PR MONEY 6546	7,994.54-	7,994.54-	7,994.54	0.00	
23-AUG-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	15,810.230					
24-AUG-23	DREYFUS INS RSRV PR MONEY 6546	15,810.23-	15,810.23-	15,810.23	0.00	
24-AUG-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	51,317.920					
25-AUG-23	DREYFUS INS RSRV PR MONEY 6546	51,317.92-	51,317.92-	51,317.92	0.00	
25-AUG-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,108.510					
29-AUG-23	DREYFUS INS RSRV PR MONEY 6546	3,108.51-	3,108.51-	3,108.51	0.00	
29-AUG-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	2.930					
30-AUG-23	DREYFUS INS RSRV PR MONEY 6546	2.93-	2.93-	2.93	0.00	
30-AUG-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	45,304.740					
31-AUG-23	DREYFUS INS RSRV PR MONEY 6546	45,304.74-	45,304.74-	45,304.74	0.00	
31-AUG-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	147,401.190					
01-SEP-23	DREYFUS INS RSRV PR MONEY 6546	147,401.19-	147,401.19-	147,401.19	0.00	
01-SEP-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	94,184.490					
05-SEP-23	DREYFUS INS RSRV PR MONEY 6546	94,184.49-	94,184.49-	94,184.49	0.00	
05-SEP-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,986.210					
06-SEP-23	DREYFUS INS RSRV PR MONEY 6546	5,986.21-	5,986.21-	5,986.21	0.00	
06-SEP-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	91,589.460					
07-SEP-23	DREYFUS INS RSRV PR MONEY 6546	91,589.46-	91,589.46-	91,589.46	0.00	
07-SEP-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	76,596.630					
08-SEP-23	DREYFUS INS RSRV PR MONEY 6546	76,596.63-	76,596.63-	76,596.63	0.00	
08-SEP-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	183,317.820					
11-SEP-23	DREYFUS INS RSRV PR MONEY 6546	183,317.82-	183,317.82-	183,317.82	0.00	
11-SEP-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	40,855.570					
12-SEP-23	DREYFUS INS RSRV PR MONEY 6546	40,855.57-	40,855.57-	40,855.57	0.00	
12-SEP-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,726.950					
13-SEP-23	DREYFUS INS RSRV PR MONEY 6546	6,726.95-	6,726.95-	6,726.95	0.00	
13-SEP-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	177,144.700					
14-SEP-23	DREYFUS INS RSRV PR MONEY 6546	177,144.70-	177,144.70-	177,144.70	0.00	
14-SEP-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	63,944.370					
15-SEP-23	DREYFUS INS RSRV PR MONEY 6546	63,944.37-	63,944.37-	63,944.37	0.00	
15-SEP-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	22,587.860					
18-SEP-23	DREYFUS INS RSRV PR MONEY 6546	22,587.86-	22,587.86-	22,587.86	0.00	
18-SEP-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,860.470					
20-SEP-23	DREYFUS INS RSRV PR MONEY 6546	12,860.47-	12,860.47-	12,860.47	0.00	
20-SEP-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	46,058.150					
21-SEP-23	DREYFUS INS RSRV PR MONEY 6546	46,058.15-	46,058.15-	46,058.15	0.00	
21-SEP-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	48,949.970					
22-SEP-23	DREYFUS INS RSRV PR MONEY 6546	48,949.97-	48,949.97-	48,949.97	0.00	
22-SEP-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,559.790					
25-SEP-23	DREYFUS INS RSRV PR MONEY 6546	12,559.79-	12,559.79-	12,559.79	0.00	
25-SEP-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	59,640.770					
28-SEP-23	DREYFUS INS RSRV PR MONEY 6546	59,640.77-	59,640.77-	59,640.77	0.00	
28-SEP-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	239,939.720					
29-SEP-23	DREYFUS INS RSRV PR MONEY 6546	239,939.72-	239,939.72-	239,939.72	0.00	
29-SEP-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	92,016.730					
02-OCT-23	DREYFUS INS RSRV PR MONEY 6546	92,016.73-	92,016.73-	92,016.73	0.00	
02-OCT-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	21,471.120					
03-OCT-23	DREYFUS INS RSRV PR MONEY 6546	21,471.12-	21,471.12-	21,471.12	0.00	
03-OCT-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	92,375.170					
04-OCT-23	DREYFUS INS RSRV PR MONEY 6546	92,375.17-	92,375.17-	92,375.17	0.00	
04-OCT-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	36,393.110					
05-OCT-23	DREYFUS INS RSRV PR MONEY 6546	36,393.11-	36,393.11-	36,393.11	0.00	
05-OCT-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	45,488.490					
06-OCT-23	DREYFUS INS RSRV PR MONEY 6546	45,488.49-	45,488.49-	45,488.49	0.00	
06-OCT-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	41,211.600					
10-OCT-23	DREYFUS INS RSRV PR MONEY 6546	41,211.60-	41,211.60-	41,211.60	0.00	
10-OCT-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,515.840					
11-OCT-23	DREYFUS INS RSRV PR MONEY 6546	3,515.84-	3,515.84-	3,515.84	0.00	
11-OCT-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	65,213.730					
12-OCT-23	DREYFUS INS RSRV PR MONEY 6546	65,213.73-	65,213.73-	65,213.73	0.00	
12-OCT-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,391,554.700					
13-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,391,554.70-	1,391,554.70-	1,391,554.70	0.00	
13-OCT-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	61,432.530					
16-OCT-23	DREYFUS INS RSRV PR MONEY 6546	61,432.53-	61,432.53-	61,432.53	0.00	
16-OCT-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,065.000					
17-OCT-23	DREYFUS INS RSRV PR MONEY 6546	7,065.00-	7,065.00-	7,065.00	0.00	
17-OCT-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	3,708.790					
20-OCT-23	DREYFUS INS RSRV PR MONEY 6546	3,708.79-	3,708.79-	3,708.79	0.00	
20-OCT-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,057.760					
23-OCT-23	DREYFUS INS RSRV PR MONEY 6546	3,057.76-	3,057.76-	3,057.76	0.00	
23-OCT-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,541.710					
24-OCT-23	DREYFUS INS RSRV PR MONEY 6546	4,541.71-	4,541.71-	4,541.71	0.00	
24-OCT-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	62,453.250					
25-OCT-23	DREYFUS INS RSRV PR MONEY 6546	62,453.25-	62,453.25-	62,453.25	0.00	
25-OCT-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	14,337.830					
26-OCT-23	DREYFUS INS RSRV PR MONEY 6546	14,337.83-	14,337.83-	14,337.83	0.00	
26-OCT-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	26,408.340					
27-OCT-23	DREYFUS INS RSRV PR MONEY 6546	26,408.34-	26,408.34-	26,408.34	0.00	
27-OCT-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,479.630					
30-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,479.63-	1,479.63-	1,479.63	0.00	
30-OCT-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	83,991.140					
31-OCT-23	DREYFUS INS RSRV PR MONEY 6546	83,991.14-	83,991.14-	83,991.14	0.00	
31-OCT-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	147,579.990					
01-NOV-23	DREYFUS INS RSRV PR MONEY 6546	147,579.99-	147,579.99-	147,579.99	0.00	
01-NOV-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	8,796.800					
02-NOV-23	DREYFUS INS RSRV PR MONEY 6546	8,796.80-	8,796.80-	8,796.80	0.00	
02-NOV-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	716.320					
03-NOV-23	DREYFUS INS RSRV PR MONEY 6546	716.32-	716.32-	716.32	0.00	
03-NOV-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	23,553.300					
06-NOV-23	DREYFUS INS RSRV PR MONEY 6546	23,553.30-	23,553.30-	23,553.30	0.00	
06-NOV-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	19,960.150					
08-NOV-23	DREYFUS INS RSRV PR MONEY 6546	19,960.15-	19,960.15-	19,960.15	0.00	
08-NOV-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,166.850					
13-NOV-23	DREYFUS INS RSRV PR MONEY 6546	9,166.85-	9,166.85-	9,166.85	0.00	
13-NOV-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	34,122.820					
14-NOV-23	DREYFUS INS RSRV PR MONEY 6546	34,122.82-	34,122.82-	34,122.82	0.00	
14-NOV-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	194,671.470					
15-NOV-23	DREYFUS INS RSRV PR MONEY 6546	194,671.47-	194,671.47-	194,671.47	0.00	
15-NOV-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	70,924.170					
16-NOV-23	DREYFUS INS RSRV PR MONEY 6546	70,924.17-	70,924.17-	70,924.17	0.00	
16-NOV-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	20,132.570					
17-NOV-23	DREYFUS INS RSRV PR MONEY 6546	20,132.57-	20,132.57-	20,132.57	0.00	
17-NOV-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	27,520.470					
20-NOV-23	DREYFUS INS RSRV PR MONEY 6546	27,520.47-	27,520.47-	27,520.47	0.00	
20-NOV-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	41,799.790					
22-NOV-23	DREYFUS INS RSRV PR MONEY 6546	41,799.79-	41,799.79-	41,799.79	0.00	
22-NOV-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	46,819.500					
24-NOV-23	DREYFUS INS RSRV PR MONEY 6546	46,819.50-	46,819.50-	46,819.50	0.00	
24-NOV-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	41,458.230					
27-NOV-23	DREYFUS INS RSRV PR MONEY 6546	41,458.23-	41,458.23-	41,458.23	0.00	
27-NOV-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,526.450					
28-NOV-23	DREYFUS INS RSRV PR MONEY 6546	7,526.45-	7,526.45-	7,526.45	0.00	
28-NOV-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	48,633.690					
30-NOV-23	DREYFUS INS RSRV PR MONEY 6546	48,633.69-	48,633.69-	48,633.69	0.00	
30-NOV-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	159,042.570					
01-DEC-23	DREYFUS INS RSRV PR MONEY 6546	159,042.57-	159,042.57-	159,042.57	0.00	
01-DEC-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	30,064.780					
04-DEC-23	DREYFUS INS RSRV PR MONEY 6546	30,064.78-	30,064.78-	30,064.78	0.00	
04-DEC-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	56,781.290					
05-DEC-23	DREYFUS INS RSRV PR MONEY 6546	56,781.29-	56,781.29-	56,781.29	0.00	
05-DEC-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,376.370					
06-DEC-23	DREYFUS INS RSRV PR MONEY 6546	12,376.37-	12,376.37-	12,376.37	0.00	
06-DEC-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	8,188.320					
07-DEC-23	DREYFUS INS RSRV PR MONEY 6546	8,188.32-	8,188.32-	8,188.32	0.00	
07-DEC-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	60,011.020					
08-DEC-23	DREYFUS INS RSRV PR MONEY 6546	60,011.02-	60,011.02-	60,011.02	0.00	
08-DEC-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	190,819.520					
11-DEC-23	DREYFUS INS RSRV PR MONEY 6546	190,819.52-	190,819.52-	190,819.52	0.00	
11-DEC-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	77,164.300					
12-DEC-23	DREYFUS INS RSRV PR MONEY 6546	77,164.30-	77,164.30-	77,164.30	0.00	
12-DEC-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	14,573.870					
13-DEC-23	DREYFUS INS RSRV PR MONEY 6546	14,573.87-	14,573.87-	14,573.87	0.00	
13-DEC-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	223,702.440					
14-DEC-23	DREYFUS INS RSRV PR MONEY 6546	223,702.44-	223,702.44-	223,702.44	0.00	
14-DEC-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	146,577.320					
15-DEC-23	DREYFUS INS RSRV PR MONEY 6546	146,577.32-	146,577.32-	146,577.32	0.00	
15-DEC-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	13,047.300					
18-DEC-23	DREYFUS INS RSRV PR MONEY 6546	13,047.30-	13,047.30-	13,047.30	0.00	
18-DEC-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	18,082.540					
20-DEC-23	DREYFUS INS RSRV PR MONEY 6546	18,082.54-	18,082.54-	18,082.54	0.00	
20-DEC-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	20,919.060					
21-DEC-23	DREYFUS INS RSRV PR MONEY 6546	20,919.06-	20,919.06-	20,919.06	0.00	
21-DEC-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	48,378.990					
22-DEC-23	DREYFUS INS RSRV PR MONEY 6546	48,378.99-	48,378.99-	48,378.99	0.00	
22-DEC-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,221.650					
26-DEC-23	DREYFUS INS RSRV PR MONEY 6546	12,221.65-	12,221.65-	12,221.65	0.00	
26-DEC-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,444.760					
27-DEC-23	DREYFUS INS RSRV PR MONEY 6546	5,444.76-	5,444.76-	5,444.76	0.00	
27-DEC-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	78,811.170					
28-DEC-23	DREYFUS INS RSRV PR MONEY 6546	78,811.17-	78,811.17-	78,811.17	0.00	
28-DEC-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	222,032.860					
29-DEC-23	DREYFUS INS RSRV PR MONEY 6546	222,032.86-	222,032.86-	222,032.86	0.00	
29-DEC-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TOTAL					
CASH & CASH EQUIVALENTS					
TRADED - SETTLED CURRENT PERIOD					
U.S. DOLLAR	13,656,243.54-	13,656,243.54-	13,656,243.54	0.00	0.00 I
FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT					
U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD					
U.S. DOLLAR	0.00	0.00	0.00	0.00	
FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
EQUITY						
U.S. DOLLAR						
B	69.000					
25-JAN-23	ACCENTURE PLC	18,799.33-	18,799.33-	18,799.33	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: G1151C101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 272.450000	COMMISSION:	0.28-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	93.000					
16-JUN-23	ACCENTURE PLC	29,717.59-	29,717.59-	29,717.59	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: G1151C101	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 319.540000	COMMISSION:	0.37-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	2,936.000					
14-MAR-23	BUNGE LTD	307,155.51-	307,155.51-	307,155.51	0.00	
16-MAR-23	CREFAMERENMO U.E. DECOM MO					
	CUSIP: G16962105	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 104.616999	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
B	117.000					
25-JAN-23	EATON CORP PLC	18,619.19-	18,619.19-	18,619.19	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: G29183103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 159.134358	COMMISSION:	0.47-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	99.000					
16-OCT-23	EATON CORP PLC	20,897.32-	20,897.32-	20,897.32	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER					
	CUSIP: G29183103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 211.080000	COMMISSION:	0.40-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	68.000					
16-JUN-23	EVEREST RE GROUP LTD	23,960.07-	23,960.07-	23,960.07	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: G3223R108	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 352.350000	COMMISSION:	0.27-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	281.000					
16-JUN-23	MEDTRONIC PLC	25,052.27-	25,052.27-	25,052.27	0.00	
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: G5960L103	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 89.150000	COMMISSION:	1.12-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	267.000					
15-SEP-23	APTIV PLC	27,357.89-	27,357.89-	27,357.89	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: G6095L109	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 102.460000	COMMISSION:	1.07-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	419.000					
15-SEP-23	ROYAL CARIBBEAN CRUISES LTD	40,820.66-	40,820.66-	40,820.66	0.00	
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: V7780T103	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 97.420000	COMMISSION:	1.68-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	700.000					
25-JAN-23	AES CORP/THE	18,926.81-	18,926.81-	18,926.81	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 00130H105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 27.034300	COMMISSION:	2.80-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	1,697.000					
16-JUN-23	AT&T INC	27,260.61-	27,260.61-	27,260.61	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 00206R102	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 16.060000	COMMISSION:	6.79-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	168.000					
25-JAN-23	ABBOTT LABORATORIES	18,538.19-	18,538.19-	18,538.19	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 002824100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 110.342380	COMMISSION:	0.67-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	128.000					
25-JAN-23	ABBVIE INC	18,875.11-	18,875.11-	18,875.11	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 00287Y109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 147.457812	COMMISSION:	0.51-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	161.000					
17-MAR-23	ABBVIE INC	24,830.06-	24,830.06-	24,830.06	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 00287Y109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 154.220000	COMMISSION:	0.64-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	140.000					
16-OCT-23	ABBVIE INC	20,751.36-	20,751.36-	20,751.36	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 00287Y109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 148.220000	COMMISSION:	0.56-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	252.000					
25-JAN-23	ACTIVISION BLIZZARD INC	18,881.86-	18,881.86-	18,881.86	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 00507V109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 74.924007	COMMISSION:	1.01-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	53.000					
25-JAN-23	ADOBE INC	18,927.04-	18,927.04-	18,927.04	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 00724F101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 357.110000	COMMISSION:	0.21-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	253.000					
25-JAN-23	ADVANCED MICRO DEVICES INC	18,796.38-	18,796.38-	18,796.38	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 007903107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 74.290000	COMMISSION:	1.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	257.000					
15-SEP-23	ADVANCED MICRO DEVICES INC	26,083.96-	26,083.96-	26,083.96	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 007903107	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 101.490000	COMMISSION:	1.03-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	197.000					
16-OCT-23	ADVANCED MICRO DEVICES INC	20,778.38-	20,778.38-	20,778.38	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 007903107	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 105.470000	COMMISSION:	0.79-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	8,406.000					
15-SEP-23	AIRBNB INC	1,199,990.12-	1,199,990.12-	1,199,990.12	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 009066101	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 142.750000	COMMISSION:	33.62-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	182.000					
15-DEC-23	AIRBNB INC	26,681.20-	26,681.20-	26,681.20	0.00	
19-DEC-23	TRADE ID: 1610091607073 TD 23349FXNM72 1 CL					
	CUSIP: 009066101	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 146.600000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	90.000					
17-MAR-23	AIR PRODUCTS AND CHEMICALS INC	24,726.96-	24,726.96-	24,726.96	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 009158106	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 274.740000	COMMISSION:	0.36-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	380.000					
25-JAN-23	ALASKA AIR GROUP INC	19,256.31-	19,256.31-	19,256.31	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 011659109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 50.670500	COMMISSION:	1.52-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	127.000					
16-OCT-23	ALBEMARLE CORP	21,159.98-	21,159.98-	21,159.98	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 012653101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 166.610000	COMMISSION:	0.51-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	120.000					
25-JAN-23	ALEXANDRIA REAL ESTATE EQUITIE	18,850.08-	18,850.08-	18,850.08	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 015271109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 157.080000	COMMISSION:	0.48-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	165.000					
17-MAR-23	ALEXANDRIA REAL ESTATE EQUITIE	19,944.21-	19,944.21-	19,944.21	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 015271109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 120.870000	COMMISSION:	0.66-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	77.000					
17-MAR-23	ALIGN TECHNOLOGY INC	24,707.30-	24,707.30-	24,707.30	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 016255101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 320.870000	COMMISSION:	0.31-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	314.000					
25-JAN-23	ALPHABET INC	30,222.63-	30,222.63-	30,222.63	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 02079K107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 96.246401	COMMISSION:	1.26-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	261.000					
16-OCT-23	ALPHABET INC	36,501.89-	36,501.89-	36,501.89	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 02079K107	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 139.850000	COMMISSION:	1.04-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	351.000					
25-JAN-23	ALPHABET INC	33,257.67-	33,257.67-	33,257.67	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 02079K305	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 94.747207	COMMISSION:	1.40-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	250.000					
17-MAR-23	ALPHABET INC	25,406.00-	25,406.00-	25,406.00	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 02079K305	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 101.620000	COMMISSION:	1.00-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	303.000					
16-OCT-23	ALPHABET INC	41,878.84-	41,878.84-	41,878.84	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 02079K305	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 138.210000	COMMISSION:	1.21-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	539.000					
25-JAN-23	AMAZON.COM INC	51,769.71-	51,769.71-	51,769.71	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 96.043692	COMMISSION:	2.16-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	1,487.000					
17-MAR-23	AMAZON.COM INC	147,144.60-	147,144.60-	147,144.60	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 98.950000	COMMISSION:	5.95-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	630.000					
16-JUN-23	AMAZON.COM INC	79,061.22-	79,061.22-	79,061.22	0.00	
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 125.490000	COMMISSION:	2.52-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	3,116.000					
15-SEP-23	AMAZON.COM INC	437,467.70-	437,467.70-	437,467.70	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 140.390000	COMMISSION:	12.46-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	461.000					
16-OCT-23	AMAZON.COM INC	60,226.88-	60,226.88-	60,226.88	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 130.640000	COMMISSION:	1.84-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	160.000					
15-DEC-23	AMAZON.COM INC	23,995.20-	23,995.20-	23,995.20	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 149.970000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		

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B	(ORIGINAL SHARES/PAR VALUE) 1,779.000					
16-OCT-23	AMERICAN AIRLINES GROUP INC	20,981.53-	20,981.53-	20,981.53	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 02376R102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 11.790000	COMMISSION:	7.12-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	122.000					
25-JAN-23	AMERICAN EXPRESS CO	19,059.33-	19,059.33-	19,059.33	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 025816109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 156.220000	COMMISSION:	0.49-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	88.000					
25-JAN-23	AMERICAN TOWER CORP	19,087.55-	19,087.55-	19,087.55	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 03027X100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 216.900000	COMMISSION:	0.35-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	180.000					
02-MAR-23	AMERICAN WATER WORKS CO INC	24,940.53-	24,940.53-	24,940.53	0.00	
06-MAR-23	TRADE ID: 1610080079527 TD 23061NM061H 1 CL					
	CUSIP: 030420103	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 138.558500	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	132.000					
15-SEP-23	CENCORA INC	23,534.81-	23,534.81-	23,534.81	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 03073E105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 178.290000	COMMISSION:	0.53-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	132.000					
25-JAN-23	AMETEK INC	18,891.05-	18,891.05-	18,891.05	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 031100100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 143.110000	COMMISSION:	0.53-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	73.000					
25-JAN-23	AMGEN INC	18,745.96-	18,745.96-	18,745.96	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 031162100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 256.790000	COMMISSION:	0.29-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	107.000					
17-MAR-23	AMGEN INC	24,587.96-	24,587.96-	24,587.96	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 031162100	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 229.790000	COMMISSION:	0.43-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	501.000					
16-OCT-23	APA CORP	20,873.66-	20,873.66-	20,873.66	0.00	
18-OCT-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 03743Q108	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 41.660000	COMMISSION:	2.00-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	936.000					
25-JAN-23	APPLE INC	131,976.93-	131,976.93-	131,976.93	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 037833100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 140.996997	COMMISSION:	3.74-	BROKER: JEFFERIES & CO INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
B	718.000					
16-OCT-23	APPLE INC	126,816.03-	126,816.03-	126,816.03	0.00	
18-OCT-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 037833100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 176.620000	COMMISSION:	2.87-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	156.000					
25-JAN-23	ARISTA NETWORKS INC	18,888.87-	18,888.87-	18,888.87	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 040413106	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 121.078525	COMMISSION:	0.62-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	109.000					
16-OCT-23	ARISTA NETWORKS INC	20,803.09-	20,803.09-	20,803.09	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 040413106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 190.850000	COMMISSION:	0.44-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	219.000					
17-MAR-23	ATMOS ENERGY CORP	25,117.99-	25,117.99-	25,117.99	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 049560105	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 114.690000	COMMISSION:	0.88-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	79.000					
25-JAN-23	AUTOMATIC DATA PROCESSING INC	17,867.68-	17,867.68-	17,867.68	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 053015103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 226.169113	COMMISSION:	0.32-	BROKER: JEFFERIES & CO INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	163.000					
16-JUN-23	AVALONBAY COMMUNITIES INC	31,370.00-	31,370.00-	31,370.00	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 053484101	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 192.450000	COMMISSION:	0.65-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	1,330.000					
03-MAY-23	AXON ENTERPRISE INC	293,760.43-	293,760.43-	293,760.43	0.00	
05-MAY-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE					
	CUSIP: 05464C101	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 220.872503	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	96.000					
16-OCT-23	AXON ENTERPRISE INC	20,851.58-	20,851.58-	20,851.58	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 05464C101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 217.200000	COMMISSION:	0.38-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	593.000					
16-OCT-23	BAKER HUGHES CO	20,816.67-	20,816.67-	20,816.67	0.00	
18-OCT-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 05722G100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 35.100000	COMMISSION:	2.37-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	853.000					
25-JAN-23	BANK OF AMERICA CORP	29,683.29-	29,683.29-	29,683.29	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 060505104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 34.794701	COMMISSION:	3.41-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	863.000					
17-MAR-23	BANK OF AMERICA CORP	24,012.11-	24,012.11-	24,012.11	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 060505104	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 27.820000	COMMISSION:	3.45-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	652.000					
17-MAR-23	BAXTER INTERNATIONAL INC	24,504.77-	24,504.77-	24,504.77	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 071813109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 37.580000	COMMISSION:	2.61-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	179.000					
15-SEP-23	BECTON DICKINSON & CO	47,210.18-	47,210.18-	47,210.18	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 075887109	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 263.740000	COMMISSION:	0.72-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	13,992.000					
15-SEP-23	BLACKSTONE INC	1,592,205.65-	1,592,205.65-	1,592,205.65	0.00	
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 09260D107	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 113.790000	COMMISSION:	55.97-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	123.000					
17-MAR-23	BOEING CO/THE	24,729.64-	24,729.64-	24,729.64	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 097023105	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 201.050000	COMMISSION:	0.49-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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B	122.000					
15-SEP-23	BOEING CO/THE	25,389.91-	25,389.91-	25,389.91	0.00	
19-SEP-23						
	CUSIP: 097023105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 208.110000	COMMISSION:	0.49-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	413.000					
25-JAN-23	BOSTON SCIENTIFIC CORP	19,012.04-	19,012.04-	19,012.04	0.00	
27-JAN-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 101137107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 46.030000	COMMISSION:	1.65-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	831.000					
15-SEP-23	BOSTON SCIENTIFIC CORP	43,963.22-	43,963.22-	43,963.22	0.00	
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 101137107	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 52.900000	COMMISSION:	3.32-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	358.000					
17-MAR-23	BRISTOL-MYERS SQUIBB CO	23,819.17-	23,819.17-	23,819.17	0.00	
21-MAR-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 110122108	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 66.530000	COMMISSION:	1.43-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	127.000					
16-JUN-23	BROADRIDGE FINANCIAL SOLUTIONS	20,422.11-	20,422.11-	20,422.11	0.00	
21-JUN-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 11133T103	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 160.800000	COMMISSION:	0.51-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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B	310.000					
17-MAR-23	BROADCOM INC	195,601.94-	195,601.94-	195,601.94	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 11135F101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 630.970000	COMMISSION:	1.24-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	24.000					
16-OCT-23	BROADCOM INC	21,383.38-	21,383.38-	21,383.38	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 11135F101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 890.970000	COMMISSION:	0.10-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	514.000					
27-NOV-23	BROADCOM INC	488,423.36-	488,423.36-	488,423.36	0.00	
29-NOV-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE					
	CUSIP: 11135F101	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 950.240000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	297.000					
16-OCT-23	BROWN & BROWN INC	20,791.19-	20,791.19-	20,791.19	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 115236101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 70.000000	COMMISSION:	1.19-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	2,438.000					
15-DEC-23	BUILDERS FIRSTSOURCE INC	396,199.38-	396,199.38-	396,199.38	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC					
	CUSIP: 12008R107	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 162.510000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		

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B	110.000					
17-MAR-23	CDW CORP/DE	20,685.94-	20,685.94-	20,685.94	0.00	
21-MAR-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 12514G108	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 188.050000	COMMISSION:	0.44-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	110.000					
25-JAN-23	CME GROUP INC	19,156.94-	19,156.94-	19,156.94	0.00	
27-JAN-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 12572Q105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 174.150000	COMMISSION:	0.44-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	306.000					
25-JAN-23	CMS ENERGY CORP	18,937.45-	18,937.45-	18,937.45	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM MO					
	CUSIP: 125896100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 61.883104	COMMISSION:	1.22-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	228.000					
25-JAN-23	CVS HEALTH CORP	19,490.35-	19,490.35-	19,490.35	0.00	
27-JAN-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 126650100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 85.480000	COMMISSION:	0.91-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	1,064.000					
17-MAR-23	COTERRA ENERGY INC	24,678.42-	24,678.42-	24,678.42	0.00	
21-MAR-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 127097103	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 23.190000	COMMISSION:	4.26-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	1,685.000					
16-OCT-23	CARNIVAL CORP	21,018.69-	21,018.69-	21,018.69	0.00	
18-OCT-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 143658300	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 12.470000	COMMISSION:	6.74-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	352.000					
17-MAR-23	CATALENT INC	23,624.13-	23,624.13-	23,624.13	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 148806102	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 67.110000	COMMISSION:	1.41-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	445.000					
16-OCT-23	CATALENT INC	20,747.68-	20,747.68-	20,747.68	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 148806102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 46.620000	COMMISSION:	1.78-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	259.000					
25-JAN-23	CERIDIAN HCM HOLDING INC	18,316.74-	18,316.74-	18,316.74	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 15677J108	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 70.716988	COMMISSION:	1.04-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	141.000					
25-JAN-23	CHEVRON CORP	25,225.28-	25,225.28-	25,225.28	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 166764100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 178.898723	COMMISSION:	0.56-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	163.000					
17-MAR-23	CHEVRON CORP	24,832.07-	24,832.07-	24,832.07	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 166764100	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 152.340000	COMMISSION:	0.65-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	737.000					
07-AUG-23	CHEVRON CORP	117,837.09-	117,837.09-	117,837.09	0.00	
09-AUG-23	TRADE ID: 1610086661440 TD 23219PCSNTB 1 CL					
	CUSIP: 166764100	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 159.887503	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	255.000					
15-SEP-23	CHURCH & DWIGHT CO INC	24,282.12-	24,282.12-	24,282.12	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 171340102	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 95.220000	COMMISSION:	1.02-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	499.000					
17-MAR-23	CISCO SYSTEMS INC	25,046.81-	25,046.81-	25,046.81	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 17275R102	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 50.190000	COMMISSION:	2.00-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	384.000					
16-OCT-23	CISCO SYSTEMS INC	20,833.54-	20,833.54-	20,833.54	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 17275R102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 54.250000	COMMISSION:	1.54-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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	(ORIGINAL SHARES/PAR VALUE)					
B	58.000					
17-MAR-23	CINTAS CORP	25,098.57-	25,098.57-	25,098.57	0.00	
21-MAR-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 172908105	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 432.730000	COMMISSION:	0.23-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	534.000					
16-JUN-23	CITIGROUP INC	25,735.60-	25,735.60-	25,735.60	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 172967424	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 48.190000	COMMISSION:	2.14-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	375.000					
25-JAN-23	COCA-COLA CO/THE	22,690.01-	22,690.01-	22,690.01	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME					
	UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 191216100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 60.502693	COMMISSION:	1.50-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	415.000					
17-MAR-23	COCA-COLA CO/THE	24,909.96-	24,909.96-	24,909.96	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 191216100	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 60.020000	COMMISSION:	1.66-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	249.000					
25-JAN-23	COLGATE-PALMOLIVE CO	18,783.07-	18,783.07-	18,783.07	0.00	
27-JAN-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 194162103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 75.430000	COMMISSION:	1.00-	BROKER: JEFFERIES & CO INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	749.000					
16-OCT-23	CONAGRA BRANDS INC	20,787.75-	20,787.75-	20,787.75	0.00	
18-OCT-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 205887102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 27.750000	COMMISSION:	3.00-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	103.000					
17-MAR-23	CONSTELLATION BRANDS INC	21,723.11-	21,723.11-	21,723.11	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 21036P108	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 210.900000	COMMISSION:	0.41-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	452.000					
16-OCT-23	COPART INC	20,870.65-	20,870.65-	20,870.65	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 217204106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 46.170000	COMMISSION:	1.81-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	528.000					
25-JAN-23	CORNING INC	18,770.71-	18,770.71-	18,770.71	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 219350105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 35.546590	COMMISSION:	2.11-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	71.000					
25-JAN-23	COSTCO WHOLESALE CORP	34,774.66-	34,774.66-	34,774.66	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 22160K105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 489.780000	COMMISSION:	0.28-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	45.000					
17-MAR-23	COSTCO WHOLESALE CORP	21,917.43-	21,917.43-	21,917.43	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 22160K105	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 487.050000	COMMISSION:	0.18-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	38.000					
16-OCT-23	COSTCO WHOLESALE CORP	21,633.93-	21,633.93-	21,633.93	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 22160K105	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 569.310000	COMMISSION:	0.15-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	258.000					
16-OCT-23	COSTAR GROUP INC	21,105.43-	21,105.43-	21,105.43	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 22160N109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 81.800000	COMMISSION:	1.03-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	189.000					
17-MAR-23	CROWN CASTLE INC	24,619.90-	24,619.90-	24,619.90	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 22822V101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 130.260000	COMMISSION:	0.76-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	91.000					
16-JUN-23	CUMMINS INC	21,459.07-	21,459.07-	21,459.07	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 231021106	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 235.810000	COMMISSION:	0.36-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	70.000					
25-JAN-23	DANAHER CORP	18,599.28-	18,599.28-	18,599.28	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 235851102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 265.700000	COMMISSION:	0.28-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	229.000					
16-JUN-23	DANAHER CORP	55,373.12-	55,373.12-	55,373.12	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 235851102	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 241.800000	COMMISSION:	0.92-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	60.000					
15-SEP-23	DEERE & CO	24,726.84-	24,726.84-	24,726.84	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 244199105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 412.110000	COMMISSION:	0.24-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	597.000					
16-JUN-23	DELTA AIR LINES INC	25,548.02-	25,548.02-	25,548.02	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 247361702	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 42.790000	COMMISSION:	2.39-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	271.000					
16-OCT-23	DEXCOM INC	21,025.26-	21,025.26-	21,025.26	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 252131107	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 77.580000	COMMISSION:	1.08-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	185.000					
17-MAR-23	DIAMONDBACK ENERGY INC	22,777.94-	22,777.94-	22,777.94	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 25278X109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 123.120000	COMMISSION:	0.74-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	177.000					
25-JAN-23	DIGITAL REALTY TRUST INC	18,891.46-	18,891.46-	18,891.46	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 253868103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 106.727401	COMMISSION:	0.71-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	292.000					
15-SEP-23	DIGITAL REALTY TRUST INC	37,596.17-	37,596.17-	37,596.17	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 253868103	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 128.750000	COMMISSION:	1.17-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	231.000					
25-JAN-23	WALT DISNEY CO/THE	24,711.98-	24,711.98-	24,711.98	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 254687106	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 106.974285	COMMISSION:	0.92-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	294.000					
17-MAR-23	WALT DISNEY CO/THE	27,401.98-	27,401.98-	27,401.98	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 254687106	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 93.200000	COMMISSION:	1.18-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

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	(ORIGINAL SHARES/PAR VALUE)					
B	230.000					
15-DEC-23	WALT DISNEY CO/THE	21,495.80-	21,495.80-	21,495.80	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC					
	CUSIP: 254687106	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 93.460000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	143.000					
25-JAN-23	EOG RESOURCES INC	18,915.18-	18,915.18-	18,915.18	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 26875P101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 132.270000	COMMISSION:	0.57-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	988.000					
15-DEC-23	EQT CORP	37,978.72-	37,978.72-	37,978.72	0.00	
19-DEC-23	TRADE ID: 1610091609395 TD 23349FXT44N 1 CL					
	CUSIP: 26884L109	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 38.440000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	170.000					
15-SEP-23	ECOLAB INC	30,253.88-	30,253.88-	30,253.88	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO WITH DUE BI					
	CUSIP: 278865100	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 177.960000	COMMISSION:	0.68-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	87.000					
25-JAN-23	ENPHASE ENERGY INC	18,229.46-	18,229.46-	18,229.46	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 29355A107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 209.530000	COMMISSION:	0.35-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	57.000					
25-JAN-23	EPAM SYSTEMS INC	18,530.36-	18,530.36-	18,530.36	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 29414B104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 325.090000	COMMISSION:	0.23-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	92.000					
25-JAN-23	EQUIFAX INC	19,857.65-	19,857.65-	19,857.65	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 294429105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 215.840000	COMMISSION:	0.37-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	36.000					
17-MAR-23	EQUINIX INC	24,870.74-	24,870.74-	24,870.74	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 29444U700	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 690.850000	COMMISSION:	0.14-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	326.000					
15-SEP-23	EQUITY RESIDENTIAL	20,590.25-	20,590.25-	20,590.25	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 29476L107	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 63.156288	COMMISSION:	1.30-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	125.000					
25-JAN-23	EXTRA SPACE STORAGE INC	18,893.00-	18,893.00-	18,893.00	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 30225T102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 151.140000	COMMISSION:	0.50-	BROKER: JEFFERIES & CO INC, NEW YORK		

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	(ORIGINAL SHARES/PAR VALUE)					
B	1,512.000					
21-JUL-23	EXTRA SPACE STORAGE INC	220,856.33-	220,856.33-	220,856.33	0.00	
25-JUL-23	CREFAMERENMO					
	U.E. DECOM MO					
	CUSIP: 30225T102	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 146.069001	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
B	284.000					
25-JAN-23	EXXON MOBIL CORP	32,059.06-	32,059.06-	32,059.06	0.00	
27-JAN-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 30231G102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 112.880000	COMMISSION:	1.14-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	289.000					
17-MAR-23	EXXON MOBIL CORP	28,854.92-	28,854.92-	28,854.92	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 30231G102	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 99.840000	COMMISSION:	1.16-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	289.000					
16-OCT-23	EXXON MOBIL CORP	31,831.62-	31,831.62-	31,831.62	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM MO					
	CUSIP: 30231G102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 110.140000	COMMISSION:	1.16-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	735.000					
03-NOV-23	EXXON MOBIL CORP	79,216.83-	79,216.83-	79,216.83	0.00	
07-NOV-23	TIAA-CREF INV MGMT LLC					
	SPECIAL PRICE					
	CUSIP: 30231G102	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 107.778000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		

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B	132.000					
25-JAN-23	META PLATFORMS INC	18,800.89-	18,800.89-	18,800.89	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 30303M102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 142.426969	COMMISSION:	0.53-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	231.000					
15-SEP-23	META PLATFORMS INC	69,372.53-	69,372.53-	69,372.53	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 30303M102	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 300.310000	COMMISSION:	0.92-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	115.000					
16-OCT-23	META PLATFORMS INC	36,669.36-	36,669.36-	36,669.36	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 30303M102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 318.860000	COMMISSION:	0.46-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	495.000					
17-MAR-23	FAIR ISAAC CORP	324,197.28-	324,197.28-	324,197.28	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 303250104	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 654.940000	COMMISSION:	1.98-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	382.000					
25-JAN-23	FASTENAL CO	18,870.34-	18,870.34-	18,870.34	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 311900104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 49.394790	COMMISSION:	1.53-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	538.000					
25-JAN-23	FIFTH THIRD BANCORP	19,187.98-	19,187.98-	19,187.98	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 316773100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 35.661394	COMMISSION:	2.15-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	139.000					
25-JAN-23	FIRST REPUBLIC BANK/CA	18,994.35-	18,994.35-	18,994.35	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 33616C100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 136.645971	COMMISSION:	0.56-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	171.000					
15-SEP-23	FIRST SOLAR INC	29,763.23-	29,763.23-	29,763.23	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 336433107	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 174.050000	COMMISSION:	0.68-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	1,483.000					
25-JAN-23	FORD MOTOR CO	18,884.52-	18,884.52-	18,884.52	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 345370860	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 12.730000	COMMISSION:	5.93-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	370.000					
25-JAN-23	FORTINET INC	18,987.99-	18,987.99-	18,987.99	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 34959E109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 51.314891	COMMISSION:	1.48-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	550.000					
16-JUN-23	FREEPORT-MCMORAN INC	21,941.70-	21,941.70-	21,941.70	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 35671D857	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 39.890000	COMMISSION:	2.20-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	606.000					
23-JUN-23	GE HEALTHCARE INC	48,370.92-	48,370.92-	48,370.92	0.00	
27-JUN-23	TRADE ID: 1610084797216					
	TD 2317447P3D4 1 CL					
	CUSIP: 36266G107	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 79.820000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	131.000					
17-MAR-23	ARTHUR J GALLAGHER & CO	23,580.52-	23,580.52-	23,580.52	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 363576109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 180.000000	COMMISSION:	0.52-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	109.000					
15-DEC-23	GENERAL DYNAMICS CORP	27,527.95-	27,527.95-	27,527.95	0.00	
19-DEC-23	TRADE ID: 1610091615174					
	TD 23349FZJSTX 1 CL					
	CUSIP: 369550108	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 252.550000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	184.000					
15-SEP-23	GENERAL ELECTRIC CO	21,250.90-	21,250.90-	21,250.90	0.00	
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 369604301	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 115.490000	COMMISSION:	0.74-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	246.000					
25-JAN-23	GENERAL MILLS INC	18,992.18-	18,992.18-	18,992.18	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 370334104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 77.200000	COMMISSION:	0.98-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	225.000					
25-JAN-23	GILEAD SCIENCES INC	18,846.65-	18,846.65-	18,846.65	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 375558103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 83.758888	COMMISSION:	0.90-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	475.000					
25-JAN-23	HALLIBURTON CO	19,088.16-	19,088.16-	19,088.16	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 406216101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 40.181600	COMMISSION:	1.90-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	86.000					
25-JAN-23	HERSHEY CO/THE	18,875.62-	18,875.62-	18,875.62	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 427866108	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 219.480000	COMMISSION:	0.34-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	123.000					
25-JAN-23	HESS CORP	19,330.11-	19,330.11-	19,330.11	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 42809H107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 157.151382	COMMISSION:	0.49-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	(ORIGINAL SHARES/PAR VALUE) 232.000					
25-JAN-23	HOLOGIC INC	18,909.95-	18,909.95-	18,909.95	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 436440101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 81.504396	COMMISSION:	0.93-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	83.000					
25-JAN-23	HOME DEPOT INC/THE	26,250.74-	26,250.74-	26,250.74	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 437076102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 316.270000	COMMISSION:	0.33-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	101.000					
25-JAN-23	HONEYWELL INTERNATIONAL INC	20,859.96-	20,859.96-	20,859.96	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 438516106	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 206.530297	COMMISSION:	0.40-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	578.000					
15-SEP-23	HOWMET AEROSPACE INC	26,983.35-	26,983.35-	26,983.35	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 443201108	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 46.680000	COMMISSION:	2.31-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	1,060.000					
17-OCT-23	HUBBELL INC	317,623.70-	317,623.70-	317,623.70	0.00	
19-OCT-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE					
	CUSIP: 443510607	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 299.645000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		

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B	38.000					
25-JAN-23	HUMANA INC	19,143.41-	19,143.41-	19,143.41	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 444859102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 503.770000	COMMISSION:	0.15-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	49.000					
16-OCT-23	IDEXX LABORATORIES INC	21,257.38-	21,257.38-	21,257.38	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 45168D104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 433.820000	COMMISSION:	0.20-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	112.000					
17-MAR-23	ILLUMINA INC	25,150.05-	25,150.05-	25,150.05	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 452327109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 224.550000	COMMISSION:	0.45-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	226.000					
25-JAN-23	INCYTE CORP	19,127.28-	19,127.28-	19,127.28	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 45337C102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 84.630000	COMMISSION:	0.90-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	315.000					
15-DEC-23	INGERSOLL RAND INC	23,574.60-	23,574.60-	23,574.60	0.00	
19-DEC-23	TRADE ID: 1610091609647 TD 23349FXTGH8 1 CL					
	CUSIP: 45687V106	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 74.840000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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B	1,360.000					
14-MAR-23	INSULET CORP	425,360.40-	425,360.40-	425,360.40	0.00	
16-MAR-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE					
	CUSIP: 45784P101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 312.765000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	780.000					
17-MAR-23	INTEL CORP	23,254.92-	23,254.92-	23,254.92	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 458140100	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 29.810000	COMMISSION:	3.12-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	835.000					
16-JUN-23	INTEL CORP	30,372.29-	30,372.29-	30,372.29	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 458140100	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 36.370000	COMMISSION:	3.34-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	574.000					
16-OCT-23	INTEL CORP	20,723.70-	20,723.70-	20,723.70	0.00	
18-OCT-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 458140100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 36.100000	COMMISSION:	2.30-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	514.000					
15-DEC-23	INTEL CORP	23,726.24-	23,726.24-	23,726.24	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEMENT, LLC					
	CUSIP: 458140100	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 46.160000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		

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	(ORIGINAL SHARES/PAR VALUE)					
B	202.000					
16-JUN-23	INTERCONTINENTAL EXCHANGE INC	22,560.17-	22,560.17-	22,560.17	0.00	
21-JUN-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 45866F104	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 111.680000	COMMISSION:	0.81-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	268.000					
15-SEP-23	INTERCONTINENTAL EXCHANGE INC	31,014.03-	31,014.03-	31,014.03	0.00	
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 45866F104	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 115.720000	COMMISSION:	1.07-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	145.000					
25-JAN-23	INTERNATIONAL BUSINESS MACHINE	20,403.53-	20,403.53-	20,403.53	0.00	
27-JAN-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 459200101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 140.710000	COMMISSION:	0.58-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	208.000					
16-JUN-23	INTERNATIONAL BUSINESS MACHINE	28,596.67-	28,596.67-	28,596.67	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 459200101	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 137.480000	COMMISSION:	0.83-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	150.000					
16-OCT-23	INTERNATIONAL BUSINESS MACHINE	20,892.60-	20,892.60-	20,892.60	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME					
	NT UE DECOM MO UNSOLICITED					
	CUSIP: 459200101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 139.280000	COMMISSION:	0.60-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	183.000					
25-JAN-23	INTERNATIONAL FLAVORS & FRAGRA	20,412.55-	20,412.55-	20,412.55	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 459506101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 111.540000	COMMISSION:	0.73-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	48.000					
25-JAN-23	INTUIT INC	19,183.87-	19,183.87-	19,183.87	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 461202103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 399.660000	COMMISSION:	0.19-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	195.000					
25-JAN-23	JPMORGAN CHASE & CO	27,001.34-	27,001.34-	27,001.34	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 46625H100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 138.464410	COMMISSION:	0.78-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	224.000					
17-MAR-23	JPMORGAN CHASE & CO	28,182.34-	28,182.34-	28,182.34	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 46625H100	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 125.810000	COMMISSION:	0.90-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	140.000					
16-OCT-23	JPMORGAN CHASE & CO	20,923.56-	20,923.56-	20,923.56	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 46625H100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 149.450000	COMMISSION:	0.56-	BROKER: JEFFERIES & CO INC, NEW YORK		

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	(ORIGINAL SHARES/PAR VALUE)					
B	2,527.000					
15-DEC-23	JABIL INC	335,863.57-	335,863.57-	335,863.57	0.00	
19-DEC-23	TRADE ID: 1610091605754					
	TD 23349FXJTP2 1 CL					
	CUSIP: 466313103	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 132.910000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	163.000					
25-JAN-23	JOHNSON & JOHNSON	27,512.95-	27,512.95-	27,512.95	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM MO					
	CUSIP: 478160104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 168.787116	COMMISSION:	0.65-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	149.000					
17-MAR-23	JOHNSON & JOHNSON	22,705.22-	22,705.22-	22,705.22	0.00	
21-MAR-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 478160104	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 152.380000	COMMISSION:	0.60-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	778.000					
08-SEP-23	JOHNSON & JOHNSON	124,280.83-	124,280.83-	124,280.83	0.00	
12-SEP-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM MO					
	CUSIP: 478160104	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 159.740000	COMMISSION:	3.11-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	156.000					
16-OCT-23	JOHNSON & JOHNSON	24,620.54-	24,620.54-	24,620.54	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME					
	NT UE DECOM MO UNSOLICITED					
	CUSIP: 478160104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 157.820000	COMMISSION:	0.62-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	33,960.000					
24-AUG-23	KENVUE INC	803,459.64-	803,459.64-	803,459.64	0.00	
28-AUG-23	CREFAMERENMO U.E. DECOM MO					
	CUSIP: 49177J102	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 23.659000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
B	3,402.000					
15-SEP-23	KEURIG DR PEPPER INC	113,300.21-	113,300.21-	113,300.21	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 49271V100	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 33.300000	COMMISSION:	13.61-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	141.000					
25-JAN-23	KIMBERLY-CLARK CORP	18,550.75-	18,550.75-	18,550.75	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 494368103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 131.561631	COMMISSION:	0.56-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	1,511.000					
17-MAR-23	KINDER MORGAN INC	24,605.12-	24,605.12-	24,605.12	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 49456B101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 16.280000	COMMISSION:	6.04-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	657.000					
16-OCT-23	KRAFT HEINZ CO/THE	20,763.83-	20,763.83-	20,763.83	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 500754106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 31.600000	COMMISSION:	2.63-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

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B	468.000					
16-OCT-23	KROGER CO/THE	20,813.83-	20,813.83-	20,813.83	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 501044101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 44.470000	COMMISSION:	1.87-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	413.000					
16-OCT-23	LKQ CORP	20,874.67-	20,874.67-	20,874.67	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 501889208	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 50.540000	COMMISSION:	1.65-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	593.000					
30-NOV-23	LAS VEGAS SANDS CORP	27,346.43-	27,346.43-	27,346.43	0.00	
04-DEC-23	U.E. DECOM MO CTSY CITATION GROUP					
	CUSIP: 517834107	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 46.115396	COMMISSION:	0.00	BROKER: CITATION GROUP BCC CLRG, NEW YORK		
B	90.000					
25-JAN-23	ESTEE LAUDER COS INC/THE	24,482.16-	24,482.16-	24,482.16	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 518439104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 272.020000	COMMISSION:	0.36-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	55.000					
25-JAN-23	ELI LILLY & CO	19,156.17-	19,156.17-	19,156.17	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 532457108	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 348.290000	COMMISSION:	0.22-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	76.000					
17-MAR-23	ELI LILLY & CO	25,017.98-	25,017.98-	25,017.98	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 532457108	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 329.180000	COMMISSION:	0.30-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	197.000					
15-SEP-23	ELI LILLY & CO	113,405.81-	113,405.81-	113,405.81	0.00	
19-SEP-23						
	CUSIP: 532457108	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 575.660000	COMMISSION:	0.79-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	43.000					
16-OCT-23	ELI LILLY & CO	26,272.74-	26,272.74-	26,272.74	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 532457108	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 610.990000	COMMISSION:	0.17-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	2,285.000					
17-OCT-23	LULULEMON ATHLETICA INC	943,538.20-	943,538.20-	943,538.20	0.00	
19-OCT-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE					
	CUSIP: 550021109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 412.927002	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	58.000					
25-JAN-23	MARKETAXESS HOLDINGS INC	20,804.25-	20,804.25-	20,804.25	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 57060D108	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 358.690000	COMMISSION:	0.23-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	76.000					
17-MAR-23	MARTIN MARIETTA MATERIALS INC	24,365.90-	24,365.90-	24,365.90	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 573284106	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 320.600000	COMMISSION:	0.30-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	57.000					
25-JAN-23	MASTERCARD INC	21,677.90-	21,677.90-	21,677.90	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 57636Q104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 380.310000	COMMISSION:	0.23-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	52.000					
16-OCT-23	MASTERCARD INC	20,812.69-	20,812.69-	20,812.69	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 57636Q104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 400.240000	COMMISSION:	0.21-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	110.000					
17-MAR-23	MCDONALD'S CORP	29,392.44-	29,392.44-	29,392.44	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 580135101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 267.200000	COMMISSION:	0.44-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	175.000					
25-JAN-23	MERCK & CO INC	19,132.21-	19,132.21-	19,132.21	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 58933Y105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 109.322914	COMMISSION:	0.70-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	337.000					
16-JUN-23	MERCK & CO INC	36,842.19-	36,842.19-	36,842.19	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 58933Y105	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 109.320000	COMMISSION:	1.35-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	199.000					
16-OCT-23	MERCK & CO INC	20,792.32-	20,792.32-	20,792.32	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 58933Y105	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 104.480000	COMMISSION:	0.80-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	467.000					
25-JAN-23	MICROSOFT CORP	112,406.67-	112,406.67-	112,406.67	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 594918104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 240.695503	COMMISSION:	1.87-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	370.000					
17-MAR-23	MICROSOFT CORP	103,390.58-	103,390.58-	103,390.58	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 594918104	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 279.430000	COMMISSION:	1.48-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	176.000					
16-JUN-23	MICROSOFT CORP	60,250.78-	60,250.78-	60,250.78	0.00	
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 594918104	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 342.330000	COMMISSION:	0.70-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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	(ORIGINAL SHARES/PAR VALUE)					
B	343.000					
16-OCT-23	MICROSOFT CORP	113,537.80-	113,537.80-	113,537.80	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 594918104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 331.010000	COMMISSION:	1.37-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	299.000					
16-OCT-23	MICRON TECHNOLOGY INC	20,635.19-	20,635.19-	20,635.19	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 595112103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 69.010000	COMMISSION:	1.20-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	158.000					
16-OCT-23	MID-AMERICA APARTMENT COMMUNIT	20,853.47-	20,853.47-	20,853.47	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 59522J103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 131.980000	COMMISSION:	0.63-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	211.000					
16-OCT-23	MODERNA INC	20,121.80-	20,121.80-	20,121.80	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 60770K107	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 95.360000	COMMISSION:	0.84-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	292.000					
25-JAN-23	MONDELEZ INTERNATIONAL INC	18,853.45-	18,853.45-	18,853.45	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 609207105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 64.562602	COMMISSION:	1.17-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	78.000					
15-SEP-23	MONOLITHIC POWER SYSTEMS INC	36,210.25-	36,210.25-	36,210.25	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 609839105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 464.230000	COMMISSION:	0.31-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	60.000					
25-JAN-23	MOODY'S CORP	18,867.84-	18,867.84-	18,867.84	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 615369105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 314.460000	COMMISSION:	0.24-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	72.000					
16-OCT-23	MOTOROLA SOLUTIONS INC	20,900.45-	20,900.45-	20,900.45	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 620076307	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 290.280000	COMMISSION:	0.29-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	7.000					
15-SEP-23	NVR INC	42,536.16-	42,536.16-	42,536.16	0.00	
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 62944T105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 6,076.590000	COMMISSION:	0.03-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	68.000					
25-JAN-23	NETFLIX INC	24,650.27-	24,650.27-	24,650.27	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 64110L106	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 362.500000	COMMISSION:	0.27-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	81.000					
17-MAR-23	NETFLIX INC	24,583.82-	24,583.82-	24,583.82	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 64110L106	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 303.500000	COMMISSION:	0.32-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	59.000					
16-OCT-23	NETFLIX INC	21,016.63-	21,016.63-	21,016.63	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 64110L106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 356.210000	COMMISSION:	0.24-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	7,276.000					
07-NOV-23	NEWMONT CORP	266,701.78-	266,701.78-	266,701.78	0.00	
09-NOV-23	TRADE ID: 1610090151380 TD 23311WSMMQN 1 CL					
	CUSIP: 651639106	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 36.655000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	149.000					
25-JAN-23	NIKE INC	18,877.41-	18,877.41-	18,877.41	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 654106103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 126.690000	COMMISSION:	0.60-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	200.000					
25-JAN-23	NORTHERN TRUST CORP	18,828.80-	18,828.80-	18,828.80	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 665859104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 94.140000	COMMISSION:	0.80-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	139.000					
25-JAN-23	NVIDIA CORP	26,557.14-	26,557.14-	26,557.14	0.00	
27-JAN-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 67066G104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 191.054532	COMMISSION:	0.56-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	365.000					
16-JUN-23	NVIDIA CORP	155,827.26-	155,827.26-	155,827.26	0.00	
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 67066G104	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 426.920000	COMMISSION:	1.46-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	87.000					
16-OCT-23	NVIDIA CORP	39,192.98-	39,192.98-	39,192.98	0.00	
18-OCT-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 67066G104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 450.490000	COMMISSION:	0.35-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	270.000					
25-JAN-23	ON SEMICONDUCTOR CORP	19,224.08-	19,224.08-	19,224.08	0.00	
27-JAN-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 682189105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 71.196296	COMMISSION:	1.08-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	2,758.000					
25-SEP-23	ONEOK INC	183,506.29-	183,506.29-	183,506.29	0.00	
27-SEP-23	U.E. DECOM MO					
	CTSY CITATION GROUP					
	CUSIP: 682680103	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 66.536000	COMMISSION:	0.00	BROKER: CITATION GROUP BCC CLRG, NEW YORK		

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	(ORIGINAL SHARES/PAR VALUE)					
B	211.000					
25-JAN-23	ORACLE CORP	18,914.77-	18,914.77-	18,914.77	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 68389X105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 89.639478	COMMISSION:	0.84-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	832.000					
15-SEP-23	ORACLE CORP	94,776.45-	94,776.45-	94,776.45	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 68389X105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 113.910000	COMMISSION:	3.33-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	191.000					
16-OCT-23	ORACLE CORP	20,810.21-	20,810.21-	20,810.21	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 68389X105	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 108.950000	COMMISSION:	0.76-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	162.000					
16-JUN-23	PPG INDUSTRIES INC	23,179.61-	23,179.61-	23,179.61	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 693506107	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 143.080000	COMMISSION:	0.65-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	865.000					
16-OCT-23	PPL CORP	20,737.51-	20,737.51-	20,737.51	0.00	
18-OCT-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 69351T106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 23.970000	COMMISSION:	3.46-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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B	195.000					
15-SEP-23	PTC INC	27,583.53-	27,583.53-	27,583.53	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 69370C100	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 141.450000	COMMISSION:	0.78-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	247.000					
16-OCT-23	PACCAR INC	20,983.64-	20,983.64-	20,983.64	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 693718108	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 84.950000	COMMISSION:	0.99-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	5,963.000					
16-JUN-23	PALO ALTO NETWORKS INC	1,470,028.58-	1,470,028.58-	1,470,028.58	0.00	
21-JUN-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE					
	CUSIP: 697435105	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 246.525000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	82.000					
16-OCT-23	PALO ALTO NETWORKS INC	21,299.83-	21,299.83-	21,299.83	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 697435105	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 259.750000	COMMISSION:	0.33-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	94.000					
15-DEC-23	PALO ALTO NETWORKS INC	28,886.20-	28,886.20-	28,886.20	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC					
	CUSIP: 697435105	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 307.300000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		

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B	175.000					
16-OCT-23	PAYCHEX INC	20,830.95-	20,830.95-	20,830.95	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 704326107	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 119.030000	COMMISSION:	0.70-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	216.000					
25-JAN-23	PEPSICO INC	36,842.99-	36,842.99-	36,842.99	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 713448108	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 170.565416	COMMISSION:	0.86-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	142.000					
17-MAR-23	PEPSICO INC	24,869.03-	24,869.03-	24,869.03	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 713448108	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 175.130000	COMMISSION:	0.57-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	141.000					
25-JAN-23	PERKINELMER INC	18,970.88-	18,970.88-	18,970.88	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 714046109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 134.541276	COMMISSION:	0.56-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	423.000					
25-JAN-23	PFIZER INC	19,059.62-	19,059.62-	19,059.62	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 717081103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 45.054208	COMMISSION:	1.69-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	1,252.000					
16-JUN-23	PFIZER INC	50,160.13-	50,160.13-	50,160.13	0.00	
21-JUN-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 717081103	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 40.060000	COMMISSION:	5.01-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	281.000					
25-JAN-23	PHILIP MORRIS INTERNATIONAL IN	29,022.80-	29,022.80-	29,022.80	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME					
	UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 718172109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 103.280000	COMMISSION:	1.12-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	263.000					
17-MAR-23	PHILIP MORRIS INTERNATIONAL IN	24,930.82-	24,930.82-	24,930.82	0.00	
21-MAR-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 718172109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 94.790000	COMMISSION:	1.05-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	80.000					
25-JAN-23	PIONEER NATURAL RESOURCES CO	18,777.92-	18,777.92-	18,777.92	0.00	
27-JAN-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 723787107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 234.720000	COMMISSION:	0.32-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	178.000					
25-JAN-23	PROCTER & GAMBLE CO/THE	25,084.81-	25,084.81-	25,084.81	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME					
	UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 742718109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 140.921910	COMMISSION:	0.71-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	143.000					
16-OCT-23	PROCTER & GAMBLE CO/THE	20,907.17-	20,907.17-	20,907.17	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 742718109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 146.200000	COMMISSION:	0.57-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	152.000					
17-MAR-23	PROGRESSIVE CORP/THE	20,721.25-	20,721.25-	20,721.25	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 743315103	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 136.320000	COMMISSION:	0.61-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	134.000					
16-OCT-23	PROGRESSIVE CORP/THE	20,909.90-	20,909.90-	20,909.90	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 743315103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 156.040000	COMMISSION:	0.54-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	164.000					
25-JAN-23	PROLOGIS INC	20,602.37-	20,602.37-	20,602.37	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 74340W103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 125.620182	COMMISSION:	0.66-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	184.000					
16-OCT-23	PROLOGIS INC	20,338.26-	20,338.26-	20,338.26	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 74340W103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 110.530000	COMMISSION:	0.74-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	85.000					
17-MAR-23	PUBLIC STORAGE	25,132.29-	25,132.29-	25,132.29	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 74460D109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 295.670000	COMMISSION:	0.34-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	145.000					
25-JAN-23	QUALCOMM INC	18,872.78-	18,872.78-	18,872.78	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 747525103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 130.153103	COMMISSION:	0.58-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	190.000					
25-JAN-23	RAYTHEON TECHNOLOGIES CORP	18,902.97-	18,902.97-	18,902.97	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 75513E101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 99.485315	COMMISSION:	0.76-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	1,044.000					
16-JUN-23	REALTY INCOME CORP	64,095.34-	64,095.34-	64,095.34	0.00	
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 756109104	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 61.390000	COMMISSION:	4.18-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	670.000					
15-SEP-23	REALTY INCOME CORP	36,249.68-	36,249.68-	36,249.68	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 756109104	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 54.100000	COMMISSION:	2.68-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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	(ORIGINAL SHARES/PAR VALUE)					
B	28.000					
17-MAR-23	REGENERON PHARMACEUTICALS INC	20,934.31-	20,934.31-	20,934.31	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 75886F107	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 747.650000	COMMISSION:	0.11-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	141.000					
16-OCT-23	REPUBLIC SERVICES INC	20,758.58-	20,758.58-	20,758.58	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 760759100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 147.220000	COMMISSION:	0.56-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	81.000					
25-JAN-23	RESMED INC	18,651.38-	18,651.38-	18,651.38	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 761152107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 230.260000	COMMISSION:	0.32-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	68.000					
25-JAN-23	ROCKWELL AUTOMATION INC	18,880.47-	18,880.47-	18,880.47	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 773903109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 277.650000	COMMISSION:	0.27-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	897.000					
22-SEP-23	ROLLINS INC	33,573.81-	33,573.81-	33,573.81	0.00	
26-SEP-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE					
	CUSIP: 775711104	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 37.428996	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		

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B	42.000					
16-OCT-23	ROPER TECHNOLOGIES INC	21,014.03-	21,014.03-	21,014.03	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 776696106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 500.330000	COMMISSION:	0.17-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	66.000					
25-JAN-23	SBA COMMUNICATIONS CORP	19,115.84-	19,115.84-	19,115.84	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 78410G104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 289.630000	COMMISSION:	0.26-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	143.000					
17-MAR-23	SALESFORCE INC	26,434.12-	26,434.12-	26,434.12	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 79466L302	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 184.850000	COMMISSION:	0.57-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	341.000					
25-JAN-23	SCHLUMBERGER LTD	19,170.20-	19,170.20-	19,170.20	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 806857108	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 56.213607	COMMISSION:	1.36-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	351.000					
16-OCT-23	SCHLUMBERGER LTD	20,854.31-	20,854.31-	20,854.31	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 806857108	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 59.410000	COMMISSION:	1.40-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	239.000					
25-JAN-23	CHARLES SCHWAB CORP/THE	19,018.14-	19,018.14-	19,018.14	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME					
	UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 808513105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 79.569790	COMMISSION:	0.96-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	60.000					
25-JAN-23	SERVICENOW INC	26,729.04-	26,729.04-	26,729.04	0.00	
27-JAN-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 81762P102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 445.480000	COMMISSION:	0.24-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	57.000					
17-MAR-23	SERVICENOW INC	25,137.23-	25,137.23-	25,137.23	0.00	
21-MAR-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 81762P102	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 441.000000	COMMISSION:	0.23-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	38.000					
16-OCT-23	SERVICENOW INC	20,887.23-	20,887.23-	20,887.23	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME					
	UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 81762P102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 549.660000	COMMISSION:	0.15-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	94.000					
17-MAR-23	SHERWIN-WILLIAMS CO/THE	20,428.46-	20,428.46-	20,428.46	0.00	
21-MAR-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 824348106	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 217.320000	COMMISSION:	0.38-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	193.000					
16-OCT-23	SIMON PROPERTY GROUP INC	20,844.77-	20,844.77-	20,844.77	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 828806109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 108.000000	COMMISSION:	0.77-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	62.000					
25-JAN-23	SOLAREDGE TECHNOLOGIES INC	18,513.45-	18,513.45-	18,513.45	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 83417M104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 298.600000	COMMISSION:	0.25-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	254.000					
16-OCT-23	STANLEY BLACK & DECKER INC	20,930.62-	20,930.62-	20,930.62	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 854502101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 82.400000	COMMISSION:	1.02-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	226.000					
16-OCT-23	STARBUCKS CORP	20,831.32-	20,831.32-	20,831.32	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 855244109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 92.170000	COMMISSION:	0.90-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	87.000					
17-MAR-23	STRYKER CORP	23,876.63-	23,876.63-	23,876.63	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 863667101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 274.440000	COMMISSION:	0.35-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	60.000					
25-JAN-23	SYNOPSYS INC	20,900.64-	20,900.64-	20,900.64	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME					
	UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 871607107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 348.340000	COMMISSION:	0.24-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	170.000					
25-JAN-23	TAKE-TWO INTERACTIVE SOFTWARE	18,843.48-	18,843.48-	18,843.48	0.00	
27-JAN-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 874054109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 110.840000	COMMISSION:	0.68-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	49.000					
15-SEP-23	TELEDYNE TECHNOLOGIES INC	20,337.16-	20,337.16-	20,337.16	0.00	
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 879360105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 415.040000	COMMISSION:	0.20-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	147.000					
25-JAN-23	TESLA INC	21,262.14-	21,262.14-	21,262.14	0.00	
27-JAN-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 144.636394	COMMISSION:	0.59-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	338.000					
17-MAR-23	TESLA INC	60,885.29-	60,885.29-	60,885.29	0.00	
21-MAR-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 180.130000	COMMISSION:	1.35-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	209.000					
16-JUN-23	TESLA INC	54,453.70-	54,453.70-	54,453.70	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 260.540000	COMMISSION:	0.84-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	1,356.000					
15-SEP-23	TESLA INC	372,078.26-	372,078.26-	372,078.26	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 274.390000	COMMISSION:	5.42-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	145.000					
16-OCT-23	TESLA INC	36,250.58-	36,250.58-	36,250.58	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 250.000000	COMMISSION:	0.58-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	107.000					
25-JAN-23	TEXAS INSTRUMENTS INC	18,763.67-	18,763.67-	18,763.67	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 882508104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 175.357383	COMMISSION:	0.43-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	126.000					
15-DEC-23	TEXAS INSTRUMENTS INC	21,248.64-	21,248.64-	21,248.64	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC					
	CUSIP: 882508104	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 168.640000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		

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B	33.000					
25-JAN-23	THERMO FISHER SCIENTIFIC INC	18,954.34-	18,954.34-	18,954.34	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 883556102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 574.370000	COMMISSION:	0.13-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	43.000					
16-OCT-23	THERMO FISHER SCIENTIFIC INC	20,797.12-	20,797.12-	20,797.12	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 883556102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 483.650000	COMMISSION:	0.17-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	68.000					
15-SEP-23	TRANSDIGM GROUP INC	58,799.87-	58,799.87-	58,799.87	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 893641100	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 864.700000	COMMISSION:	0.27-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	391.000					
25-JAN-23	TRUIST FINANCIAL CORP	18,931.86-	18,931.86-	18,931.86	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 89832Q109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 48.415089	COMMISSION:	1.56-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	53.000					
16-JUN-23	TYLER TECHNOLOGIES INC	20,871.61-	20,871.61-	20,871.61	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 902252105	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 393.800000	COMMISSION:	0.21-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,327.000					
17-MAR-23	US BANCORP	43,729.96-	43,729.96-	43,729.96	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 902973304	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 32.950000	COMMISSION:	5.31-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	3,292.000					
15-SEP-23	US BANCORP	115,726.97-	115,726.97-	115,726.97	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 902973304	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 35.150000	COMMISSION:	13.17-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	40,645.000					
15-DEC-23	UBER TECHNOLOGIES INC	2,514,299.70-	2,514,299.70-	2,514,299.70	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC					
	CUSIP: 90353T100	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 61.860000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	384.000					
25-JAN-23	UNITED AIRLINES HOLDINGS INC	19,491.84-	19,491.84-	19,491.84	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 910047109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 50.755989	COMMISSION:	1.54-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	105.000					
25-JAN-23	UNITED PARCEL SERVICE INC	18,641.87-	18,641.87-	18,641.87	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 911312106	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 177.537619	COMMISSION:	0.42-	BROKER: JEFFERIES & CO INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	85.000					
25-JAN-23	UNITEDHEALTH GROUP INC	41,707.29-	41,707.29-	41,707.29	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 91324P102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 490.670000	COMMISSION:	0.34-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	45.000					
17-MAR-23	UNITEDHEALTH GROUP INC	21,127.68-	21,127.68-	21,127.68	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 91324P102	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 469.500000	COMMISSION:	0.18-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	40.000					
16-OCT-23	UNITEDHEALTH GROUP INC	21,720.16-	21,720.16-	21,720.16	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 91324P102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 543.000000	COMMISSION:	0.16-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	578.000					
17-MAR-23	VERIZON COMMUNICATIONS INC	21,266.93-	21,266.93-	21,266.93	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 92343V104	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 36.790000	COMMISSION:	2.31-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	674.000					
16-OCT-23	VERIZON COMMUNICATIONS INC	20,788.86-	20,788.86-	20,788.86	0.00	
18-OCT-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 92343V104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 30.840000	COMMISSION:	2.70-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
B	61.000					
25-JAN-23	VERTEX PHARMACEUTICALS INC	19,154.85-	19,154.85-	19,154.85	0.00	
27-JAN-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 92532F100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 314.010000	COMMISSION:	0.24-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	61.000					
15-SEP-23	VERTEX PHARMACEUTICALS INC	21,283.14-	21,283.14-	21,283.14	0.00	
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 92532F100	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 348.900000	COMMISSION:	0.24-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	2,525.000					
16-OCT-23	VIATRIS INC	23,669.35-	23,669.35-	23,669.35	0.00	
18-OCT-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 92556V106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 9.370000	COMMISSION:	10.10-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	557.000					
25-JAN-23	VICI PROPERTIES INC	18,681.06-	18,681.06-	18,681.06	0.00	
27-JAN-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 925652109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 33.534703	COMMISSION:	2.23-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	762.000					
17-MAR-23	VICI PROPERTIES INC	23,754.59-	23,754.59-	23,754.59	0.00	
21-MAR-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 925652109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 31.170000	COMMISSION:	3.05-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	738.000					
15-DEC-23	VICI PROPERTIES INC	23,128.92-	23,128.92-	23,128.92	0.00	
19-DEC-23	TRADE ID: 1610091613583 TD 23349FZ3T3F 1 CL					
	CUSIP: 925652109	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 31.340000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	106.000					
25-JAN-23	VISA INC	23,700.20-	23,700.20-	23,700.20	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 92826C839	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 223.582830	COMMISSION:	0.42-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	87.000					
16-OCT-23	VISA INC	20,793.35-	20,793.35-	20,793.35	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 92826C839	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 239.000000	COMMISSION:	0.35-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	204.000					
25-JAN-23	WEC ENERGY GROUP INC	18,804.58-	18,804.58-	18,804.58	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 92939U106	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 92.175294	COMMISSION:	0.82-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	146.000					
25-JAN-23	WALMART INC	20,666.72-	20,666.72-	20,666.72	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 931142103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 141.548904	COMMISSION:	0.58-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	441.000					
15-SEP-23	WALMART INC	72,608.00-	72,608.00-	72,608.00	0.00	
19-SEP-23						
	CUSIP: 931142103	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 164.640000	COMMISSION:	1.76-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	130.000					
16-OCT-23	WALMART INC	20,870.72-	20,870.72-	20,870.72	0.00	
18-OCT-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 931142103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 160.540000	COMMISSION:	0.52-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	888.000					
16-OCT-23	WALGREENS BOOTS ALLIANCE INC	20,578.51-	20,578.51-	20,578.51	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 931427108	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 23.170000	COMMISSION:	3.55-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	576.000					
17-MAR-23	WELLS FARGO & CO	21,752.06-	21,752.06-	21,752.06	0.00	
21-MAR-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 949746101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 37.760000	COMMISSION:	2.30-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	253.000					
25-JAN-23	WELLTOWER INC	18,634.46-	18,634.46-	18,634.46	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME					
	UE DECOM MO UNSOLICITED ORDER					
	CUSIP: 95040Q104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 73.650000	COMMISSION:	1.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	509.000					
16-JUN-23	WELLTOWER INC	40,930.73-	40,930.73-	40,930.73	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 95040Q104	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 80.410000	COMMISSION:	2.04-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	441.000					
15-SEP-23	WELLTOWER INC	37,208.93-	37,208.93-	37,208.93	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 95040Q104	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 84.370000	COMMISSION:	1.76-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	709.000					
08-NOV-23	WELLTOWER INC	61,236.33-	61,236.33-	61,236.33	0.00	
10-NOV-23	TIAA-CREF INVESTMENT MANAGEME T, LLC					
	CUSIP: 95040Q104	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 86.370000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	75.000					
17-MAR-23	WEST PHARMACEUTICAL SERVICES I	24,729.30-	24,729.30-	24,729.30	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 955306105	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 329.720000	COMMISSION:	0.30-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	1,295.000					
25-MAY-23	XYLEM INC/NY	128,056.08-	128,056.08-	128,056.08	0.00	
30-MAY-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE					
	CUSIP: 98419M100	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 98.885003	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		

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B	114.000					
25-JAN-23	ZOETIS INC	18,929.02-	18,929.02-	18,929.02	0.00	
27-JAN-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 98978V103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 166.040000	COMMISSION:	0.46-	BROKER: JEFFERIES & CO INC, NEW YORK		

TOTAL EQUITY					
TRADED - SETTLED CURRENT PERIOD					
U.S. DOLLAR	22,063,340.04-	22,063,340.04-	22,063,340.04	0.00	0.00 I
FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT					
U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD					
U.S. DOLLAR	0.00	0.00	0.00	0.00	
FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL PURCHASES						
TRADED - SETTLED CURRENT PERIOD						
	U.S. DOLLAR	35,719,583.58-	35,719,583.58-	35,719,583.58	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SALES	(* INDICATES PENDING SETTLEMENT)					
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
S	2,481,819.020-					
27-JAN-23	DREYFUS INS RSRV PR MONEY 6546	2,481,819.02	2,481,819.02	2,481,819.02-	0.00	
27-JAN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	32,433.600-					
27-FEB-23	DREYFUS INS RSRV PR MONEY 6546	32,433.60	32,433.60	32,433.60-	0.00	
27-FEB-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	22,972.130-					
06-MAR-23	DREYFUS INS RSRV PR MONEY 6546	22,972.13	22,972.13	22,972.13-	0.00	
06-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	704,271.300-					
16-MAR-23	DREYFUS INS RSRV PR MONEY 6546	704,271.30	704,271.30	704,271.30-	0.00	
16-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	933,745.220-					
21-MAR-23	DREYFUS INS RSRV PR MONEY 6546	933,745.22	933,745.22	933,745.22-	0.00	
21-MAR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

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S	1,806,484.160-					
12-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,806,484.16	1,806,484.16	1,806,484.16-	0.00	
12-APR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	5,751.430-					
14-APR-23	DREYFUS INS RSRV PR MONEY 6546	5,751.43	5,751.43	5,751.43-	0.00	
14-APR-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	281,016.670-					
05-MAY-23	DREYFUS INS RSRV PR MONEY 6546	281,016.67	281,016.67	281,016.67-	0.00	
05-MAY-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	107,861.880-					
30-MAY-23	DREYFUS INS RSRV PR MONEY 6546	107,861.88	107,861.88	107,861.88-	0.00	
30-MAY-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	526,310.790-					
21-JUN-23	DREYFUS INS RSRV PR MONEY 6546	526,310.79	526,310.79	526,310.79-	0.00	
21-JUN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	6,039.300-					
27-JUN-23	DREYFUS INS RSRV PR MONEY 6546	6,039.30	6,039.30	6,039.30-	0.00	
27-JUN-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

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S	212,454.200-					
25-JUL-23	DREYFUS INS RSRV PR MONEY 6546	212,454.20	212,454.20	212,454.20-	0.00	
25-JUL-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	95,512.830-					
09-AUG-23	DREYFUS INS RSRV PR MONEY 6546	95,512.83	95,512.83	95,512.83-	0.00	
09-AUG-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	99,237.120-					
28-AUG-23	DREYFUS INS RSRV PR MONEY 6546	99,237.12	99,237.12	99,237.12-	0.00	
28-AUG-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,932,653.010-					
19-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,932,653.01	1,932,653.01	1,932,653.01-	0.00	
19-SEP-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	33,573.810-					
26-SEP-23	DREYFUS INS RSRV PR MONEY 6546	33,573.81	33,573.81	33,573.81-	0.00	
26-SEP-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	165,110.700-					
27-SEP-23	DREYFUS INS RSRV PR MONEY 6546	165,110.70	165,110.70	165,110.70-	0.00	
27-SEP-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,725,448.850-					
18-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,725,448.85	1,725,448.85	1,725,448.85-	0.00	
18-OCT-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,175,066.620-					
19-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,175,066.62	1,175,066.62	1,175,066.62-	0.00	
19-OCT-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	79,216.830-					
07-NOV-23	DREYFUS INS RSRV PR MONEY 6546	79,216.83	79,216.83	79,216.83-	0.00	
07-NOV-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	249,027.960-					
09-NOV-23	DREYFUS INS RSRV PR MONEY 6546	249,027.96	249,027.96	249,027.96-	0.00	
09-NOV-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	48,408.140-					
10-NOV-23	DREYFUS INS RSRV PR MONEY 6546	48,408.14	48,408.14	48,408.14-	0.00	
10-NOV-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	28,091.940-					
21-NOV-23	DREYFUS INS RSRV PR MONEY 6546	28,091.94	28,091.94	28,091.94-	0.00	
21-NOV-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	486,626.420-					
29-NOV-23	DREYFUS INS RSRV PR MONEY 6546	486,626.42	486,626.42	486,626.42-	0.00	
29-NOV-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	308,988.770-					
19-DEC-23	DREYFUS INS RSRV PR MONEY 6546	308,988.77	308,988.77	308,988.77-	0.00	
19-DEC-23						
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TOTAL					
CASH & CASH EQUIVALENTS					
TRADED - SETTLED CURRENT PERIOD					
U.S. DOLLAR	13,548,122.70	13,548,122.70	13,548,122.70-	0.00	0.00 I
FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT					
U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD					
U.S. DOLLAR	0.00	0.00	0.00	0.00	
FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
EQUITY						
U.S. DOLLAR						
S	92.000-					
15-DEC-23	AON PLC	28,559.33	28,559.33	4,508.92-	0.00	24,050.41 I
19-DEC-23	TRADE ID: 1610091608379					
	TD 23349FXS5ZQ 1 CL					
	CUSIP: G0403H108	FEES:	0.23-	POST PERIOD: 12/23		
	PRICE: 310.430000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	48.000-					
15-DEC-23	ACCENTURE PLC	16,519.06	16,519.06	15,338.11-	0.00	1,180.95 I
19-DEC-23	TRADE ID: 1610091608446					
	TD 23349FXS7PB 1 CL					
	CUSIP: G1151C101	FEES:	0.14-	POST PERIOD: 12/23		
	PRICE: 344.150000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	83.000-					
15-DEC-23	LINDE PLC	33,812.26	33,812.26	21,444.66-	0.00	12,367.60 I
19-DEC-23	TRADE ID: 1610091615581					
	TD 23349FZLFTF 1 CL					
	CUSIP: G54950103	FEES:	0.28-	POST PERIOD: 12/23		
	PRICE: 407.380000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	302.000-					
15-SEP-23	PENTAIR PLC	20,190.35	20,190.35	12,754.67-	0.00	7,435.68 I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: G7S00T104	FEES:	0.16-	POST PERIOD: 09/23		
	PRICE: 66.860000	COMMISSION:	1.21-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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S	77.000-					
15-DEC-23	WILLIS TOWERS WATSON PLC	18,228.06	18,228.06	9,504.11-	0.00	8,723.95 I
19-DEC-23	TRADE ID: 1610091613882 TD 23349FZCJHW 1 CL					
	CUSIP: G96629103	FEES:	0.15-	POST PERIOD: 12/23		
	PRICE: 236.730000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	435.000-					
15-SEP-23	AFLAC INC	33,279.84	33,279.84	4,931.00-	0.00	28,348.84 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 001055102	FEES:	0.27-	POST PERIOD: 09/23		
	PRICE: 76.510000	COMMISSION:	1.74-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	13,967.000-					
13-OCT-23	ACTIVISION BLIZZARD INC	1,326,865.00	1,326,865.00	479,308.99-	0.00	847,556.01 I
13-OCT-23	C/DECL// US00507V109812127154 3 ORIG EVENT: US00507V1098					
	CUSIP: 00507V109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 95.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	106.000-					
17-MAR-23	ADOBE INC	37,962.12	37,962.12	39,646.48-	0.00	1,684.36-I
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 00724F101	FEES:	0.30-	POST PERIOD: 03/23		
	PRICE: 358.140000	COMMISSION:	0.42-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	1,188.000-					
24-AUG-23	ADVANCE AUTO PARTS INC	80,676.43	80,676.43	194,213.42-	0.00	113,536.99-I
28-AUG-23	CREFAMERENMO U.E. DECOM MO					
	CUSIP: 00751Y106	FEES:	0.65-	POST PERIOD: 08/23		
	PRICE: 67.910000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		

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S	137.000-					
15-DEC-23	ADVANCED MICRO DEVICES INC	19,063.39	19,063.39	14,449.94-	0.00	4,613.45 I
19-DEC-23	TRADE ID: 1610091605957 TD 23349FXJZLN 1 CL					
	CUSIP: 007903107	FEES:	0.16-	POST PERIOD: 12/23		
	PRICE: 139.150000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	2,747.000-					
15-DEC-23	ALASKA AIR GROUP INC	106,994.79	106,994.79	176,827.51-	0.00	69,832.72-I
19-DEC-23	TRADE ID: 1610091614292 TD 23349FZGJXG 1 CL					
	CUSIP: 011659109	FEES:	0.86-	POST PERIOD: 12/23		
	PRICE: 38.950000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1,588.000-					
17-MAR-23	ALPHABET INC	162,698.82	162,698.82	50,363.40-	0.00	112,335.42 I
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 02079K107	FEES:	1.31-	POST PERIOD: 03/23		
	PRICE: 102.460000	COMMISSION:	6.35-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	1,375.000-					
16-JUN-23	ALPHABET INC	170,575.64	170,575.64	19,969.60-	0.00	150,606.04 I
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 02079K107	FEES:	1.36-	POST PERIOD: 06/23		
	PRICE: 124.060000	COMMISSION:	5.50-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	1,196.000-					
15-SEP-23	ALPHABET INC	165,400.70	165,400.70	16,887.70-	0.00	148,513.00 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 02079K107	FEES:	1.32-	POST PERIOD: 09/23		
	PRICE: 138.300000	COMMISSION:	4.78-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	1,379.000-					
15-DEC-23	ALPHABET INC	184,563.88	184,563.88	51,262.17-	0.00	133,301.71 I
19-DEC-23	TRADE ID: 1610091614743					
	TD 23349FZHZ9F 1 CL					
	CUSIP: 02079K107	FEES:	1.48-	POST PERIOD: 12/23		
	PRICE: 133.840000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	212.000-					
15-SEP-23	ALPHABET INC	29,127.72	29,127.72	28,858.60-	0.00	269.12 I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 02079K305	FEES:	0.23-	POST PERIOD: 09/23		
	PRICE: 137.400000	COMMISSION:	0.85-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	379.000-					
15-DEC-23	ALPHABET INC	50,254.99	50,254.99	52,224.38-	0.00	1,969.39-I
19-DEC-23	TRADE ID: 1610091607059					
	TD 23349FXN116 1 CL					
	CUSIP: 02079K305	FEES:	0.41-	POST PERIOD: 12/23		
	PRICE: 132.600000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1,886.000-					
15-SEP-23	AMERICAN AIRLINES GROUP INC	25,094.91	25,094.91	102,061.83-	0.00	76,966.92-I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 02376R102	FEES:	0.21-	POST PERIOD: 09/23		
	PRICE: 13.310000	COMMISSION:	7.54-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	287.000-					
15-SEP-23	AMERICAN EXPRESS CO	46,994.72	46,994.72	20,598.27-	0.00	26,396.45 I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 025816109	FEES:	0.38-	POST PERIOD: 09/23		
	PRICE: 163.750000	COMMISSION:	1.15-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	98.000-						
15-DEC-23	AMERICAN EXPRESS CO	17,689.83	17,689.83	914.04-	0.00	16,775.79	I
19-DEC-23	TRADE ID: 1610091614160						
	TD 23349FZG4C7 1 CL						
	CUSIP: 025816109	FEES:	0.15-	POST PERIOD: 12/23			
	PRICE: 180.510000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	389.000-						
16-JUN-23	AMERICAN INTERNATIONAL GROUP I	22,287.96	22,287.96	12,885.16-	0.00	9,402.80	I
21-JUN-23	U.E. DECOM MO						
	CTSY CABRERA CAPITAL MARKETS,L						
	CUSIP: 026874784	FEES:	0.18-	POST PERIOD: 06/23			
	PRICE: 57.300000	COMMISSION:	1.56-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	392.000-						
15-DEC-23	AMERICAN INTERNATIONAL GROUP I	25,875.71	25,875.71	12,984.53-	0.00	12,891.18	I
19-DEC-23	TRADE ID: 1610091615005						
	TD 23349FZJGG2 1 CL						
	CUSIP: 026874784	FEES:	0.21-	POST PERIOD: 12/23			
	PRICE: 66.010000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	89.000-						
15-SEP-23	AMERIPRISE FINANCIAL INC	30,893.12	30,893.12	609.33-	0.00	30,283.79	I
19-SEP-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	CUSIP: 03076C106	FEES:	0.25-	POST PERIOD: 09/23			
	PRICE: 347.120561	COMMISSION:	0.36-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	144.000-						
17-MAR-23	ANALOG DEVICES INC	26,761.61	26,761.61	19,822.53-	0.00	6,939.08	I
21-MAR-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	CUSIP: 032654105	FEES:	0.21-	POST PERIOD: 03/23			
	PRICE: 185.850000	COMMISSION:	0.58-	BROKER: GUZMAN AND COMPANY, NEW YORK			

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S	113.000-					
15-DEC-23	ANALOG DEVICES INC	22,699.25	22,699.25	10,086.60-	0.00	12,612.65 I
19-DEC-23	TRADE ID: 1610091614236					
	TD 23349FZGC6J 1 CL					
	CUSIP: 032654105	FEES:	0.19-	POST PERIOD: 12/23		
	PRICE: 200.880000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	582.000-					
15-SEP-23	APA CORP	24,709.19	24,709.19	20,001.54-	0.00	4,707.65 I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 03743Q108	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 42.460000	COMMISSION:	2.33-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	430.000-					
17-MAR-23	APPLE INC	66,647.75	66,647.75	65,507.92-	0.00	1,139.83 I
21-MAR-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 037833100	FEES:	0.53-	POST PERIOD: 03/23		
	PRICE: 155.000000	COMMISSION:	1.72-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	1,046.000-					
16-JUN-23	APPLE INC	193,420.59	193,420.59	150,935.32-	0.00	42,485.27 I
21-JUN-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 037833100	FEES:	1.55-	POST PERIOD: 06/23		
	PRICE: 184.920000	COMMISSION:	4.18-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	1,590.000-					
15-SEP-23	APPLE INC	278,257.31	278,257.31	28,278.08-	0.00	249,979.23 I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 037833100	FEES:	2.23-	POST PERIOD: 09/23		
	PRICE: 175.010000	COMMISSION:	6.36-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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S	1,683.000-					
15-DEC-23	APPLE INC	332,507.64	332,507.64	127,454.68-	0.00	205,052.96 I
19-DEC-23	TRADE ID: 1610091615590					
	TD 23349FZLG84 1 CL					
	CUSIP: 037833100	FEES:	2.67-	POST PERIOD: 12/23		
	PRICE: 197.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	202.000-					
17-MAR-23	APPLIED MATERIALS INC	24,764.19	24,764.19	1,989.70-	0.00	22,774.49 I
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 038222105	FEES:	0.20-	POST PERIOD: 03/23		
	PRICE: 122.600000	COMMISSION:	0.81-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	260.000-					
15-DEC-23	ARCHER-DANIELS-MIDLAND CO	19,694.84	19,694.84	21,583.21-	0.00	1,888.37-I
19-DEC-23	TRADE ID: 1610091613192					
	TD 23349FZ2J5N 1 CL					
	CUSIP: 039483102	FEES:	0.16-	POST PERIOD: 12/23		
	PRICE: 75.750000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	9.000-					
17-MAR-23	AUTOZONE INC	21,284.79	21,284.79	270.72-	0.00	21,014.07 I
21-MAR-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 053332102	FEES:	0.17-	POST PERIOD: 03/23		
	PRICE: 2,365.000000	COMMISSION:	0.04-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	11.000-					
15-SEP-23	AUTOZONE INC	27,826.22	27,826.22	330.88-	0.00	27,495.34 I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 053332102	FEES:	0.22-	POST PERIOD: 09/23		
	PRICE: 2,529.680000	COMMISSION:	0.04-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	9.000-					
15-DEC-23	AUTOZONE INC	23,652.26	23,652.26	270.72-	0.00	23,381.54 I
19-DEC-23	TRADE ID: 1610091608261					
	TD 23349FXS225 1 CL					
	CUSIP: 053332102	FEES:	0.19-	POST PERIOD: 12/23		
	PRICE: 2,628.050000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	844.000-					
16-JUN-23	BANK OF AMERICA CORP	24,632.78	24,632.78	29,872.53-	0.00	5,239.75-I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 060505104	FEES:	0.20-	POST PERIOD: 06/23		
	PRICE: 29.190000	COMMISSION:	3.38-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	611.000-					
15-DEC-23	BANK OF AMERICA CORP	20,529.43	20,529.43	21,365.59-	0.00	836.16-I
19-DEC-23	TRADE ID: 1610091607636					
	TD 23349FXP3MJ 1 CL					
	CUSIP: 060505104	FEES:	0.17-	POST PERIOD: 12/23		
	PRICE: 33.600000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	386.000-					
15-DEC-23	BAXTER INTERNATIONAL INC	14,938.08	14,938.08	20,659.37-	0.00	5,721.29-I
19-DEC-23	TRADE ID: 1610091614761					
	TD 23349FZHZK1 1 CL					
	CUSIP: 071813109	FEES:	0.12-	POST PERIOD: 12/23		
	PRICE: 38.700000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	170.000-					
15-SEP-23	BLACKROCK INC	118,558.07	118,558.07	106,822.48-	0.00	11,735.59 I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 09247X101	FEES:	0.95-	POST PERIOD: 09/23		
	PRICE: 697.410000	COMMISSION:	0.68-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	29.000-					
16-JUN-23	BOOKING HOLDINGS INC	76,587.98	76,587.98	4,912.81-	0.00	71,675.17 I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 09857L108	FEES:	0.61-	POST PERIOD: 06/23		
	PRICE: 2,640.990000	COMMISSION:	0.12-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	24.000-					
15-SEP-23	BOOKING HOLDINGS INC	75,842.89	75,842.89	4,065.77-	0.00	71,777.12 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 09857L108	FEES:	0.61-	POST PERIOD: 09/23		
	PRICE: 3,160.150000	COMMISSION:	0.10-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	15.000-					
15-DEC-23	BOOKING HOLDINGS INC	52,186.38	52,186.38	2,541.11-	0.00	49,645.27 I
19-DEC-23	TRADE ID: 1610091608347 TD 23349FXS5F1 1 CL					
	CUSIP: 09857L108	FEES:	0.42-	POST PERIOD: 12/23		
	PRICE: 3,479.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	386.000-					
16-JUN-23	BRISTOL-MYERS SQUIBB CO	25,536.02	25,536.02	27,949.51-	0.00	2,413.49-I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 110122108	FEES:	0.20-	POST PERIOD: 06/23		
	PRICE: 66.160000	COMMISSION:	1.54-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	1,216.000-					
15-DEC-23	BRISTOL-MYERS SQUIBB CO	61,881.74	61,881.74	78,548.21-	0.00	16,666.47-I
19-DEC-23	TRADE ID: 1610091615540 TD 23349FZKZMH 1 CL					
	CUSIP: 110122108	FEES:	0.50-	POST PERIOD: 12/23		
	PRICE: 50.890000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	78.000-					
15-SEP-23	BROADCOM INC	66,430.20	66,430.20	49,215.97-	0.00	17,214.23 I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 11135F101	FEES:	0.53-	POST PERIOD: 09/23		
	PRICE: 851.680000	COMMISSION:	0.31-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	284.000-					
15-DEC-23	CBRE GROUP INC	25,877.87	25,877.87	10,610.80-	0.00	15,267.07 I
19-DEC-23	TRADE ID: 1610091608924					
	TD 23349FXSQDM 1 CL					
	CUSIP: 12504L109	FEES:	0.21-	POST PERIOD: 12/23		
	PRICE: 91.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	98.000-					
17-MAR-23	CIGNA GROUP/THE	26,405.49	26,405.49	28,399.93-	0.00	1,994.44-I
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 125523100	FEES:	0.22-	POST PERIOD: 03/23		
	PRICE: 269.450000	COMMISSION:	0.39-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	88.000-					
15-DEC-23	CIGNA GROUP/THE	25,563.79	25,563.79	1,852.74-	0.00	23,711.05 I
19-DEC-23	TRADE ID: 1610091614023					
	TD 23349FZFQZ7 1 CL					
	CUSIP: 125523100	FEES:	0.21-	POST PERIOD: 12/23		
	PRICE: 290.500000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	936.000-					
16-JUN-23	CSX CORP	31,080.57	31,080.57	2,065.28-	0.00	29,015.29 I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 126408103	FEES:	0.25-	POST PERIOD: 06/23		
	PRICE: 33.210000	COMMISSION:	3.74-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,010.000-					
15-DEC-23	CSX CORP	34,339.72	34,339.72	2,228.57-	0.00	32,111.15 I
19-DEC-23	TRADE ID: 1610091607754					
	TD 23349FXQPM1 1 CL					
	CUSIP: 126408103	FEES:	0.28-	POST PERIOD: 12/23		
	PRICE: 34.000000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	483.000-					
17-MAR-23	CVS HEALTH CORP	35,918.49	35,918.49	48,539.23-	0.00	12,620.74-I
21-MAR-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 126650100	FEES:	0.29-	POST PERIOD: 03/23		
	PRICE: 74.370000	COMMISSION:	1.93-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	1,482.000-					
16-JUN-23	COTERRA ENERGY INC	37,354.99	37,354.99	34,195.65-	0.00	3,159.34 I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 127097103	FEES:	0.30-	POST PERIOD: 06/23		
	PRICE: 25.210000	COMMISSION:	5.93-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	298.000-					
16-JUN-23	CARDINAL HEALTH INC	27,191.09	27,191.09	8,486.04-	0.00	18,705.05 I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 14149Y108	FEES:	0.22-	POST PERIOD: 06/23		
	PRICE: 91.250000	COMMISSION:	1.19-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	153.000-					
15-DEC-23	CARDINAL HEALTH INC	15,374.84	15,374.84	4,114.41-	0.00	11,260.43 I
19-DEC-23	TRADE ID: 1610091606291					
	TD 23349FXK8VL 1 CL					
	CUSIP: 14149Y108	FEES:	0.13-	POST PERIOD: 12/23		
	PRICE: 100.490000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,600.000-					
15-SEP-23	CARNIVAL CORP	24,297.41	24,297.41	55,906.81-	0.00	31,609.40-I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 143658300	FEES:	0.19-	POST PERIOD: 09/23		
	PRICE: 15.190000	COMMISSION:	6.40-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	976.000-					
15-DEC-23	CARNIVAL CORP	18,163.21	18,163.21	28,109.85-	0.00	9,946.64-I
19-DEC-23	TRADE ID: 1610091609478					
	TD 23349FXT5FJ 1 CL					
	CUSIP: 143658300	FEES:	0.15-	POST PERIOD: 12/23		
	PRICE: 18.610000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	504.000-					
15-SEP-23	CATALENT INC	24,774.42	24,774.42	46,303.50-	0.00	21,529.08-I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 148806102	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 49.160000	COMMISSION:	2.02-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	145.000-					
15-SEP-23	CATERPILLAR INC	40,475.84	40,475.84	4,740.05-	0.00	35,735.79 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 149123101	FEES:	0.33-	POST PERIOD: 09/23		
	PRICE: 279.150000	COMMISSION:	0.58-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	306.000-					
15-SEP-23	CENTENE CORP	20,748.47	20,748.47	20,902.86-	0.00	154.39-I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 15135B101	FEES:	0.17-	POST PERIOD: 09/23		
	PRICE: 67.810000	COMMISSION:	1.22-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	66.000-					
17-MAR-23	CHARTER COMMUNICATIONS INC	23,100.22	23,100.22	18,270.12-	0.00	4,830.10 I
21-MAR-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 16119P108	FEES:	0.18-	POST PERIOD: 03/23		
	PRICE: 350.010000	COMMISSION:	0.26-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	65.000-					
15-SEP-23	CHARTER COMMUNICATIONS INC	29,116.26	29,116.26	17,993.30-	0.00	11,122.96 I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 16119P108	FEES:	0.23-	POST PERIOD: 09/23		
	PRICE: 447.950000	COMMISSION:	0.26-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	689.000-					
16-JUN-23	CHEVRON CORP	108,348.51	108,348.51	79,376.93-	0.00	28,971.58 I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 166764100	FEES:	0.87-	POST PERIOD: 06/23		
	PRICE: 157.260000	COMMISSION:	2.76-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	396.000-					
15-DEC-23	CHEVRON CORP	59,142.12	59,142.12	63,315.45-	0.00	4,173.33-I
19-DEC-23	TRADE ID: 1610091613892					
	TD 23349FZD9K8 1 CL					
	CUSIP: 166764100	FEES:	0.48-	POST PERIOD: 12/23		
	PRICE: 149.350000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	614.000-					
15-SEP-23	CISCO SYSTEMS INC	34,405.82	34,405.82	30,148.67-	0.00	4,257.15 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 17275R102	FEES:	0.28-	POST PERIOD: 09/23		
	PRICE: 56.040000	COMMISSION:	2.46-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

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S	708.000-					
15-DEC-23	CISCO SYSTEMS INC	35,307.67	35,307.67	35,207.48-	0.00	100.19 I
19-DEC-23	TRADE ID: 1610091606120					
	TD 23349FXK5NM 1 CL					
	CUSIP: 17275R102	FEES:	0.29-	POST PERIOD: 12/23		
	PRICE: 49.870000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	559.000-					
15-DEC-23	CITIGROUP INC	27,854.74	27,854.74	26,844.45-	0.00	1,010.29 I
19-DEC-23	TRADE ID: 1610091615371					
	TD 23349FZK6QW 1 CL					
	CUSIP: 172967424	FEES:	0.23-	POST PERIOD: 12/23		
	PRICE: 49.830000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	643.000-					
15-DEC-23	CITIZENS FINANCIAL GROUP INC	21,578.90	21,578.90	27,051.01-	0.00	5,472.11-I
19-DEC-23	TRADE ID: 1610091606572					
	TD 23349FXKL46 1 CL					
	CUSIP: 174610105	FEES:	0.18-	POST PERIOD: 12/23		
	PRICE: 33.560000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	255.000-					
15-DEC-23	COLGATE-PALMOLIVE CO	19,629.74	19,629.74	19,987.00-	0.00	357.26-I
19-DEC-23	TRADE ID: 1610091608861					
	TD 23349FXSP4T 1 CL					
	CUSIP: 194162103	FEES:	0.16-	POST PERIOD: 12/23		
	PRICE: 76.980000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1,503.000-					
17-MAR-23	COMCAST CORP	54,146.65	54,146.65	14,534.01-	0.00	39,612.64 I
21-MAR-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 20030N101	FEES:	0.43-	POST PERIOD: 03/23		
	PRICE: 36.030000	COMMISSION:	6.01-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	723.000-					
16-JUN-23	COMCAST CORP	29,784.47	29,784.47	6,991.41-	0.00	22,793.06 I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 20030N101	FEES:	0.24-	POST PERIOD: 06/23		
	PRICE: 41.200000	COMMISSION:	2.89-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	834.000-					
15-SEP-23	COMCAST CORP	37,809.92	37,809.92	8,064.78-	0.00	29,745.14 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 20030N101	FEES:	0.30-	POST PERIOD: 09/23		
	PRICE: 45.340000	COMMISSION:	3.34-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	1,813.000-					
15-DEC-23	COMCAST CORP	80,641.59	80,641.59	17,531.71-	0.00	63,109.88 I
19-DEC-23	TRADE ID: 1610091614621 TD 23349FZHPS9 1 CL					
	CUSIP: 20030N101	FEES:	0.65-	POST PERIOD: 12/23		
	PRICE: 44.480000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	267.000-					
17-MAR-23	CONOCOPHILLIPS	25,200.85	25,200.85	17,435.17-	0.00	7,765.68 I
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 20825C104	FEES:	0.21-	POST PERIOD: 03/23		
	PRICE: 94.390000	COMMISSION:	1.07-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	213.000-					
16-JUN-23	CONOCOPHILLIPS	22,346.93	22,346.93	13,908.96-	0.00	8,437.97 I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 20825C104	FEES:	0.18-	POST PERIOD: 06/23		
	PRICE: 104.920000	COMMISSION:	0.85-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	219.000-					
15-SEP-23	CONOCOPHILLIPS	27,060.73	27,060.73	14,300.76-	0.00	12,759.97 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 20825C104	FEES:	0.22-	POST PERIOD: 09/23		
	PRICE: 123.570000	COMMISSION:	0.88-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	169.000-					
15-DEC-23	CONOCOPHILLIPS	19,357.10	19,357.10	11,035.75-	0.00	8,321.35 I
19-DEC-23	TRADE ID: 1610091609469 TD 23349FXT594 1 CL					
	CUSIP: 20825C104	FEES:	0.16-	POST PERIOD: 12/23		
	PRICE: 114.540000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	188.000-					
15-DEC-23	DR HORTON INC	28,220.45	28,220.45	5,855.26-	0.00	22,365.19 I
19-DEC-23	TRADE ID: 1610091606071 TD 23349FXK1SJ 1 CL					
	CUSIP: 23331A109	FEES:	0.23-	POST PERIOD: 12/23		
	PRICE: 150.110000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1,209.000-					
15-SEP-23	DXC TECHNOLOGY CO	25,009.17	25,009.17	76,679.84-	0.00	51,670.67-I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 23355L106	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 20.690000	COMMISSION:	4.84-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	3,683.000-					
02-OCT-23	DXC TECHNOLOGY CO	77,900.34	77,900.34	87,400.24-	0.00	9,499.90-I
04-OCT-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE					
	CUSIP: 23355L106	FEES:	0.63-	POST PERIOD: 10/23		
	PRICE: 21.151498	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		

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S	134.000-					
15-SEP-23	DANAHER CORP	34,202.68	34,202.68	37,126.58-	0.00	2,923.90-I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 235851102	FEES:	0.28-	POST PERIOD: 09/23		
	PRICE: 255.250000	COMMISSION:	0.54-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	77.000-					
17-MAR-23	DEERE & CO	29,682.95	29,682.95	27,885.93-	0.00	1,797.02 I
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 244199105	FEES:	0.24-	POST PERIOD: 03/23		
	PRICE: 385.500000	COMMISSION:	0.31-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	85.000-					
15-DEC-23	DEERE & CO	32,815.68	32,815.68	25,059.84-	0.00	7,755.84 I
19-DEC-23	TRADE ID: 1610091609145 TD 23349FXSX6X 1 CL					
	CUSIP: 244199105	FEES:	0.27-	POST PERIOD: 12/23		
	PRICE: 386.070000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	175.000-					
15-DEC-23	DEXCOM INC	21,453.07	21,453.07	18,433.80-	0.00	3,019.27 I
19-DEC-23	TRADE ID: 1610091614299 TD 23349FZGK6V 1 CL					
	CUSIP: 252131107	FEES:	0.18-	POST PERIOD: 12/23		
	PRICE: 122.590000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	4,987.000-					
16-JUN-23	DISH NETWORK CORP	32,290.57	32,290.57	288,956.00-	0.00	256,665.43-I
21-JUN-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE					
	CUSIP: 25470M109	FEES:	0.26-	POST PERIOD: 06/23		
	PRICE: 6.475001	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	260.000-					
16-JUN-23	DISCOVER FINANCIAL SERVICES	29,981.92	29,981.92	1,335.13-	0.00	28,646.79 I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 254709108	FEES:	0.24-	POST PERIOD: 06/23		
	PRICE: 115.320000	COMMISSION:	1.04-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	787.000-					
17-MAR-23	DUPONT DE NEMOURS INC	53,158.27	53,158.27	33,357.10-	0.00	19,801.17 I
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 26614N102	FEES:	0.43-	POST PERIOD: 03/23		
	PRICE: 67.550000	COMMISSION:	3.15-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	498.000-					
15-DEC-23	DUPONT DE NEMOURS INC	36,468.24	36,468.24	20,418.96-	0.00	16,049.28 I
19-DEC-23	TRADE ID: 1610091607072 TD 23349FXNM36 1 CL					
	CUSIP: 26614N102	FEES:	0.30-	POST PERIOD: 12/23		
	PRICE: 73.230000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	191.000-					
15-DEC-23	EASTMAN CHEMICAL CO	16,897.63	16,897.63	4,323.25-	0.00	12,574.38 I
19-DEC-23	TRADE ID: 1610091614032 TD 23349FZFR80 1 CL					
	CUSIP: 277432100	FEES:	0.14-	POST PERIOD: 12/23		
	PRICE: 88.470000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	436.000-					
15-DEC-23	EBAY INC	18,202.85	18,202.85	2,602.44-	0.00	15,600.41 I
19-DEC-23	TRADE ID: 1610091606471 TD 23349FXKGXJ 1 CL					
	CUSIP: 278642103	FEES:	0.15-	POST PERIOD: 12/23		
	PRICE: 41.750000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	226.000-					
15-SEP-23	ELECTRONIC ARTS INC	27,222.84	27,222.84	7,001.53-	0.00	20,221.31 I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 285512109	FEES:	0.22-	POST PERIOD: 09/23		
	PRICE: 120.460000	COMMISSION:	0.90-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	207.000-					
15-SEP-23	EMERSON ELECTRIC CO	20,463.03	20,463.03	17,502.68-	0.00	2,960.35 I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 291011104	FEES:	0.16-	POST PERIOD: 09/23		
	PRICE: 98.860000	COMMISSION:	0.83-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	232.000-					
15-SEP-23	EXPEDIA GROUP INC	24,801.99	24,801.99	32,278.05-	0.00	7,476.06-I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 30212P303	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 106.910000	COMMISSION:	0.93-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	184.000-					
16-JUN-23	EXPEDITORS INTERNATIONAL OF WA	21,863.80	21,863.80	9,767.53-	0.00	12,096.27 I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 302130109	FEES:	0.18-	POST PERIOD: 06/23		
	PRICE: 118.830000	COMMISSION:	0.74-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	141.000-					
15-DEC-23	EXPEDITORS INTERNATIONAL OF WA	17,547.30	17,547.30	7,298.80-	0.00	10,248.50 I
19-DEC-23	TRADE ID: 1610091606632					
	TD 23349FXKQ9Z 1 CL					
	CUSIP: 302130109	FEES:	0.15-	POST PERIOD: 12/23		
	PRICE: 124.450000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,300.000-					
16-JUN-23	EXXON MOBIL CORP	136,662.71	136,662.71	112,429.91-	0.00	24,232.80 I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 30231G102	FEES:	1.09-	POST PERIOD: 06/23		
	PRICE: 105.130000	COMMISSION:	5.20-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	719.000-					
15-SEP-23	EXXON MOBIL CORP	83,903.75	83,903.75	25,023.97-	0.00	58,879.78 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 30231G102	FEES:	0.67-	POST PERIOD: 09/23		
	PRICE: 116.700000	COMMISSION:	2.88-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	844.000-					
15-DEC-23	EXXON MOBIL CORP	85,158.91	85,158.91	91,648.41-	0.00	6,489.50-I
19-DEC-23	TRADE ID: 1610091614220 TD 23349FZG9JH 1 CL					
	CUSIP: 30231G102	FEES:	0.69-	POST PERIOD: 12/23		
	PRICE: 100.900000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	269.000-					
17-MAR-23	META PLATFORMS INC	52,617.59	52,617.59	34,921.30-	0.00	17,696.29 I
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 30303M102	FEES:	0.42-	POST PERIOD: 03/23		
	PRICE: 195.610000	COMMISSION:	1.08-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	169.000-					
16-JUN-23	META PLATFORMS INC	47,487.94	47,487.94	15,945.99-	0.00	31,541.95 I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 30303M102	FEES:	0.38-	POST PERIOD: 06/23		
	PRICE: 281.000000	COMMISSION:	0.68-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	91.000-					
15-DEC-23	META PLATFORMS INC	30,477.47	30,477.47	29,016.62-	0.00	1,460.85 I
19-DEC-23	TRADE ID: 1610091608091					
	TD 23349FXRG52 1 CL					
	CUSIP: 30303M102	FEES:	0.25-	POST PERIOD: 12/23		
	PRICE: 334.920000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	818.000-					
13-MAR-23	FIRST REPUBLIC BANK/CA	15,369.85	15,369.85	96,003.73-	0.00	80,633.88-I
15-MAR-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 33616C100	FEES:	0.13-	POST PERIOD: 03/23		
	PRICE: 18.793704	COMMISSION:	3.27-	BROKER: JEFFERIES & CO INC, NEW YORK		
S	2,843.000-					
26-APR-23	FIRST REPUBLIC BANK/CA	14,513.40	14,513.40	258,881.44-	0.00	244,368.04-I
28-APR-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 33616C100	FEES:	0.12-	POST PERIOD: 04/23		
	PRICE: 5.109001	COMMISSION:	11.37-	BROKER: JEFFERIES & CO INC, NEW YORK		
S	312.000-					
15-SEP-23	FISERV INC	37,766.05	37,766.05	32,644.25-	0.00	5,121.80 I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 337738108	FEES:	0.30-	POST PERIOD: 09/23		
	PRICE: 121.050000	COMMISSION:	1.25-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	161.000-					
15-DEC-23	FISERV INC	21,414.43	21,414.43	16,845.27-	0.00	4,569.16 I
19-DEC-23	TRADE ID: 1610091615594					
	TD 23349FZLG9X 1 CL					
	CUSIP: 337738108	FEES:	0.18-	POST PERIOD: 12/23		
	PRICE: 133.010000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	103.000-					
15-DEC-23	FLEETCOR TECHNOLOGIES INC	28,575.06	28,575.06	22,715.74-	0.00	5,859.32 I
19-DEC-23	TRADE ID: 1610091613660					
	TD 23349FZ3Z79 1 CL					
	CUSIP: 339041105	FEES:	0.23-	POST PERIOD: 12/23		
	PRICE: 277.430000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1,805.000-					
07-JUL-23	FORTREA HOLDINGS INC	58,393.27	58,393.27	15,459.69-	0.00	42,933.58 I
11-JUL-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	CUSIP: 34965K107	FEES:	0.47-	POST PERIOD: 07/23		
	PRICE: 32.355102	COMMISSION:	7.22-	BROKER: JEFFERIES & CO INC, NEW YORK		
S	740.000-					
16-JUN-23	FOX CORP	24,890.44	24,890.44	30,747.00-	0.00	5,856.56-I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 35137L105	FEES:	0.20-	POST PERIOD: 06/23		
	PRICE: 33.640000	COMMISSION:	2.96-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	689.000-					
17-MAR-23	GENERAL MOTORS CO	22,995.88	22,995.88	35,369.13-	0.00	12,373.25-I
21-MAR-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 37045V100	FEES:	0.18-	POST PERIOD: 03/23		
	PRICE: 33.380000	COMMISSION:	2.76-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	743.000-					
15-SEP-23	GENERAL MOTORS CO	25,221.68	25,221.68	38,141.16-	0.00	12,919.48-I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 37045V100	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 33.950000	COMMISSION:	2.97-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	308.000-						
17-MAR-23	GLOBAL PAYMENTS INC	30,351.93	30,351.93	23,398.24-	0.00	6,953.69	I
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.						
	CUSIP: 37940X102	FEES:	0.24-	POST PERIOD: 03/23			
	PRICE: 98.550000	COMMISSION:	1.23-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	181.000-						
15-DEC-23	GLOBE LIFE INC	22,070.96	22,070.96	15,780.48-	0.00	6,290.48	I
19-DEC-23	TRADE ID: 1610091608558 TD 23349FXSB4N 1 CL						
	CUSIP: 37959E102	FEES:	0.18-	POST PERIOD: 12/23			
	PRICE: 121.940000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	76.000-						
16-JUN-23	GOLDMAN SACHS GROUP INC/THE	25,711.05	25,711.05	24,578.72-	0.00	1,132.33	I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.						
	CUSIP: 38141G104	FEES:	0.21-	POST PERIOD: 06/23			
	PRICE: 338.310000	COMMISSION:	0.30-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	110.000-						
15-DEC-23	GOLDMAN SACHS GROUP INC/THE	41,855.76	41,855.76	30,776.90-	0.00	11,078.86	I
19-DEC-23	TRADE ID: 1610091614059 TD 23349FZFX66 1 CL						
	CUSIP: 38141G104	FEES:	0.34-	POST PERIOD: 12/23			
	PRICE: 380.510000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	84.000-						
16-JUN-23	HCA HEALTHCARE INC	24,366.19	24,366.19	6,115.96-	0.00	18,250.23	I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.						
	CUSIP: 40412C101	FEES:	0.19-	POST PERIOD: 06/23			
	PRICE: 290.080000	COMMISSION:	0.34-	BROKER: GUZMAN AND COMPANY, NEW YORK			

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S	99.000-					
15-SEP-23	HCA HEALTHCARE INC	25,371.12	25,371.12	7,208.10-	0.00	18,163.02 I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 40412C101	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 256.280000	COMMISSION:	0.40-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	55.000-					
15-DEC-23	HCA HEALTHCARE INC	14,871.33	14,871.33	4,004.50-	0.00	10,866.83 I
19-DEC-23	TRADE ID: 1610091609972					
	TD 23349FXTSFH 1 CL					
	CUSIP: 40412C101	FEES:	0.12-	POST PERIOD: 12/23		
	PRICE: 270.390000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	306.000-					
16-JUN-23	HARTFORD FINANCIAL SERVICES GR	21,993.88	21,993.88	7,175.70-	0.00	14,818.18 I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 416515104	FEES:	0.18-	POST PERIOD: 06/23		
	PRICE: 71.880000	COMMISSION:	1.22-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	194.000-					
15-DEC-23	HILTON WORLDWIDE HOLDINGS INC	34,382.34	34,382.34	15,720.43-	0.00	18,661.91 I
19-DEC-23	TRADE ID: 1610091614369					
	TD 23349FZGTT1 1 CL					
	CUSIP: 43300A203	FEES:	0.28-	POST PERIOD: 12/23		
	PRICE: 177.230000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	69.000-					
16-JUN-23	HOME DEPOT INC/THE	20,725.77	20,725.77	21,822.90-	0.00	1,097.13-I
21-JUN-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 437076102	FEES:	0.17-	POST PERIOD: 06/23		
	PRICE: 300.380000	COMMISSION:	0.28-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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S	135.000-					
15-SEP-23	HOME DEPOT INC/THE	43,388.11	43,388.11	39,549.78-	0.00	3,838.33 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 437076102	FEES:	0.35-	POST PERIOD: 09/23		
	PRICE: 321.400000	COMMISSION:	0.54-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	66.000-					
15-DEC-23	HOME DEPOT INC/THE	23,363.81	23,363.81	18,385.76-	0.00	4,978.05 I
19-DEC-23	TRADE ID: 1610091606338 TD 23349FXK9DZ 1 CL					
	CUSIP: 437076102	FEES:	0.19-	POST PERIOD: 12/23		
	PRICE: 354.000000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	161.000-					
15-DEC-23	HONEYWELL INTERNATIONAL INC	32,747.13	32,747.13	32,239.20-	0.00	507.93 I
19-DEC-23	TRADE ID: 1610091607099 TD 23349FXN3TB 1 CL					
	CUSIP: 438516106	FEES:	0.27-	POST PERIOD: 12/23		
	PRICE: 203.400000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	42.000-					
17-MAR-23	HUMANA INC	20,812.76	20,812.76	22,057.66-	0.00	1,244.90-I
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 444859102	FEES:	0.17-	POST PERIOD: 03/23		
	PRICE: 495.550000	COMMISSION:	0.17-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	98.000-					
15-DEC-23	ILLINOIS TOOL WORKS INC	25,317.11	25,317.11	20,175.66-	0.00	5,141.45 I
19-DEC-23	TRADE ID: 1610091608709 TD 23349FXSHCD 1 CL					
	CUSIP: 452308109	FEES:	0.21-	POST PERIOD: 12/23		
	PRICE: 258.340000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	469.000-					
15-DEC-23	INTERNATIONAL PAPER CO	17,554.52	17,554.52	13,613.76-	0.00	3,940.76 I
19-DEC-23	TRADE ID: 1610091615504					
	TD 23349FZKZ7P 1 CL					
	CUSIP: 460146103	FEES:	0.15-	POST PERIOD: 12/23		
	PRICE: 37.430000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	370.000-					
15-SEP-23	JPMORGAN CHASE & CO	55,057.78	55,057.78	51,778.26-	0.00	3,279.52 I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 46625H100	FEES:	0.44-	POST PERIOD: 09/23		
	PRICE: 148.810000	COMMISSION:	1.48-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	331.000-					
15-DEC-23	JPMORGAN CHASE & CO	54,690.69	54,690.69	47,077.45-	0.00	7,613.24 I
19-DEC-23	TRADE ID: 1610091614586					
	J.P. MORGAN SECURITIES LLC					
	CUSIP: 46625H100	FEES:	0.44-	POST PERIOD: 12/23		
	PRICE: 165.230000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	177.000-					
16-JUN-23	JOHNSON & JOHNSON	29,067.76	29,067.76	30,946.68-	0.00	1,878.92-I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 478160104	FEES:	0.24-	POST PERIOD: 06/23		
	PRICE: 164.230000	COMMISSION:	0.71-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	3,756.000-					
24-AUG-23	JOHNSON & JOHNSON	620,076.83	620,076.83	390,374.17-	0.00	229,702.66 I
28-AUG-23	CREFAMERENMO					
	U.E. DECOM MO					
	CUSIP: 478160104	FEES:	4.97-	POST PERIOD: 08/23		
	PRICE: 165.091001	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)		TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	53.000-						
15-SEP-23	KLA CORP		24,073.25	24,073.25	2,668.55-	0.00	21,404.70 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI						
	CUSIP: 482480100	FEES:		0.20-	POST PERIOD: 09/23		
	PRICE: 454.220000	COMMISSION:		0.21-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	6,300.000-						
08-SEP-23	KENVUE INC		129,848.26	129,848.26	149,051.70-	0.00	19,203.44-I
12-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO						
	CUSIP: 49177J102	FEES:		1.04-	POST PERIOD: 09/23		
	PRICE: 20.615000	COMMISSION:		25.20-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	1,211.000-						
15-SEP-23	KINDER MORGAN INC		20,666.76	20,666.76	49,414.85-	0.00	28,748.09-I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.						
	CUSIP: 49456B101	FEES:		0.17-	POST PERIOD: 09/23		
	PRICE: 17.070000	COMMISSION:		4.84-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	127.000-						
15-DEC-23	LABORATORY CORP OF AMERICA HOL		27,876.27	27,876.27	20,311.52-	0.00	7,564.75 I
19-DEC-23	TRADE ID: 1610091608043 TD 23349FXR7FZ 1 CL						
	CUSIP: 50540R409	FEES:		0.23-	POST PERIOD: 12/23		
	PRICE: 219.500000	COMMISSION:		0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	52.000-						
15-DEC-23	LAM RESEARCH CORP		40,221.67	40,221.67	1,889.93-	0.00	38,331.74 I
19-DEC-23	TRADE ID: 1610091607883 TD 23349FXR5S1 1 CL						
	CUSIP: 512807108	FEES:		0.33-	POST PERIOD: 12/23		
	PRICE: 773.500000	COMMISSION:		0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	179.000-						
15-DEC-23	LENNAR CORP	26,720.90	26,720.90	9,269.41-	0.00	17,451.49	I
19-DEC-23	TRADE ID: 1610091609139 TD 23349FXSX4J 1 CL						
	CUSIP: 526057104	FEES:	0.22-	POST PERIOD: 12/23			
	PRICE: 149.280000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	2,982.000-						
15-SEP-23	LINCOLN NATIONAL CORP	77,608.91	77,608.91	53,088.79-	0.00	24,520.12	I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.						
	CUSIP: 534187109	FEES:	0.62-	POST PERIOD: 09/23			
	PRICE: 26.030000	COMMISSION:	11.93-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	118.000-						
17-MAR-23	LOCKHEED MARTIN CORP	54,971.75	54,971.75	32,422.44-	0.00	22,549.31	I
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.						
	CUSIP: 539830109	FEES:	0.44-	POST PERIOD: 03/23			
	PRICE: 465.870000	COMMISSION:	0.47-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	103.000-						
15-DEC-23	LOCKHEED MARTIN CORP	45,506.06	45,506.06	2,331.87-	0.00	43,174.19	I
19-DEC-23	TRADE ID: 1610091615156 TD 23349FZJSGP 1 CL						
	CUSIP: 539830109	FEES:	0.37-	POST PERIOD: 12/23			
	PRICE: 441.810000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	229.000-						
17-MAR-23	LOWE'S COS INC	45,194.16	45,194.16	992.00-	0.00	44,202.16	I
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.						
	CUSIP: 548661107	FEES:	0.36-	POST PERIOD: 03/23			
	PRICE: 197.360000	COMMISSION:	0.92-	BROKER: GUZMAN AND COMPANY, NEW YORK			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	134.000-					
16-JUN-23	LOWE'S COS INC	29,087.95	29,087.95	580.47-	0.00	28,507.48 I
21-JUN-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 548661107	FEES:	0.23-	POST PERIOD: 06/23		
	PRICE: 217.080000	COMMISSION:	0.54-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	202.000-					
15-SEP-23	LOWE'S COS INC	44,442.87	44,442.87	875.04-	0.00	43,567.83 I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 548661107	FEES:	0.36-	POST PERIOD: 09/23		
	PRICE: 220.020000	COMMISSION:	0.81-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	152.000-					
15-DEC-23	LOWE'S COS INC	34,289.40	34,289.40	658.44-	0.00	33,630.96 I
19-DEC-23	TRADE ID: 1610091605961					
	TD 23349FXJZP0 1 CL					
	CUSIP: 548661107	FEES:	0.28-	POST PERIOD: 12/23		
	PRICE: 225.590000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	18,570.000-					
17-MAR-23	LUMEN TECHNOLOGIES INC	45,978.95	45,978.95	235,358.43-	0.00	189,379.48-I
21-MAR-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 550241103	FEES:	0.37-	POST PERIOD: 03/23		
	PRICE: 2.480000	COMMISSION:	74.28-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	173.000-					
16-JUN-23	M&T BANK CORP	21,305.81	21,305.81	26,998.45-	0.00	5,692.64-I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 55261F104	FEES:	0.18-	POST PERIOD: 06/23		
	PRICE: 123.160000	COMMISSION:	0.69-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	745.000-					
15-SEP-23	MGM RESORTS INTERNATIONAL	30,601.38	30,601.38	25,225.48-	0.00	5,375.90 I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 552953101	FEES:	0.24-	POST PERIOD: 09/23		
	PRICE: 41.080000	COMMISSION:	2.98-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	915.000-					
15-SEP-23	MARATHON OIL CORP	24,591.34	24,591.34	9,165.82-	0.00	15,425.52 I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 565849106	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 26.880000	COMMISSION:	3.66-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	204.000-					
17-MAR-23	MARATHON PETROLEUM CORP	25,225.62	25,225.62	1,314.64-	0.00	23,910.98 I
21-MAR-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 56585A102	FEES:	0.20-	POST PERIOD: 03/23		
	PRICE: 123.660000	COMMISSION:	0.82-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	580.000-					
16-JUN-23	MARATHON PETROLEUM CORP	65,705.35	65,705.35	3,475.69-	0.00	62,229.66 I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 56585A102	FEES:	0.53-	POST PERIOD: 06/23		
	PRICE: 113.290000	COMMISSION:	2.32-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	471.000-					
15-SEP-23	MARATHON PETROLEUM CORP	72,442.05	72,442.05	2,549.52-	0.00	69,892.53 I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 56585A102	FEES:	0.58-	POST PERIOD: 09/23		
	PRICE: 153.810000	COMMISSION:	1.88-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	384.000-					
15-DEC-23	MARATHON PETROLEUM CORP	56,977.46	56,977.46	1,627.54-	0.00	55,349.92 I
19-DEC-23	TRADE ID: 1610091615548 TD 23349FZKZQP 1 CL					
	CUSIP: 56585A102	FEES:	0.46-	POST PERIOD: 12/23		
	PRICE: 148.380000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	236.000-					
16-JUN-23	MARRIOTT INTERNATIONAL INC/MD	41,619.68	41,619.68	25,736.07-	0.00	15,883.61 I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 571903202	FEES:	0.34-	POST PERIOD: 06/23		
	PRICE: 176.360000	COMMISSION:	0.94-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	143.000-					
15-SEP-23	MARRIOTT INTERNATIONAL INC/MD	29,051.07	29,051.07	2,191.39-	0.00	26,859.68 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 571903202	FEES:	0.24-	POST PERIOD: 09/23		
	PRICE: 203.160000	COMMISSION:	0.57-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	32.000-					
15-DEC-23	MARTIN MARIETTA MATERIALS INC	15,677.95	15,677.95	10,259.33-	0.00	5,418.62 I
19-DEC-23	TRADE ID: 1610091608933 TD 23349FXSQPF 1 CL					
	CUSIP: 573284106	FEES:	0.13-	POST PERIOD: 12/23		
	PRICE: 489.940000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	136.000-					
16-JUN-23	MASTERCARD INC	51,207.13	51,207.13	48,540.58-	0.00	2,666.55 I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 57636Q104	FEES:	0.41-	POST PERIOD: 06/23		
	PRICE: 376.530000	COMMISSION:	0.54-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	84.000-						
15-SEP-23	MASTERCARD INC	34,801.42	34,801.42	26,988.76-	0.00	7,812.66	I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI						
	CUSIP: 57636Q104	FEES:	0.28-	POST PERIOD: 09/23			
	PRICE: 414.310000	COMMISSION:	0.34-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY			
S	98.000-						
15-DEC-23	MASTERCARD INC	41,019.53	41,019.53	34,566.41-	0.00	6,453.12	I
19-DEC-23	TRADE ID: 1610091606587 TD 23349FXKLK7 1 CL						
	CUSIP: 57636Q104	FEES:	0.33-	POST PERIOD: 12/23			
	PRICE: 418.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	67.000-						
15-DEC-23	MCDONALD'S CORP	19,246.93	19,246.93	17,902.67-	0.00	1,344.26	I
19-DEC-23	TRADE ID: 1610091608319 TD 23349FXS4CZ 1 CL						
	CUSIP: 580135101	FEES:	0.16-	POST PERIOD: 12/23			
	PRICE: 287.270000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	77.000-						
17-MAR-23	MCKESSON CORP	26,129.43	26,129.43	4,198.04-	0.00	21,931.39	I
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.						
	CUSIP: 58155Q103	FEES:	0.21-	POST PERIOD: 03/23			
	PRICE: 339.350000	COMMISSION:	0.31-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	60.000-						
15-SEP-23	MCKESSON CORP	25,207.36	25,207.36	3,271.20-	0.00	21,936.16	I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.						
	CUSIP: 58155Q103	FEES:	0.20-	POST PERIOD: 09/23			
	PRICE: 420.130000	COMMISSION:	0.24-	BROKER: GUZMAN AND COMPANY, NEW YORK			

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S	148.000-					
15-DEC-23	MERCK & CO INC	15,556.15	15,556.15	16,180.38-	0.00	624.23-I
19-DEC-23	TRADE ID: 1610091613675					
	TD 23349FZ3ZDW 1 CL					
	CUSIP: 58933Y105	FEES:	0.13-	POST PERIOD: 12/23		
	PRICE: 105.110000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	468.000-					
15-SEP-23	METLIFE INC	30,722.08	30,722.08	13,244.67-	0.00	17,477.41 I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 59156R108	FEES:	0.25-	POST PERIOD: 09/23		
	PRICE: 65.650000	COMMISSION:	1.87-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	48.000-					
15-DEC-23	MICROSOFT CORP	17,794.89	17,794.89	16,432.03-	0.00	1,362.86 I
19-DEC-23	TRADE ID: 1610091605491					
	TD 23349FXJKDF 1 CL					
	CUSIP: 594918104	FEES:	0.15-	POST PERIOD: 12/23		
	PRICE: 370.730000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	575.000-					
15-SEP-23	MORGAN STANLEY	50,833.04	50,833.04	15,473.25-	0.00	35,359.79 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 617446448	FEES:	0.41-	POST PERIOD: 09/23		
	PRICE: 88.410000	COMMISSION:	2.30-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	187.000-					
15-DEC-23	MORGAN STANLEY	17,125.32	17,125.32	5,032.17-	0.00	12,093.15 I
19-DEC-23	TRADE ID: 1610091605501					
	TD 23349FXJKGQ 1 CL					
	CUSIP: 617446448	FEES:	0.14-	POST PERIOD: 12/23		
	PRICE: 91.580000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	644.000-					
15-SEP-23	MOSAIC CO/THE	24,720.38	24,720.38	38,269.64-	0.00	13,549.26-I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 61945C103	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 38.390000	COMMISSION:	2.58-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	53.000-					
15-DEC-23	MOTOROLA SOLUTIONS INC	16,456.36	16,456.36	15,385.05-	0.00	1,071.31 I
19-DEC-23	TRADE ID: 1610091614190 TD 23349FZG638 1 CL					
	CUSIP: 620076307	FEES:	0.14-	POST PERIOD: 12/23		
	PRICE: 310.500000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	63.000-					
15-SEP-23	NETFLIX INC	25,006.76	25,006.76	22,837.75-	0.00	2,169.01 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 64110L106	FEES:	0.21-	POST PERIOD: 09/23		
	PRICE: 396.940000	COMMISSION:	0.25-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	133.000-					
15-DEC-23	NETFLIX INC	62,783.47	62,783.47	43,770.92-	0.00	19,012.55 I
19-DEC-23	TRADE ID: 1610091608021 TD 23349FXR7NM 1 CL					
	CUSIP: 64110L106	FEES:	0.51-	POST PERIOD: 12/23		
	PRICE: 472.060000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	7,697.000-					
15-SEP-23	NEWELL BRANDS INC	73,013.16	73,013.16	216,955.21-	0.00	143,942.05-I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 651229106	FEES:	0.58-	POST PERIOD: 09/23		
	PRICE: 9.490000	COMMISSION:	30.79-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	224.000-						
17-MAR-23	NIKE INC	26,966.24	26,966.24	26,686.71-	0.00	279.53	I
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO.						
	CUSIP: 654106103	FEES:	0.22-	POST PERIOD: 03/23			
	PRICE: 120.390000	COMMISSION:	0.90-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	202.000-						
16-JUN-23	NIKE INC	22,944.19	22,944.19	20,747.85-	0.00	2,196.34	I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.						
	CUSIP: 654106103	FEES:	0.18-	POST PERIOD: 06/23			
	PRICE: 113.590000	COMMISSION:	0.81-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	121.000-						
17-MAR-23	NORFOLK SOUTHERN CORP	24,671.22	24,671.22	2,699.83-	0.00	21,971.39	I
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L						
	CUSIP: 655844108	FEES:	0.20-	POST PERIOD: 03/23			
	PRICE: 203.900000	COMMISSION:	0.48-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	655.000-						
15-DEC-23	GEN DIGITAL INC	15,182.77	15,182.77	14,576.37-	0.00	606.40	I
19-DEC-23	TRADE ID: 1610091606258 TD 23349FXK8FX 1 CL						
	CUSIP: 668771108	FEES:	0.13-	POST PERIOD: 12/23			
	PRICE: 23.180000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	150.000-						
15-DEC-23	NUCOR CORP	25,922.79	25,922.79	5,157.00-	0.00	20,765.79	I
19-DEC-23	TRADE ID: 1610091613453 TD 23349FZ3KWS 1 CL						
	CUSIP: 670346105	FEES:	0.21-	POST PERIOD: 12/23			
	PRICE: 172.820000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	387.000-						
17-MAR-23	NVIDIA CORP	99,553.40	99,553.40	96,862.75-	0.00	2,690.65	I
21-MAR-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	CUSIP: 67066G104	FEES:	0.80-	POST PERIOD: 03/23			
	PRICE: 257.250000	COMMISSION:	1.55-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	29.000-						
16-JUN-23	O'REILLY AUTOMOTIVE INC	26,651.25	26,651.25	979.83-	0.00	25,671.42	I
21-JUN-23	U.E. DECOM MO						
	CTSY CABRERA CAPITAL MARKETS,L						
	CUSIP: 67103H107	FEES:	0.21-	POST PERIOD: 06/23			
	PRICE: 919.020000	COMMISSION:	0.12-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	32.000-						
15-DEC-23	O'REILLY AUTOMOTIVE INC	30,449.99	30,449.99	1,081.20-	0.00	29,368.79	I
19-DEC-23	TRADE ID: 1610091609646						
	TD 23349FXTGH1 1 CL						
	CUSIP: 67103H107	FEES:	0.25-	POST PERIOD: 12/23			
	PRICE: 951.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	1,278.000-						
15-SEP-23	OCCIDENTAL PETROLEUM CORP	84,533.91	84,533.91	58,873.78-	0.00	25,660.13	I
19-SEP-23	U.E. DECOM MO						
	CTSY CABRERA CAPITAL MARKETS,L						
	CUSIP: 674599105	FEES:	0.68-	POST PERIOD: 09/23			
	PRICE: 66.150000	COMMISSION:	5.11-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	5,152.000-						
17-OCT-23	ORGANON & CO	84,708.50	84,708.50	45,237.60-	0.00	39,470.90	I
19-OCT-23	CREFAMERENMO						
	U.E. DECOM MO						
	CUSIP: 68622V106	FEES:	0.68-	POST PERIOD: 10/23			
	PRICE: 16.441999	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	186.000-						
15-DEC-23	OTIS WORLDWIDE CORP	16,775.20	16,775.20	12,806.84-	0.00	3,968.36	I
19-DEC-23	TRADE ID: 1610091606370						
	TD 23349FXKD7D 1 CL						
	CUSIP: 68902V107	FEES:	0.14-	POST PERIOD: 12/23			
	PRICE: 90.190000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	108.000-						
15-DEC-23	PNC FINANCIAL SERVICES GROUP I	16,451.50	16,451.50	6,592.32-	0.00	9,859.18	I
19-DEC-23	TRADE ID: 1610091606821						
	TD 23349FXL39G 1 CL						
	CUSIP: 693475105	FEES:	0.14-	POST PERIOD: 12/23			
	PRICE: 152.330000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	429.000-						
16-JUN-23	PAYPAL HOLDINGS INC	28,496.52	28,496.52	26,083.14-	0.00	2,413.38	I
21-JUN-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	CUSIP: 70450Y103	FEES:	0.23-	POST PERIOD: 06/23			
	PRICE: 66.430000	COMMISSION:	1.72-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	339.000-						
15-SEP-23	PAYPAL HOLDINGS INC	21,765.65	21,765.65	5,843.88-	0.00	15,921.77	I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL						
	C U .E. DECOM MO AVERAGE UNI						
	CUSIP: 70450Y103	FEES:	0.18-	POST PERIOD: 09/23			
	PRICE: 64.210000	COMMISSION:	1.36-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY			
S	351.000-						
15-DEC-23	PAYPAL HOLDINGS INC	21,502.08	21,502.08	5,725.96-	0.00	15,776.12	I
19-DEC-23	TRADE ID: 1610091615184						
	TD 23349FZJT1T 1 CL						
	CUSIP: 70450Y103	FEES:	0.18-	POST PERIOD: 12/23			
	PRICE: 61.260000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	303.000-					
16-JUN-23	PHILLIPS 66	29,428.94	29,428.94	29,143.78-	0.00	285.16 I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 718546104	FEES:	0.24-	POST PERIOD: 06/23		
	PRICE: 97.130000	COMMISSION:	1.21-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	259.000-					
15-SEP-23	PHILLIPS 66	31,345.48	31,345.48	23,156.22-	0.00	8,189.26 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 718546104	FEES:	0.25-	POST PERIOD: 09/23		
	PRICE: 121.030000	COMMISSION:	1.04-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	976.000-					
10-JUL-23	PHINIA INC	29,226.38	29,226.38	18,647.89-	0.00	10,578.49 I
12-JUL-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 71880K101	FEES:	0.24-	POST PERIOD: 07/23		
	PRICE: 29.949303	COMMISSION:	3.90-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
S	106.000-					
15-SEP-23	PIONEER NATURAL RESOURCES CO	24,803.38	24,803.38	25,387.42-	0.00	584.04-I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 723787107	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 234.000000	COMMISSION:	0.42-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	279.000-					
15-SEP-23	PRINCIPAL FINANCIAL GROUP INC	21,467.76	21,467.76	7,727.63-	0.00	13,740.13 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 74251V102	FEES:	0.17-	POST PERIOD: 09/23		
	PRICE: 76.950000	COMMISSION:	1.12-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	319.000-					
15-SEP-23	PULTEGROUP INC	24,328.66	24,328.66	3,083.33-	0.00	21,245.33 I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 745867101	FEES:	0.19-	POST PERIOD: 09/23		
	PRICE: 76.270000	COMMISSION:	1.28-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	153.000-					
15-DEC-23	QORVO INC	17,175.64	17,175.64	12,577.78-	0.00	4,597.86 I
19-DEC-23	TRADE ID: 1610091613676					
	TD 23349FZ3ZF7 1 CL					
	CUSIP: 74736K101	FEES:	0.14-	POST PERIOD: 12/23		
	PRICE: 112.260000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	134.000-					
15-DEC-23	RALPH LAUREN CORP	18,900.54	18,900.54	11,202.17-	0.00	7,698.37 I
19-DEC-23	TRADE ID: 1610091607963					
	TD 23349FXRFBN 1 CL					
	CUSIP: 751212101	FEES:	0.16-	POST PERIOD: 12/23		
	PRICE: 141.050000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	499.000-					
15-DEC-23	RTX CORP	40,059.39	40,059.39	46,207.45-	0.00	6,148.06-I
19-DEC-23	TRADE ID: 1610091608447					
	TD 23349FXS7PS 1 CL					
	CUSIP: 75513E101	FEES:	0.33-	POST PERIOD: 12/23		
	PRICE: 80.280000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	84.000-					
15-SEP-23	S&P GLOBAL INC	32,613.24	32,613.24	13,826.40-	0.00	18,786.84 I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 78409V104	FEES:	0.26-	POST PERIOD: 09/23		
	PRICE: 388.260000	COMMISSION:	0.34-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,050.000-					
28-MAR-23	SVB FINANCIAL GROUP	345.13	345.13	314,591.83-	0.00	314,246.70-I
30-MAR-23	U.E. DECOM MO					
	TIAA-CREF INVESTMENT MANAGEMEN					
	CUSIP: 78486Q101	FEES:	0.01-	POST PERIOD: 03/23		
	PRICE: 0.333704	COMMISSION:	5.25-	BROKER: VIRTU AMERICAS LLC, NEW YORK		
S	106.000-					
28-MAR-23	SVB FINANCIAL GROUP	90.41	90.41	25,512.51-	0.00	25,422.10-I
30-MAR-23						
	CUSIP: 78486Q101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 0.857924	COMMISSION:	0.53-	BROKER: BARCLAYS CAPITAL LE, NEW YORK		
S	3.000-					
28-MAR-23	SVB FINANCIAL GROUP	1.78	1.78	722.05-	0.00	720.27-I
30-MAR-23						
	CUSIP: 78486Q101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 0.600000	COMMISSION:	0.02-	BROKER: BARCLAYS CAPITAL LE, NEW YORK		
S	369.000-					
16-JUN-23	SALESFORCE INC	78,137.33	78,137.33	75,882.92-	0.00	2,254.41 I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 79466L302	FEES:	0.63-	POST PERIOD: 06/23		
	PRICE: 211.760000	COMMISSION:	1.48-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	71.000-					
15-DEC-23	SALESFORCE INC	18,573.45	18,573.45	12,070.94-	0.00	6,502.51 I
19-DEC-23	TRADE ID: 1610091605387					
	TD 23349FXJJ5P 1 CL					
	CUSIP: 79466L302	FEES:	0.15-	POST PERIOD: 12/23		
	PRICE: 261.600000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	636.000-					
16-JUN-23	CHARLES SCHWAB CORP/THE	34,595.58	34,595.58	47,700.80-	0.00	13,105.22-I
21-JUN-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 808513105	FEES:	0.28-	POST PERIOD: 06/23		
	PRICE: 54.400000	COMMISSION:	2.54-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	2,826.000-					
15-DEC-23	SEALED AIR CORP	100,887.39	100,887.39	49,896.79-	0.00	50,990.60 I
19-DEC-23	TRADE ID: 1610091607843					
	TD 23349FXQM0H 1 CL					
	CUSIP: 81211K100	FEES:	0.81-	POST PERIOD: 12/23		
	PRICE: 35.700000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1,059.000-					
28-MAR-23	SIGNATURE BANK/NEW YORK NY	204.80	204.80	321,378.97-	0.00	321,174.17-I
30-MAR-23	U.E. DECOM MO					
	TIAA-CREF INVESTMENT MANAGEMEN					
	CUSIP: 82669G104	FEES:	0.01-	POST PERIOD: 03/23		
	PRICE: 0.198404	COMMISSION:	5.30-	BROKER: VIRTU AMERICAS LLC, NEW YORK		
S	187.000-					
28-MAR-23	SIGNATURE BANK/NEW YORK NY	59.84	59.84	43,655.76-	0.00	43,595.92-I
30-MAR-23						
	CUSIP: 82669G104	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 0.325026	COMMISSION:	0.94-	BROKER: BARCLAYS CAPITAL LE, NEW YORK		
S	115.000-					
15-DEC-23	SIMON PROPERTY GROUP INC	16,600.11	16,600.11	12,420.46-	0.00	4,179.65 I
19-DEC-23	TRADE ID: 1610091608178					
	TD 23349FXRZL0 1 CL					
	CUSIP: 828806109	FEES:	0.14-	POST PERIOD: 12/23		
	PRICE: 144.350000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	201.000-					
15-DEC-23	A O SMITH CORP	15,919.07	15,919.07	11,386.17-	0.00	4,532.90 I
19-DEC-23	TRADE ID: 1610091608983					
	TD 23349FXSRGQ 1 CL					
	CUSIP: 831865209	FEES:	0.13-	POST PERIOD: 12/23		
	PRICE: 79.200000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1,125.000-					
15-DEC-23	SOLAREDGE TECHNOLOGIES INC	109,259.12	109,259.12	319,120.13-	0.00	209,861.01-I
19-DEC-23	TRADE ID: 1610091605840					
	TD 23349FXJVBM 1 CL					
	CUSIP: 83417M104	FEES:	0.88-	POST PERIOD: 12/23		
	PRICE: 97.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	300.000-					
17-MAR-23	STATE STREET CORP	21,529.63	21,529.63	20,125.13-	0.00	1,404.50 I
21-MAR-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 857477103	FEES:	0.17-	POST PERIOD: 03/23		
	PRICE: 71.770000	COMMISSION:	1.20-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	556.000-					
15-SEP-23	STATE STREET CORP	39,946.06	39,946.06	22,403.40-	0.00	17,542.66 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 857477103	FEES:	0.32-	POST PERIOD: 09/23		
	PRICE: 71.850000	COMMISSION:	2.22-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	191.000-					
15-DEC-23	STATE STREET CORP	14,827.21	14,827.21	7,603.71-	0.00	7,223.50 I
19-DEC-23	TRADE ID: 1610091607966					
	TD 23349FXR1R1 1 CL					
	CUSIP: 857477103	FEES:	0.12-	POST PERIOD: 12/23		
	PRICE: 77.630000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	244.000-					
15-SEP-23	STEEL DYNAMICS INC	24,084.06	24,084.06	25,573.64-	0.00	1,489.58-I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 858119100	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 98.710000	COMMISSION:	0.98-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	615.000-					
15-DEC-23	SYNCHRONY FINANCIAL	22,828.61	22,828.61	18,815.92-	0.00	4,012.69 I
19-DEC-23	TRADE ID: 1610091608329					
	TD 23349FXS4LV 1 CL					
	CUSIP: 87165B103	FEES:	0.19-	POST PERIOD: 12/23		
	PRICE: 37.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	380.000-					
16-JUN-23	T-MOBILE US INC	49,751.48	49,751.48	53,269.56-	0.00	3,518.08-I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 872590104	FEES:	0.40-	POST PERIOD: 06/23		
	PRICE: 130.930000	COMMISSION:	1.52-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	1,142.000-					
15-SEP-23	T-MOBILE US INC	162,078.19	162,078.19	131,872.59-	0.00	30,205.60 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 872590104	FEES:	1.30-	POST PERIOD: 09/23		
	PRICE: 141.930000	COMMISSION:	4.57-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	156.000-					
15-DEC-23	T-MOBILE US INC	24,359.20	24,359.20	17,186.36-	0.00	7,172.84 I
19-DEC-23	TRADE ID: 1610091615415					
	TD 23349FZKGVX 1 CL					
	CUSIP: 872590104	FEES:	0.20-	POST PERIOD: 12/23		
	PRICE: 156.150000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	268.000-						
15-SEP-23	TEXTRON INC	20,423.04	20,423.04	3,621.80-	0.00	16,801.24	I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL						
	C U .E. DECOM MO AVERAGE UNI						
	CUSIP: 883203101	FEES:	0.17-	POST PERIOD: 09/23			
	PRICE: 76.210000	COMMISSION:	1.07-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY			
S	88.000-						
16-JUN-23	THERMO FISHER SCIENTIFIC INC	47,281.67	47,281.67	50,435.18-	0.00	3,153.51-	I
21-JUN-23	U.E. DECOM MO						
	CTSY CABRERA CAPITAL MARKETS,L						
	CUSIP: 883556102	FEES:	0.38-	POST PERIOD: 06/23			
	PRICE: 537.300000	COMMISSION:	0.35-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	135.000-						
15-SEP-23	TRAVELERS COS INC/THE	22,247.28	22,247.28	4,417.20-	0.00	17,830.08	I
19-SEP-23	U.E. DECOM MO						
	CTSY CABRERA CAPITAL MARKETS,L						
	CUSIP: 89417E109	FEES:	0.18-	POST PERIOD: 09/23			
	PRICE: 164.800000	COMMISSION:	0.54-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	61.000-						
15-SEP-23	ULTA BEAUTY INC	25,227.33	25,227.33	12,503.19-	0.00	12,724.14	I
19-SEP-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	CUSIP: 90384S303	FEES:	0.20-	POST PERIOD: 09/23			
	PRICE: 413.570000	COMMISSION:	0.24-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	27.000-						
15-DEC-23	UNITED RENTALS INC	15,436.85	15,436.85	3,176.69-	0.00	12,260.16	I
19-DEC-23	TRADE ID: 1610091606741						
	TD 23349FXKZ91 1 CL						
	CUSIP: 911363109	FEES:	0.13-	POST PERIOD: 12/23			
	PRICE: 571.740000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

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S	104.000-					
15-SEP-23	UNITEDHEALTH GROUP INC	50,615.98	50,615.98	56,014.72-	0.00	5,398.74-I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 91324P102	FEES:	0.40-	POST PERIOD: 09/23		
	PRICE: 486.700000	COMMISSION:	0.42-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	34.000-					
15-DEC-23	UNITEDHEALTH GROUP INC	18,057.93	18,057.93	18,462.14-	0.00	404.21-I
19-DEC-23	TRADE ID: 1610091614229					
	TD 23349FZG9RW 1 CL					
	CUSIP: 91324P102	FEES:	0.15-	POST PERIOD: 12/23		
	PRICE: 531.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	139.000-					
16-JUN-23	UNIVERSAL HEALTH SERVICES INC	20,657.45	20,657.45	14,661.37-	0.00	5,996.08 I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 913903100	FEES:	0.17-	POST PERIOD: 06/23		
	PRICE: 148.620000	COMMISSION:	0.56-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	406.000-					
16-JUN-23	VALERO ENERGY CORP	46,367.27	46,367.27	6,376.79-	0.00	39,990.48 I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 91913Y100	FEES:	0.37-	POST PERIOD: 06/23		
	PRICE: 114.210000	COMMISSION:	1.62-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	160.000-					
15-SEP-23	VALERO ENERGY CORP	22,987.98	22,987.98	2,513.02-	0.00	20,474.96 I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 91913Y100	FEES:	0.18-	POST PERIOD: 09/23		
	PRICE: 143.680000	COMMISSION:	0.64-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	237.000-					
15-DEC-23	VALERO ENERGY CORP	30,470.84	30,470.84	3,722.42-	0.00	26,748.42 I
19-DEC-23	TRADE ID: 1610091615432 TD 23349FZKHF5 1 CL					
	CUSIP: 91913Y100	FEES:	0.25-	POST PERIOD: 12/23		
	PRICE: 128.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	186.000-					
16-JUN-23	VERISK ANALYTICS INC	41,759.64	41,759.64	16,243.25-	0.00	25,516.39 I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 92345Y106	FEES:	0.34-	POST PERIOD: 06/23		
	PRICE: 224.520000	COMMISSION:	0.74-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	2,544.000-					
15-SEP-23	VIATRIS INC	24,844.50	24,844.50	38,436.53-	0.00	13,592.03-I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 92556V106	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 9.770000	COMMISSION:	10.18-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	134.000-					
16-JUN-23	VISA INC	30,673.15	30,673.15	29,493.23-	0.00	1,179.92 I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO.					
	CUSIP: 92826C839	FEES:	0.25-	POST PERIOD: 06/23		
	PRICE: 228.910000	COMMISSION:	0.54-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	205.000-					
15-SEP-23	VISA INC	49,418.13	49,418.13	42,413.27-	0.00	7,004.86 I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 92826C839	FEES:	0.40-	POST PERIOD: 09/23		
	PRICE: 241.070000	COMMISSION:	0.82-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	(ORIGINAL SHARES/PAR VALUE) 281.000-					
15-DEC-23	VISA INC	72,505.84	72,505.84	58,866.64-	0.00	13,639.20 I
19-DEC-23	TRADE ID: 1610091608734 TD 23349FXSJW4 1 CL					
	CUSIP: 92826C839	FEES:	0.59-	POST PERIOD: 12/23		
	PRICE: 258.030000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	3,361.000-					
04-JAN-23	VORNADO REALTY TRUST	71,357.43	71,357.43	162,745.94-	0.00	91,388.51-I
06-JAN-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE					
	CUSIP: 929042109	FEES:	1.64-	POST PERIOD: 01/23		
	PRICE: 21.231499	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
S	1,120.000-					
03-OCT-23	WK KELLOGG CO	14,112.89	14,112.89	8,739.65-	0.00	5,373.24 I
05-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED					
	CUSIP: 92942W107	FEES:	0.12-	POST PERIOD: 10/23		
	PRICE: 12.604901	COMMISSION:	4.48-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
S	125.000-					
05-OCT-23	WK KELLOGG CO	1,249.49	1,249.49	807.13-	0.00	442.36 I
10-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO					
	CUSIP: 92942W107	FEES:	0.01-	POST PERIOD: 10/23		
	PRICE: 10.000000	COMMISSION:	0.50-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	122.000-					
15-DEC-23	WASTE MANAGEMENT INC	21,294.92	21,294.92	18,631.88-	0.00	2,663.04 I
19-DEC-23	TRADE ID: 1610091607751 TD 23349FXQPD6 1 CL					
	CUSIP: 94106L109	FEES:	0.18-	POST PERIOD: 12/23		
	PRICE: 174.550000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,002.000-					
16-JUN-23	WELLS FARGO & CO	42,260.01	42,260.01	44,822.67-	0.00	2,562.66-I
21-JUN-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	CUSIP: 949746101	FEES:	0.34-	POST PERIOD: 06/23		
	PRICE: 42.180000	COMMISSION:	4.01-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	1,813.000-					
15-SEP-23	WELLS FARGO & CO	77,860.48	77,860.48	70,960.59-	0.00	6,899.89 I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	CUSIP: 949746101	FEES:	0.62-	POST PERIOD: 09/23		
	PRICE: 42.950000	COMMISSION:	7.25-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	389.000-					
15-DEC-23	WELLS FARGO & CO	19,570.43	19,570.43	9,777.13-	0.00	9,793.30 I
19-DEC-23	TRADE ID: 1610091609348					
	TD 23349FXT3HN 1 CL					
	CUSIP: 949746101	FEES:	0.16-	POST PERIOD: 12/23		
	PRICE: 50.310000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	224.000-					
15-SEP-23	WYNN RESORTS LTD	21,735.88	21,735.88	36,512.62-	0.00	14,776.74-I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	CUSIP: 983134107	FEES:	0.18-	POST PERIOD: 09/23		
	PRICE: 97.040000	COMMISSION:	0.90-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	75.000-					
15-DEC-23	ZOETIS INC	14,721.63	14,721.63	13,225.00-	0.00	1,496.63 I
19-DEC-23	TRADE ID: 1610091609541					
	TD 23349FXT9L8 1 CL					
	CUSIP: 98978V103	FEES:	0.12-	POST PERIOD: 12/23		
	PRICE: 196.290000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL EQUITY						
TRADED - SETTLED CURRENT PERIOD						
	U.S. DOLLAR	11,647,213.69	11,647,213.69	9,221,532.55-	0.00	2,425,681.14 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL SALES						
TRADED - SETTLED CURRENT PERIOD						
	U.S. DOLLAR	25,195,336.39	25,195,336.39	22,769,655.25-	0.00	2,425,681.14 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CORPORATE ACTIONS						
U.S. DOLLAR						
MW	2,936.000-					
01-NOV-23	BUNGE LTD MERGER EFFECTIVE: :01-NOV-23 TO BUNGE GLOBAL SA	0.00	0.00	307,155.51-	0.00	
MW	9,660.000-					
02-MAR-23	LINDE PLC MERGER EFFECTIVE: :02-MAR-23 TO NEW LINDE PLC	0.00	0.00	780,335.87-	0.00	
MM	9,660.000					
02-MAR-23	LINDE PLC MERGER EFFECTIVE: :02-MAR-23 FROM LINDE PLC	0.00	0.00	780,335.87	0.00	
CD						
29-NOV-23	WILLIS TOWERS WATSON PLC 24051TOWERS WATSON & CO. (2018	49.26	49.26	0.00	0.00	49.26 I
MM	2,936.000					
01-NOV-23	BUNGE GLOBAL SA MERGER EFFECTIVE: :01-NOV-23 FROM BUNGE LTD	0.00	0.00	307,155.51	0.00	
CD						
17-MAY-23	ALTRIA GROUP INC-W/I 25020ALTRIA GROUP, INC., SECUR ITIES LITIGATION DISTRIBUTION	176.59	176.59	0.00	0.00	176.59 I

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MBV 05-JUL-23	BORGWARNER INC NON TAXABLE DIST COS TO PHINIA INC	0.00	0.00	18,657.38-	0.00	
CD 02-NOV-23	COGNIZANT TECHNOLOGY SOLUTIONS 17049COGNIZANT TECHNOLOGY SOLU	244.23	244.23	0.00	0.00	244.23 I
CD 09-MAR-23	COMPUTER SCIENCES CORP 3-16575COMPUTER SCIENCES CORPO RATION (SEC FAIR FUND) UPDATE	35.10	35.10	0.00	0.00	35.10 I
SS 22-AUG-23	8,368.000 COPART INC STOCK SPLIT 200% EX 22AUG, PAY 22AUG, REC 14AUG	0.00	0.00	0.00	0.00	
MBV 02-OCT-23	DANAHER CORP NON TAXABLE DIST COS TO VERALTO CORP	0.00	0.00	51,391.22-	0.00	
SNT 03-JUL-23	1,805.000 FORTREA HOLDINGS INC NON TAXABLE DISTRIBU FROM LABORATORY CORP OF A	0.00	0.00	15,459.69	0.00	
SNT 04-JAN-23	7,091.000 GE HEALTHCARE INC NON TAXABLE DISTRIBU FROM GENERAL ELECTRIC CO	0.00	0.00	390,133.14	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC	0.00	0.00	390,133.14-	0.00	
CD 02-AUG-23	HARMAN INTERNATIONAL INDUSTRIE 17535HARMAN INTERNATIONAL INDU	586.60	586.60	0.00	0.00	586.60 I
SW 22-AUG-23	868.000- JOHNSON & JOHNSON 49177J102	0.00	0.00	49,290.17-	0.00	49,290.17-I
MBV 02-OCT-23	KELLOGG CO NON TAXABLE DIST COS TO WK KELLOGG CO	0.00	0.00	9,549.78-	0.00	
SD 22-AUG-23	6,972.000 KENVUE INC 478160104	0.00	0.00	49,290.17	0.00	49,290.17 I
MBV 03-JUL-23	LABORATORY CORP OF AMERICA HOL NON TAXABLE DIST COS TO FORTREA HOLDINGS INC	0.00	0.00	15,459.69-	0.00	
SS 28-MAR-23	7,411.000 MONSTER BEVERAGE CORP STOCK SPLIT 200% EX 28MAR, PAY 28MAR, REC 13MAR	0.00	0.00	0.00	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SS	3,370.502					
08-FEB-23	PACCAR INC STOCK SPLIT 150% EX 08FEB, PAY 08FEB, REC 17JAN	0.00	0.00	0.00	0.00	
CD						
17-NOV-23	PATTERSON COS INC 19683PATTERSON COMPANIES, INC.	1,600.31	1,600.31	0.00	0.00	1,600.31 I
SNT	976.400					
05-JUL-23	PHINIA INC NON TAXABLE DISTRIBU FROM BORGWARNER INC	0.00	0.00	18,657.38	0.00	
SS	6,169.000					
22-AUG-23	SEMPRA STOCK SPLIT 200% EX 22AUG, PAY 22AUG, REC 14AUG	0.00	0.00	0.00	0.00	
SNT	4,317.332					
02-OCT-23	VERALTO CORP NON TAXABLE DISTRIBU FROM DANAHER CORP	0.00	0.00	51,391.22	0.00	
SNT	1,245.250					
02-OCT-23	WK KELLOGG CO NON TAXABLE DISTRIBU FROM KELLOGG CO	0.00	0.00	9,549.78	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL CORPORATE ACTIONS						
	U.S. DOLLAR	2,692.09	2,692.09	0.00	0.00	2,692.09 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I
						0.00 C
						0.00 T
						0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MISCELLANEOUS ACTIVITY						
U.S. DOLLAR						
CD						
31-JUL-23	BORGWARNER INC	13.91	13.91	0.00	0.00	13.91 I
31-JUL-23	Cash in Lieu of Fractional Sha					
SD	.001					
22-MAR-23	CORTEVA INC	0.00	0.00	0.00	0.00	
22-MAR-23	FRACTIONAL ADJUSTMENT					
CD						
10-OCT-23	DANAHER CORP	29.28	29.28	0.00	0.00	29.28 I
10-OCT-23	Cash in Lieu of Fractional Sha					
SD	.001					
22-MAR-23	DOW INC	0.00	0.00	0.00	0.00	
22-MAR-23	FRACTIONAL ADJUSTMENT					
SD	.001					
22-MAR-23	DUPONT DE NEMOURS INC	0.00	0.00	0.00	0.00	
22-MAR-23	FRACTIONAL ADJUSTMENT					
CD						
13-OCT-23	KELLANOVA	2.52	2.52	0.00	0.00	2.52 I
13-OCT-23	Cash in Lieu of Fractional Sha					
CD						
29-AUG-23	KENVUE INC	2.93	2.93	0.00	0.00	2.93 I
29-AUG-23	EVT: 1330001951					
	CASH IN LIEU OF FRACTIONAL					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CD						
24-FEB-23	PACCAR INC	34.25	34.25	0.00	0.00	34.25 I
24-FEB-23	Cash in Lieu of Fractional Sha					
SW	.502-					
04-APR-23	PACCAR INC	0.00	0.00	30.70-	0.00	30.70-I
04-APR-23	FRACTIONAL ADJUSTMENT					
SW	.400-					
05-JUL-23	PHINIA INC	0.00	0.00	9.49-	0.00	9.49-I
05-JUL-23	NON TAXABLE DISTRIBU FROM BORG FRACADJ:RAF-ERU-IAS-8699124					
SW	.332-					
12-OCT-23	VERALTO CORP	0.00	0.00	30.99-	0.00	30.99-I
12-OCT-23	TO MATCH WITH WO -SW					
SW	.250-					
02-OCT-23	WK KELLOGG CO	0.00	0.00	3.00-	0.00	3.00-I
02-OCT-23	NON TAXABLE DISTRIBU FROM KELL FRACADJ:RAF-ERU-IAS-11117969					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL MISCELLANEOUS ACTIVITY						
	U.S. DOLLAR	82.89	82.89	74.18-	0.00	8.71 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL ACTIVITY OF U.S. DOLLAR		11,098,993.41-	11,098,993.41-	12,949,854.15	0.00	2,428,381.94 I 0.00 C 0.00 T 0.00 S
TOTAL ACTIVITY OF FOREIGN (BASE VALUE)		0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
GRAND TOTAL ACTIVITY (BASE VALUE)		11,098,993.41-	11,098,993.41-	12,949,854.15	0.00	2,428,381.94 I 0.00 C 0.00 T 0.00 S



BNY MELLON

FOREIGN EXCHANGE CONTRACT TRANSACTIONS

A56 F505591 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2540I

AMEREN SERVICES

PLANT-MO-EQ-NUVEEN

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
* INDICATES PENDING SETTLEMENT							
U.S. DOLLAR							
SHORT TERM FDS INT ADJ 0.000% 00/00/0000 DD 01/14/91	CD	CR INTEREST-ACCOUNT 19515084	31-JAN-23	0.72	0.72		
	CD	CR INTEREST-ACCOUNT 19515084	28-FEB-23	0.45	0.45		
	CD	CR INTEREST-ACCOUNT 19515084	28-APR-23	5.70	5.70		
	CD	CR INTEREST-ACCOUNT 19515084	31-JUL-23	0.08	0.08		
DREYFUS INS RSRV PR MONEY 6546 PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22	IT	INTEREST RECEIVED	04-JAN-23	5,672.82	5,672.82		
	IT	INTEREST RECEIVED	02-FEB-23	7,305.40	7,305.40		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-MAR-23	6,286.77	6,286.77		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	04-APR-23	8,161.23	8,161.23		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	02-MAY-23	3,616.47	3,616.47		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-JUN-23	2,854.89	2,854.89		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	05-JUL-23	5,545.10	5,545.10		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-AUG-23	8,190.85	8,190.85		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	05-SEP-23	10,339.98	10,339.98		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	03-OCT-23	10,271.51	10,271.51		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	02-NOV-23	7,286.17	7,286.17		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	04-DEC-23	3,851.73	3,851.73		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
SETTLED INTEREST RECEIVED - U.S. DOLLAR				79,389.87	79,389.87	0.00	0.00
SETTLED INTEREST RECEIVED - FOREIGN (BASE VALUE)				0.00	0.00	0.00	0.00 C 0.00 T 0.00 S
PENDING INTEREST RECEIVED - U.S. DOLLAR				0.00	0.00	0.00	0.00
PENDING INTEREST RECEIVED - FOREIGN (BASE VALUE)				0.00	0.00	0.00	0.00 C 0.00 T 0.00 S
TOTAL NET INTEREST RECEIVED FOR PERIOD				79,389.87	79,389.87	0.00	
LESS - INTEREST RECEIVABLE - BEGINNING OF PERIOD				5,672.82			
PLUS - INTEREST RECEIVABLE - END OF PERIOD				5,808.90			
INTEREST EARNED FOR PERIOD				79,525.95			



BNY MELLON

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
U.S. DOLLAR							
ALLEGION PLC	DV	DIVIDEND RECEIVED	31-MAR-23	602.77	602.77		
	DV	DIVIDEND RECEIVED	31-MAR-23	200.93	200.93		
	CW	WTH TAX	31-MAR-23	200.93-	200.93-		
	DV	DIVIDEND RECEIVED	30-JUN-23	602.77	602.77		
	DV	DIVIDEND RECEIVED	30-JUN-23	200.93	200.93		
	CW	WITHOLDING TAX	30-JUN-23	200.93-	200.93-		
	DV	DIVIDEND RECEIVED	29-SEP-23	602.77	602.77		
	DV	DIVIDEND RECEIVED	29-SEP-23	200.93	200.93		
	CW	WITHOLDING TAX	29-SEP-23	200.93-	200.93-		
	DV	DIVIDEND RECEIVED	29-DEC-23	602.77	602.77		
	DV	DIVIDEND RECEIVED	29-DEC-23	200.93	200.93		
	CW	OFFSET TAX WITHHOLD	29-DEC-23	200.93-	200.93-		
AMCOR PLC	DV	DIVIDEND RECEIVED	21-MAR-23	3,541.97	3,541.97		
	DV	DIVIDEND RECEIVED	20-JUN-23	3,541.97	3,541.97		
	DV	DIVIDEND RECEIVED	27-SEP-23	3,541.97	3,541.97		
	DV	DIVIDEND RECEIVED	12-DEC-23	3,614.25	3,614.25		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
AON PLC	DV	DIVIDEND RECEIVED	15-FEB-23	1,698.90	1,698.90		
	DV	DIVIDEND RECEIVED	15-MAY-23	1,865.76	1,865.76		
	DV	DIVIDEND RECEIVED	15-MAY-23	621.92	621.92		
	CW	WTH TAX	15-MAY-23	621.92-	621.92-		
	DV	DIVIDEND RECEIVED	15-AUG-23	1,865.76	1,865.76		
	DV	DIVIDEND RECEIVED	15-AUG-23	621.92	621.92		
	CW	WITHOLDING TAX	15-AUG-23	621.92-	621.92-		
	DV	DIVIDEND RECEIVED	15-NOV-23	1,865.76	1,865.76		
	DV	DIVIDEND RECEIVED	15-NOV-23	621.92	621.92		
	CW	WITH HOLD TAX	15-NOV-23	621.92-	621.92-		
ACCENTURE PLC	DV	DIVIDEND RECEIVED	15-FEB-23	10,316.88	10,316.88		
	DV	DIVIDEND RECEIVED	15-MAY-23	10,374.84	10,374.84		
	DV	DIVIDEND RECEIVED	15-MAY-23	3,458.28	3,458.28		
	CW	WITHOLDING TAX	15-MAY-23	3,458.28-	3,458.28-		
	DV	DIVIDEND RECEIVED	15-AUG-23	10,452.96	10,452.96		
	DV	DIVIDEND RECEIVED	15-AUG-23	3,484.32	3,484.32		
	CW	OFFSET TAX	15-AUG-23	3,484.32-	3,484.32-		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	15-NOV-23	12,039.57	12,039.57		
BUNGE LTD	DV	DIVIDEND RECEIVED	02-JUN-23	1,835.00	1,835.00		
	DV	DIVIDEND RECEIVED	01-SEP-23	1,945.10	1,945.10		
EATON CORP PLC	DV	DIVIDEND RECEIVED	24-MAR-23	5,027.77	5,027.77		
	DV	DIVIDEND RECEIVED	24-MAR-23	1,675.93	1,675.93		
	CW	WITHHOLD TAX	24-MAR-23	1,675.93-	1,675.93-		
	DV	DIVIDEND RECEIVED	26-MAY-23	5,027.77	5,027.77		
	DV	DIVIDEND RECEIVED	26-MAY-23	1,675.93	1,675.93		
	CW	WITHOLDING TAX	26-MAY-23	1,675.93-	1,675.93-		
	DV	DIVIDEND RECEIVED	25-AUG-23	5,027.77	5,027.77		
	DV	DIVIDEND RECEIVED	25-AUG-23	1,675.93	1,675.93		
	CW	WITHOLDING TAX	25-AUG-23	1,675.93-	1,675.93-		
	DV	DIVIDEND RECEIVED	24-NOV-23	5,091.63	5,091.63		
EVEREST RE GROUP LTD	DV	DIVIDEND RECEIVED	30-MAR-23	1,282.05	1,282.05		
	DV	DIVIDEND RECEIVED	16-JUN-23	1,282.05	1,282.05		
	DV	DIVIDEND RECEIVED	29-SEP-23	1,478.75	1,478.75		
	DV	DIVIDEND RECEIVED	15-DEC-23	1,478.75	1,478.75		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
INVESCO LTD	DV	DIVIDEND RECEIVED	02-MAR-23	1,644.75	1,644.75		
	DV	DIVIDEND RECEIVED	02-JUN-23	1,754.40	1,754.40		
	DV	DIVIDEND RECEIVED	05-SEP-23	1,754.40	1,754.40		
	DV	DIVIDEND RECEIVED	04-DEC-23	1,754.40	1,754.40		
JOHNSON CONTROLS INTERNATIONAL	DV	DIVIDEND RECEIVED	13-JAN-23	3,508.31	3,508.31		
	DV	DIVIDEND RECEIVED	14-APR-23	3,608.55	3,608.55		
	DV	DIVIDEND RECEIVED	14-APR-23	1,202.85	1,202.85		
	CW	TAX WITHHOLD	14-APR-23	1,202.85-	1,202.85-		
	DV	DIVIDEND RECEIVED	14-JUL-23	3,708.79	3,708.79		
	DV	DIVIDEND RECEIVED	14-JUL-23	1,236.26	1,236.26		
	CW	WTH TAX	14-JUL-23	1,236.26-	1,236.26-		
	DV	DIVIDEND RECEIVED	20-OCT-23	3,708.79	3,708.79		
	DV	DIVIDEND RECEIVED	20-OCT-23	1,236.26	1,236.26		
	CW	WITHOLDING TAX	20-OCT-23	1,236.26-	1,236.26-		
LINDE PLC	DV	DIVIDEND RECEIVED	28-MAR-23	12,316.50	12,316.50		
	DV	DIVIDEND RECEIVED	16-JUN-23	12,316.50	12,316.50		
	DV	DIVIDEND RECEIVED	19-SEP-23	12,316.50	12,316.50		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	18-DEC-23	12,316.50	12,316.50		
MEDTRONIC PLC	DV	DIVIDEND RECEIVED	13-JAN-23	13,226.34	13,226.34		
	DV	DIVIDEND RECEIVED	14-APR-23	13,226.34	13,226.34		
	DV	DIVIDEND RECEIVED	14-APR-23	4,408.78	4,408.78		
	CW	TAX WITHHOLD	14-APR-23	4,408.78-	4,408.78-		
	DV	DIVIDEND RECEIVED	14-JUL-23	13,566.26	13,566.26		
	DV	DIVIDEND RECEIVED	13-OCT-23	13,566.26	13,566.26		
	DV	DIVIDEND RECEIVED	13-OCT-23	4,522.09	4,522.09		
	CW	OFFSET TAX WITHHOLD	13-OCT-23	4,522.09-	4,522.09-		
PENTAIR PLC	DV	DIVIDEND RECEIVED	03-FEB-23	782.76	782.76		
	DV	DIVIDEND RECEIVED	05-MAY-23	782.76	782.76		
	DV	DIVIDEND RECEIVED	04-AUG-23	782.76	782.76		
	DV	DIVIDEND RECEIVED	03-NOV-23	716.32	716.32		
SEAGATE TECHNOLOGY HOLDINGS PL	DV	DIVIDEND RECEIVED	05-JAN-23	2,028.07	2,028.07		
	DV	DIVIDEND RECEIVED	06-APR-23	2,028.07	2,028.07		
	DV	DIVIDEND RECEIVED	06-APR-23	676.03	676.03		
	CW	WITHOLDING TAX	06-APR-23	676.03-	676.03-		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	05-JUL-23	2,704.10	2,704.10		
	DV	DIVIDEND RECEIVED	10-OCT-23	2,028.07	2,028.07		
	DV	DIVIDEND RECEIVED	10-OCT-23	676.03	676.03		
	CW	WITHHOLD TAX	10-OCT-23	676.03-	676.03-		
STERIS PLC	DV	DIVIDEND RECEIVED	23-MAR-23	701.83	701.83		
	DV	DIVIDEND RECEIVED	23-MAR-23	233.94	233.94		
	CW	WTH TAX	23-MAR-23	233.94-	233.94-		
	DV	DIVIDEND RECEIVED	28-JUN-23	701.83	701.83		
	DV	DIVIDEND RECEIVED	28-JUN-23	233.94	233.94		
	CW	WTH TAX	28-JUN-23	233.94-	233.94-		
	DV	DIVIDEND RECEIVED	22-SEP-23	776.49	776.49		
	DV	DIVIDEND RECEIVED	22-SEP-23	258.83	258.83		
	CW	ADR	22-SEP-23	258.83-	258.83-		
	DV	DIVIDEND RECEIVED	21-DEC-23	776.49	776.49		
TRANE TECHNOLOGIES PLC	DV	DIVIDEND RECEIVED	31-MAR-23	2,520.00	2,520.00		
	DV	DIVIDEND RECEIVED	30-JUN-23	2,520.00	2,520.00		
	DV	DIVIDEND RECEIVED	30-JUN-23	840.00	840.00		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	CW	OFFSET TAX WITHHOLD	30-JUN-23	840.00-	840.00-		
	DV	DIVIDEND RECEIVED	29-SEP-23	2,520.00	2,520.00		
	DV	DIVIDEND RECEIVED	29-SEP-23	840.00	840.00		
	CW	FOREIGN WITHHOLD TAX	29-SEP-23	840.00-	840.00-		
	DV	DIVIDEND RECEIVED	29-DEC-23	2,520.00	2,520.00		
WILLIS TOWERS WATSON PLC	DV	DIVIDEND RECEIVED	17-JAN-23	1,303.18	1,303.18		
	DV	DIVIDEND RECEIVED	17-APR-23	1,334.97	1,334.97		
	DV	DIVIDEND RECEIVED	17-APR-23	444.99	444.99		
	CW	WITHHOLD TAX	17-APR-23	444.99-	444.99-		
	DV	DIVIDEND RECEIVED	17-JUL-23	1,334.97	1,334.97		
	DV	DIVIDEND RECEIVED	17-JUL-23	444.99	444.99		
	CW	WITHOLDING TAX	17-JUL-23	444.99-	444.99-		
	DV	DIVIDEND RECEIVED	16-OCT-23	1,334.97	1,334.97		
	DV	DIVIDEND RECEIVED	16-OCT-23	444.99	444.99		
	CW	ADR OFFSET/WITHOLD	17-OCT-23	444.99-	444.99-		
BUNGE GLOBAL SA	DV	DIVIDEND RECEIVED	01-DEC-23	1,945.10	1,945.10		
CHUBB LTD	DV	DIVIDEND RECEIVED	06-JAN-23	6,742.09	6,742.09		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	10-APR-23	6,742.09	6,742.09		
	DV	DIVIDEND RECEIVED	07-JUL-23	6,985.78	6,985.78		
	DV	DIVIDEND RECEIVED	06-OCT-23	6,985.78	6,985.78		
GARMIN LTD	DV	DIVIDEND RECEIVED	31-MAR-23	2,092.18	2,092.18		
	DV	DIVIDEND RECEIVED	30-JUN-23	2,092.18	2,092.18		
	DV	DIVIDEND RECEIVED	29-SEP-23	2,092.18	2,092.18		
	DV	DIVIDEND RECEIVED	29-DEC-23	2,092.18	2,092.18		
TE CONNECTIVITY LTD	DV	DIVIDEND RECEIVED	03-MAR-23	3,446.24	3,446.24		
	DV	DIVIDEND RECEIVED	02-JUN-23	3,630.86	3,630.86		
	DV	DIVIDEND RECEIVED	01-SEP-23	3,630.86	3,630.86		
	DV	DIVIDEND RECEIVED	01-DEC-23	3,630.86	3,630.86		
LYONDELLBASELL INDUSTRIES NV	DV	DIVIDEND RECEIVED	13-MAR-23	5,900.02	5,900.02		
	DV	DIVIDEND RECEIVED	06-JUN-23	6,197.50	6,197.50		
	DV	DIVIDEND RECEIVED	05-SEP-23	6,197.50	6,197.50		
	DV	DIVIDEND RECEIVED	04-DEC-23	6,197.50	6,197.50		
NXP SEMICONDUCTORS NV	DV	DIVIDEND RECEIVED	06-JAN-23	3,690.37	3,690.37		
	DV	DIVIDEND RECEIVED	05-APR-23	4,428.44	4,428.44		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	05-APR-23	781.49	781.49		
	CW	TAX WITHHOLD	05-APR-23	781.49-	781.49-		
	DV	DIVIDEND RECEIVED	06-JUL-23	4,428.44	4,428.44		
	DV	DIVIDEND RECEIVED	06-JUL-23	781.49	781.49		
	CW	OFFSET TAX WITHHOLD	06-JUL-23	781.49-	781.49-		
	DV	DIVIDEND RECEIVED	05-OCT-23	4,428.44	4,428.44		
	DV	DIVIDEND RECEIVED	05-OCT-23	781.49	781.49		
	CW	WITH HOLD TAX	05-OCT-23	781.49-	781.49-		
AFLAC INC	DV	DIVIDEND RECEIVED	01-MAR-23	4,656.12	4,656.12		
	DV	DIVIDEND RECEIVED	01-JUN-23	4,656.12	4,656.12		
	DV	DIVIDEND RECEIVED	01-SEP-23	4,656.12	4,656.12		
	DV	DIVIDEND RECEIVED	01-DEC-23	4,473.42	4,473.42		
AES CORP/THE	DV	DIVIDEND RECEIVED	15-FEB-23	2,201.66	2,201.66		
	DV	DIVIDEND RECEIVED	15-MAY-23	2,201.66	2,201.66		
	DV	DIVIDEND RECEIVED	15-AUG-23	2,201.66	2,201.66		
	DV	DIVIDEND RECEIVED	15-NOV-23	2,201.66	2,201.66		
AT&T INC	DV	DIVIDEND RECEIVED	01-FEB-23	38,619.95	38,619.95		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	01-MAY-23	38,619.95	38,619.95		
	DV	DIVIDEND RECEIVED	01-AUG-23	39,090.87	39,090.87		
	DV	DIVIDEND RECEIVED	01-NOV-23	39,090.87	39,090.87		
ABBOTT LABORATORIES	DV	DIVIDEND RECEIVED	15-FEB-23	17,343.06	17,343.06		
	DV	DIVIDEND RECEIVED	15-MAY-23	17,428.74	17,428.74		
	DV	DIVIDEND RECEIVED	15-AUG-23	17,428.74	17,428.74		
	DV	DIVIDEND RECEIVED	15-NOV-23	17,428.74	17,428.74		
ABBVIE INC	DV	DIVIDEND RECEIVED	15-FEB-23	51,085.16	51,085.16		
	DV	DIVIDEND RECEIVED	15-MAY-23	51,512.88	51,512.88		
	DV	DIVIDEND RECEIVED	15-AUG-23	51,512.88	51,512.88		
	DV	DIVIDEND RECEIVED	15-NOV-23	51,512.88	51,512.88		
ACTIVISION BLIZZARD INC	DV	DIVIDEND RECEIVED	17-AUG-23	13,827.33	13,827.33		
ADVANCE AUTO PARTS INC	DV	DIVIDEND RECEIVED	03-JAN-23	1,782.00	1,782.00		
	DV	DIVIDEND RECEIVED	28-APR-23	1,782.00	1,782.00		
	DV	DIVIDEND RECEIVED	28-JUL-23	297.00	297.00		
AGILENT TECHNOLOGIES INC	DV	DIVIDEND RECEIVED	25-JAN-23	1,314.90	1,314.90		
	DV	DIVIDEND RECEIVED	26-APR-23	1,314.90	1,314.90		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	26-JUL-23	1,314.90	1,314.90		
	DV	DIVIDEND RECEIVED	25-OCT-23	1,314.90	1,314.90		
AIR PRODUCTS AND CHEMICALS INC	DV	DIVIDEND RECEIVED	13-FEB-23	7,009.74	7,009.74		
	DV	DIVIDEND RECEIVED	08-MAY-23	7,729.75	7,729.75		
	DV	DIVIDEND RECEIVED	14-AUG-23	7,729.75	7,729.75		
	DV	DIVIDEND RECEIVED	13-NOV-23	7,729.75	7,729.75		
ALBEMARLE CORP	DV	DIVIDEND RECEIVED	03-JAN-23	897.44	897.44		
	DV	DIVIDEND RECEIVED	03-APR-23	908.80	908.80		
	DV	DIVIDEND RECEIVED	03-JUL-23	908.80	908.80		
	DV	DIVIDEND RECEIVED	02-OCT-23	908.80	908.80		
ALEXANDRIA REAL ESTATE EQUITIE	DV	DIVIDEND RECEIVED	13-JAN-23	3,407.36	3,407.36		
	DV	DIVIDEND RECEIVED	14-APR-23	3,752.21	3,752.21		
	DV	DIVIDEND RECEIVED	14-JUL-23	3,845.24	3,845.24		
	DV	DIVIDEND RECEIVED	13-OCT-23	3,845.24	3,845.24		
ALLIANT ENERGY CORP	DV	DIVIDEND RECEIVED	15-FEB-23	2,212.73	2,212.73		
	DV	DIVIDEND RECEIVED	15-MAY-23	2,212.73	2,212.73		
	DV	DIVIDEND RECEIVED	15-AUG-23	2,212.73	2,212.73		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	15-NOV-23	2,212.73	2,212.73		
ALLSTATE CORP/THE	DV	DIVIDEND RECEIVED	03-JAN-23	4,443.80	4,443.80		
	DV	DIVIDEND RECEIVED	03-APR-23	4,652.92	4,652.92		
	DV	DIVIDEND RECEIVED	03-JUL-23	4,652.92	4,652.92		
	DV	DIVIDEND RECEIVED	02-OCT-23	4,652.92	4,652.92		
ALTRIA GROUP INC	DV	DIVIDEND RECEIVED	10-JAN-23	32,931.96	32,931.96		
	DV	DIVIDEND RECEIVED	28-APR-23	32,931.96	32,931.96		
	DV	DIVIDEND RECEIVED	10-JUL-23	32,931.96	32,931.96		
	DV	DIVIDEND RECEIVED	10-OCT-23	34,333.32	34,333.32		
AMERICAN EXPRESS CO	DV	DIVIDEND RECEIVED	10-FEB-23	6,050.20	6,050.20		
	DV	DIVIDEND RECEIVED	10-MAY-23	7,054.20	7,054.20		
	DV	DIVIDEND RECEIVED	10-AUG-23	7,054.20	7,054.20		
	DV	DIVIDEND RECEIVED	10-NOV-23	6,882.00	6,882.00		
AMERICAN INTERNATIONAL GROUP I	DV	DIVIDEND RECEIVED	31-MAR-23	4,688.00	4,688.00		
	DV	DIVIDEND RECEIVED	30-JUN-23	5,274.00	5,274.00		
	DV	DIVIDEND RECEIVED	29-SEP-23	5,133.96	5,133.96		
	DV	DIVIDEND RECEIVED	28-DEC-23	5,133.96	5,133.96		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
AMERICAN TOWER CORP	DV	DIVIDEND RECEIVED	02-FEB-23	14,147.64	14,147.64		
	DV	DIVIDEND RECEIVED	28-APR-23	14,284.92	14,284.92		
	DV	DIVIDEND RECEIVED	10-JUL-23	14,376.49	14,376.49		
	DV	DIVIDEND RECEIVED	27-OCT-23	14,834.34	14,834.34		
AMERICAN WATER WORKS CO INC	DV	DIVIDEND RECEIVED	01-MAR-23	2,354.07	2,354.07		
	DV	DIVIDEND RECEIVED	01-JUN-23	2,670.11	2,670.11		
	DV	DIVIDEND RECEIVED	01-SEP-23	2,670.11	2,670.11		
	DV	DIVIDEND RECEIVED	01-DEC-23	2,670.11	2,670.11		
AMERISOURCEBERGEN CORP	DV	DIVIDEND RECEIVED	27-FEB-23	1,535.03	1,535.03		
	DV	DIVIDEND RECEIVED	30-MAY-23	1,535.03	1,535.03		
	DV	DIVIDEND RECEIVED	28-AUG-23	1,535.03	1,535.03		
	DV	DIVIDEND RECEIVED	27-NOV-23	1,681.47	1,681.47		
AMERIPRISE FINANCIAL INC	DV	DIVIDEND RECEIVED	28-FEB-23	2,637.50	2,637.50		
	DV	DIVIDEND RECEIVED	19-MAY-23	2,848.50	2,848.50		
	DV	DIVIDEND RECEIVED	18-AUG-23	2,848.50	2,848.50		
	DV	DIVIDEND RECEIVED	17-NOV-23	2,728.35	2,728.35		
AMETEK INC	DV	DIVIDEND RECEIVED	31-MAR-23	1,141.75	1,141.75		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	30-JUN-23	1,141.75	1,141.75		
	DV	DIVIDEND RECEIVED	29-SEP-23	1,141.75	1,141.75		
	DV	DIVIDEND RECEIVED	22-DEC-23	1,141.75	1,141.75		
AMGEN INC	DV	DIVIDEND RECEIVED	08-MAR-23	22,258.50	22,258.50		
	DV	DIVIDEND RECEIVED	08-JUN-23	22,486.41	22,486.41		
	DV	DIVIDEND RECEIVED	08-SEP-23	22,486.41	22,486.41		
	DV	DIVIDEND RECEIVED	08-DEC-23	22,486.41	22,486.41		
AMPHENOL CORP	DV	DIVIDEND RECEIVED	11-JAN-23	2,457.84	2,457.84		
	DV	DIVIDEND RECEIVED	12-APR-23	2,457.84	2,457.84		
	DV	DIVIDEND RECEIVED	12-JUL-23	2,457.84	2,457.84		
	DV	DIVIDEND RECEIVED	11-OCT-23	2,457.84	2,457.84		
ANALOG DEVICES INC	DV	DIVIDEND RECEIVED	08-MAR-23	8,689.44	8,689.44		
	DV	DIVIDEND RECEIVED	14-JUN-23	8,565.60	8,565.60		
	DV	DIVIDEND RECEIVED	14-SEP-23	8,565.60	8,565.60		
	DV	DIVIDEND RECEIVED	14-DEC-23	8,565.60	8,565.60		
ELEVANCE HEALTH INC	DV	DIVIDEND RECEIVED	24-MAR-23	6,896.80	6,896.80		
	DV	DIVIDEND RECEIVED	23-JUN-23	6,896.80	6,896.80		

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	DV	DIVIDEND RECEIVED	22-SEP-23	6,896.80	6,896.80		
	DV	DIVIDEND RECEIVED	21-DEC-23	6,896.80	6,896.80		
APA CORP	DV	DIVIDEND RECEIVED	22-FEB-23	1,573.00	1,573.00		
	DV	DIVIDEND RECEIVED	22-MAY-23	1,573.00	1,573.00		
	DV	DIVIDEND RECEIVED	22-AUG-23	1,573.00	1,573.00		
	DV	DIVIDEND RECEIVED	22-NOV-23	1,552.75	1,552.75		
APPLE INC	DV	DIVIDEND RECEIVED	16-FEB-23	67,345.61	67,345.61		
	DV	DIVIDEND RECEIVED	18-MAY-23	70,170.48	70,170.48		
	DV	DIVIDEND RECEIVED	17-AUG-23	69,919.44	69,919.44		
	DV	DIVIDEND RECEIVED	16-NOV-23	69,710.16	69,710.16		
APPLIED MATERIALS INC	DV	DIVIDEND RECEIVED	16-MAR-23	4,359.16	4,359.16		
	DV	DIVIDEND RECEIVED	15-JUN-23	5,300.48	5,300.48		
	DV	DIVIDEND RECEIVED	14-SEP-23	5,300.48	5,300.48		
	DV	DIVIDEND RECEIVED	14-DEC-23	5,300.48	5,300.48		
ARCHER-DANIELS-MIDLAND CO	DV	DIVIDEND RECEIVED	02-MAR-23	4,860.90	4,860.90		
	DV	DIVIDEND RECEIVED	07-JUN-23	4,860.90	4,860.90		
	DV	DIVIDEND RECEIVED	06-SEP-23	4,860.90	4,860.90		

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	DV	DIVIDEND RECEIVED	06-DEC-23	4,860.90	4,860.90		
ASSURANT INC	DV	DIVIDEND RECEIVED	20-MAR-23	710.50	710.50		
	DV	DIVIDEND RECEIVED	20-JUN-23	710.50	710.50		
	DV	DIVIDEND RECEIVED	18-SEP-23	710.50	710.50		
	DV	DIVIDEND RECEIVED	18-DEC-23	730.80	730.80		
ATMOS ENERGY CORP	DV	DIVIDEND RECEIVED	06-MAR-23	1,968.40	1,968.40		
	DV	DIVIDEND RECEIVED	05-JUN-23	2,130.46	2,130.46		
	DV	DIVIDEND RECEIVED	05-SEP-23	2,130.46	2,130.46		
	DV	DIVIDEND RECEIVED	11-DEC-23	2,317.60	2,317.60		
AUTOMATIC DATA PROCESSING INC	DV	DIVIDEND RECEIVED	03-JAN-23	10,073.75	10,073.75		
	DV	DIVIDEND RECEIVED	03-APR-23	10,172.50	10,172.50		
	DV	DIVIDEND RECEIVED	03-JUL-23	10,172.50	10,172.50		
	DV	DIVIDEND RECEIVED	02-OCT-23	10,172.50	10,172.50		
AVALONBAY COMMUNITIES INC	DV	DIVIDEND RECEIVED	17-JAN-23	4,189.65	4,189.65		
	DV	DIVIDEND RECEIVED	17-APR-23	4,347.75	4,347.75		
	DV	DIVIDEND RECEIVED	17-JUL-23	4,616.70	4,616.70		
	DV	DIVIDEND RECEIVED	16-OCT-23	4,616.70	4,616.70		

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AVERY DENNISON CORP	DV	DIVIDEND RECEIVED	15-MAR-23	1,170.75	1,170.75		
	DV	DIVIDEND RECEIVED	21-JUN-23	1,264.41	1,264.41		
	DV	DIVIDEND RECEIVED	20-SEP-23	1,264.41	1,264.41		
	DV	DIVIDEND RECEIVED	20-DEC-23	1,264.41	1,264.41		
BAKER HUGHES CO	DV	DIVIDEND RECEIVED	17-FEB-23	3,705.19	3,705.19		
	DV	DIVIDEND RECEIVED	09-JUN-23	3,705.19	3,705.19		
	DV	DIVIDEND RECEIVED	18-AUG-23	3,900.20	3,900.20		
	DV	DIVIDEND RECEIVED	17-NOV-23	4,018.80	4,018.80		
BALL CORP	DV	DIVIDEND RECEIVED	15-MAR-23	1,221.60	1,221.60		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,221.60	1,221.60		
	DV	DIVIDEND RECEIVED	15-SEP-23	1,221.60	1,221.60		
	DV	DIVIDEND RECEIVED	15-DEC-23	1,221.60	1,221.60		
BANK OF AMERICA CORP	DV	DIVIDEND RECEIVED	31-MAR-23	30,051.12	30,051.12		
	DV	DIVIDEND RECEIVED	30-JUN-23	30,240.98	30,240.98		
	DV	DIVIDEND RECEIVED	29-SEP-23	32,787.60	32,787.60		
	DV	DIVIDEND RECEIVED	29-DEC-23	32,787.60	32,787.60		
BATH & BODY WORKS INC	DV	DIVIDEND RECEIVED	03-MAR-23	880.20	880.20		

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	DV	DIVIDEND RECEIVED	16-JUN-23	880.20	880.20		
	DV	DIVIDEND RECEIVED	01-SEP-23	880.20	880.20		
	DV	DIVIDEND RECEIVED	01-DEC-23	880.20	880.20		
BAXTER INTERNATIONAL INC	DV	DIVIDEND RECEIVED	03-JAN-23	2,829.53	2,829.53		
	DV	DIVIDEND RECEIVED	03-APR-23	2,829.53	2,829.53		
	DV	DIVIDEND RECEIVED	03-JUL-23	3,018.61	3,018.61		
	DV	DIVIDEND RECEIVED	02-OCT-23	3,018.61	3,018.61		
BECTON DICKINSON & CO	DV	DIVIDEND RECEIVED	31-MAR-23	5,037.76	5,037.76		
	DV	DIVIDEND RECEIVED	30-JUN-23	5,037.76	5,037.76		
	DV	DIVIDEND RECEIVED	29-SEP-23	5,037.76	5,037.76		
	DV	DIVIDEND RECEIVED	29-DEC-23	5,429.25	5,429.25		
W R BERKLEY CORP	DV	DIVIDEND RECEIVED	24-JAN-23	2,102.00	2,102.00		
	DV	DIVIDEND RECEIVED	23-MAR-23	420.40	420.40		
	DV	DIVIDEND RECEIVED	30-JUN-23	462.44	462.44		
	DV	DIVIDEND RECEIVED	04-OCT-23	2,102.00	2,102.00		
	DV	DIVIDEND RECEIVED	04-OCT-23	462.44	462.44		
	DV	DIVIDEND RECEIVED	27-DEC-23	462.44	462.44		

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	DV	DIVIDEND RECEIVED	27-DEC-23	2,102.00	2,102.00		
BEST BUY CO INC	DV	DIVIDEND RECEIVED	03-JAN-23	3,416.16	3,416.16		
	DV	DIVIDEND RECEIVED	13-APR-23	3,571.44	3,571.44		
	DV	DIVIDEND RECEIVED	06-JUL-23	3,571.44	3,571.44		
	DV	DIVIDEND RECEIVED	10-OCT-23	3,571.44	3,571.44		
BIO-TECHNE CORP	DV	DIVIDEND RECEIVED	27-FEB-23	237.12	237.12		
	DV	DIVIDEND RECEIVED	26-MAY-23	237.12	237.12		
	DV	DIVIDEND RECEIVED	01-SEP-23	237.12	237.12		
	DV	DIVIDEND RECEIVED	24-NOV-23	237.12	237.12		
BLACKROCK INC	DV	DIVIDEND RECEIVED	23-MAR-23	14,680.00	14,680.00		
	DV	DIVIDEND RECEIVED	23-JUN-23	14,680.00	14,680.00		
	DV	DIVIDEND RECEIVED	22-SEP-23	14,680.00	14,680.00		
	DV	DIVIDEND RECEIVED	22-DEC-23	13,830.00	13,830.00		
BLACKSTONE INC	DV	DIVIDEND RECEIVED	06-NOV-23	11,193.60	11,193.60		
BORGWARNER INC	DV	DIVIDEND RECEIVED	15-MAR-23	829.94	829.94		
	DV	DIVIDEND RECEIVED	15-JUN-23	829.94	829.94		
	DV	DIVIDEND RECEIVED	15-SEP-23	537.02	537.02		

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	DV	DIVIDEND RECEIVED	15-DEC-23	537.02	537.02		
BOSTON PROPERTIES INC	DV	DIVIDEND RECEIVED	30-JAN-23	2,789.08	2,789.08		
	DV	DIVIDEND RECEIVED	28-APR-23	2,789.08	2,789.08		
	DV	DIVIDEND RECEIVED	31-JUL-23	2,789.08	2,789.08		
	DV	DIVIDEND RECEIVED	31-OCT-23	2,789.08	2,789.08		
BRISTOL-MYERS SQUIBB CO	DV	DIVIDEND RECEIVED	01-FEB-23	23,611.68	23,611.68		
	DV	DIVIDEND RECEIVED	01-MAY-23	23,815.74	23,815.74		
	DV	DIVIDEND RECEIVED	01-AUG-23	23,595.72	23,595.72		
	DV	DIVIDEND RECEIVED	01-NOV-23	23,595.72	23,595.72		
BROADRIDGE FINANCIAL SOLUTIONS	DV	DIVIDEND RECEIVED	05-JAN-23	1,593.55	1,593.55		
	DV	DIVIDEND RECEIVED	05-APR-23	1,593.55	1,593.55		
	DV	DIVIDEND RECEIVED	06-JUL-23	1,593.55	1,593.55		
	DV	DIVIDEND RECEIVED	05-OCT-23	1,860.00	1,860.00		
BROADCOM INC	DV	DIVIDEND RECEIVED	31-MAR-23	37,789.00	37,789.00		
	DV	DIVIDEND RECEIVED	30-JUN-23	37,789.00	37,789.00		
	DV	DIVIDEND RECEIVED	29-SEP-23	37,430.20	37,430.20		
	DV	DIVIDEND RECEIVED	29-DEC-23	45,543.75	45,543.75		

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BROWN & BROWN INC	DV	DIVIDEND RECEIVED	15-FEB-23	508.42	508.42		
	DV	DIVIDEND RECEIVED	17-MAY-23	508.42	508.42		
	DV	DIVIDEND RECEIVED	16-AUG-23	508.42	508.42		
	DV	DIVIDEND RECEIVED	15-NOV-23	613.34	613.34		
BROWN-FORMAN CORP	DV	DIVIDEND RECEIVED	03-JAN-23	708.36	708.36		
	DV	DIVIDEND RECEIVED	03-APR-23	708.36	708.36		
	DV	DIVIDEND RECEIVED	03-JUL-23	708.36	708.36		
	DV	DIVIDEND RECEIVED	02-OCT-23	708.36	708.36		
CBOE GLOBAL MARKETS INC	DV	DIVIDEND RECEIVED	15-MAR-23	1,080.00	1,080.00		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,080.00	1,080.00		
	DV	DIVIDEND RECEIVED	15-SEP-23	1,188.00	1,188.00		
	DV	DIVIDEND RECEIVED	15-DEC-23	1,188.00	1,188.00		
CDW CORP/DE	DV	DIVIDEND RECEIVED	10-MAR-23	1,509.81	1,509.81		
	DV	DIVIDEND RECEIVED	13-JUN-23	1,574.71	1,574.71		
	DV	DIVIDEND RECEIVED	12-SEP-23	1,574.71	1,574.71		
	DV	DIVIDEND RECEIVED	12-DEC-23	1,654.78	1,654.78		
CF INDUSTRIES HOLDINGS INC	DV	DIVIDEND RECEIVED	28-FEB-23	1,524.00	1,524.00		

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	DV	DIVIDEND RECEIVED	31-MAY-23	1,524.00	1,524.00		
	DV	DIVIDEND RECEIVED	31-AUG-23	1,524.00	1,524.00		
	DV	DIVIDEND RECEIVED	30-NOV-23	1,524.00	1,524.00		
CH ROBINSON WORLDWIDE INC	DV	DIVIDEND RECEIVED	03-JAN-23	1,495.72	1,495.72		
	DV	DIVIDEND RECEIVED	03-APR-23	1,495.72	1,495.72		
	DV	DIVIDEND RECEIVED	03-JUL-23	1,495.72	1,495.72		
	DV	DIVIDEND RECEIVED	02-OCT-23	1,495.72	1,495.72		
CIGNA GROUP/THE	DV	DIVIDEND RECEIVED	23-MAR-23	7,338.18	7,338.18		
	DV	DIVIDEND RECEIVED	22-JUN-23	7,217.64	7,217.64		
	DV	DIVIDEND RECEIVED	21-SEP-23	7,217.64	7,217.64		
	DV	DIVIDEND RECEIVED	21-DEC-23	7,217.64	7,217.64		
CME GROUP INC	DV	DIVIDEND RECEIVED	18-JAN-23	31,405.50	31,405.50		
	DV	DIVIDEND RECEIVED	27-MAR-23	7,797.90	7,797.90		
	DV	DIVIDEND RECEIVED	27-JUN-23	7,797.90	7,797.90		
	DV	DIVIDEND RECEIVED	27-SEP-23	7,797.90	7,797.90		
	DV	DIVIDEND RECEIVED	28-DEC-23	7,797.90	7,797.90		
CMS ENERGY CORP	DV	DIVIDEND RECEIVED	28-FEB-23	2,811.90	2,811.90		

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	DV	DIVIDEND RECEIVED	31-MAY-23	2,811.90	2,811.90		
	DV	DIVIDEND RECEIVED	31-AUG-23	2,811.90	2,811.90		
	DV	DIVIDEND RECEIVED	30-NOV-23	2,811.90	2,811.90		
CSX CORP	DV	DIVIDEND RECEIVED	15-MAR-23	4,509.56	4,509.56		
	DV	DIVIDEND RECEIVED	15-JUN-23	4,509.56	4,509.56		
	DV	DIVIDEND RECEIVED	15-SEP-23	4,406.60	4,406.60		
	DV	DIVIDEND RECEIVED	15-DEC-23	4,406.60	4,406.60		
CVS HEALTH CORP	DV	DIVIDEND RECEIVED	01-FEB-23	15,420.24	15,420.24		
	DV	DIVIDEND RECEIVED	01-MAY-23	15,265.97	15,265.97		
	DV	DIVIDEND RECEIVED	01-AUG-23	15,265.97	15,265.97		
	DV	DIVIDEND RECEIVED	01-NOV-23	15,265.97	15,265.97		
COTERRA ENERGY INC	DV	DIVIDEND RECEIVED	30-MAR-23	8,745.51	8,745.51		
	DV	DIVIDEND RECEIVED	09-JUN-23	3,281.40	3,281.40		
	DV	DIVIDEND RECEIVED	31-AUG-23	2,985.00	2,985.00		
	DV	DIVIDEND RECEIVED	30-NOV-23	2,985.00	2,985.00		
CAMDEN PROPERTY TRUST	DV	DIVIDEND RECEIVED	17-JAN-23	1,971.18	1,971.18		
	DV	DIVIDEND RECEIVED	17-APR-23	2,097.00	2,097.00		

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	DV	DIVIDEND RECEIVED	17-JUL-23	2,097.00	2,097.00		
	DV	DIVIDEND RECEIVED	17-OCT-23	2,097.00	2,097.00		
CAMPBELL SOUP CO	DV	DIVIDEND RECEIVED	30-JAN-23	1,479.63	1,479.63		
	DV	DIVIDEND RECEIVED	01-MAY-23	1,479.63	1,479.63		
	DV	DIVIDEND RECEIVED	31-JUL-23	1,479.63	1,479.63		
	DV	DIVIDEND RECEIVED	30-OCT-23	1,479.63	1,479.63		
CAPITAL ONE FINANCIAL CORP	DV	DIVIDEND RECEIVED	17-FEB-23	4,509.00	4,509.00		
	DV	DIVIDEND RECEIVED	26-MAY-23	4,509.00	4,509.00		
	DV	DIVIDEND RECEIVED	18-AUG-23	4,509.00	4,509.00		
	DV	DIVIDEND RECEIVED	24-NOV-23	4,509.00	4,509.00		
CARDINAL HEALTH INC	DV	DIVIDEND RECEIVED	17-JAN-23	2,634.65	2,634.65		
	DV	DIVIDEND RECEIVED	17-APR-23	2,634.65	2,634.65		
	DV	DIVIDEND RECEIVED	17-JUL-23	2,511.51	2,511.51		
	DV	DIVIDEND RECEIVED	16-OCT-23	2,511.51	2,511.51		
CARRIER GLOBAL CORP	DV	DIVIDEND RECEIVED	10-FEB-23	3,023.27	3,023.27		
	DV	DIVIDEND RECEIVED	24-MAY-23	3,023.27	3,023.27		
	DV	DIVIDEND RECEIVED	10-AUG-23	3,023.27	3,023.27		

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	DV	DIVIDEND RECEIVED	20-NOV-23	3,023.27	3,023.27		
CATERPILLAR INC	DV	DIVIDEND RECEIVED	17-FEB-23	12,241.20	12,241.20		
	DV	DIVIDEND RECEIVED	19-MAY-23	12,241.20	12,241.20		
	DV	DIVIDEND RECEIVED	18-AUG-23	13,261.30	13,261.30		
	DV	DIVIDEND RECEIVED	20-NOV-23	13,072.80	13,072.80		
CELANESE CORP	DV	DIVIDEND RECEIVED	07-MAR-23	1,437.10	1,437.10		
	DV	DIVIDEND RECEIVED	15-MAY-23	1,437.10	1,437.10		
	DV	DIVIDEND RECEIVED	14-AUG-23	1,437.10	1,437.10		
	DV	DIVIDEND RECEIVED	13-NOV-23	1,437.10	1,437.10		
CENTERPOINT ENERGY INC	DV	DIVIDEND RECEIVED	09-MAR-23	2,407.49	2,407.49		
	DV	DIVIDEND RECEIVED	08-JUN-23	2,407.49	2,407.49		
	DV	DIVIDEND RECEIVED	14-SEP-23	2,407.49	2,407.49		
	DV	DIVIDEND RECEIVED	14-DEC-23	2,534.20	2,534.20		
CHEVRON CORP	DV	DIVIDEND RECEIVED	10-MAR-23	52,646.15	52,646.15		
	DV	DIVIDEND RECEIVED	12-JUN-23	52,892.28	52,892.28		
	DV	DIVIDEND RECEIVED	11-SEP-23	52,964.76	52,964.76		
	DV	DIVIDEND RECEIVED	11-DEC-23	52,964.76	52,964.76		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
CHURCH & DWIGHT CO INC	DV	DIVIDEND RECEIVED	01-MAR-23	1,254.86	1,254.86		
	DV	DIVIDEND RECEIVED	01-JUN-23	1,254.86	1,254.86		
	DV	DIVIDEND RECEIVED	01-SEP-23	1,254.86	1,254.86		
	DV	DIVIDEND RECEIVED	01-DEC-23	1,324.35	1,324.35		
CINCINNATI FINANCIAL CORP	DV	DIVIDEND RECEIVED	13-JAN-23	2,116.23	2,116.23		
	DV	DIVIDEND RECEIVED	14-APR-23	2,300.25	2,300.25		
	DV	DIVIDEND RECEIVED	14-JUL-23	2,300.25	2,300.25		
	DV	DIVIDEND RECEIVED	16-OCT-23	2,300.25	2,300.25		
CISCO SYSTEMS INC	DV	DIVIDEND RECEIVED	25-JAN-23	30,565.68	30,565.68		
	DV	DIVIDEND RECEIVED	26-APR-23	31,564.65	31,564.65		
	DV	DIVIDEND RECEIVED	26-JUL-23	31,564.65	31,564.65		
	DV	DIVIDEND RECEIVED	25-OCT-23	31,325.19	31,325.19		
CINTAS CORP	DV	DIVIDEND RECEIVED	15-MAR-23	1,906.70	1,906.70		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,973.40	1,973.40		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,316.60	2,316.60		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,316.60	2,316.60		
CITIGROUP INC	DV	DIVIDEND RECEIVED	24-FEB-23	19,291.26	19,291.26		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	26-MAY-23	19,291.26	19,291.26		
	DV	DIVIDEND RECEIVED	25-AUG-23	20,330.80	20,330.80		
	DV	DIVIDEND RECEIVED	22-NOV-23	20,330.80	20,330.80		
CITIZENS FINANCIAL GROUP INC	DV	DIVIDEND RECEIVED	14-FEB-23	4,130.28	4,130.28		
	DV	DIVIDEND RECEIVED	17-MAY-23	4,130.28	4,130.28		
	DV	DIVIDEND RECEIVED	16-AUG-23	4,130.28	4,130.28		
	DV	DIVIDEND RECEIVED	15-NOV-23	4,130.28	4,130.28		
CLOROX CO/THE	DV	DIVIDEND RECEIVED	10-FEB-23	2,887.46	2,887.46		
	DV	DIVIDEND RECEIVED	12-MAY-23	2,887.46	2,887.46		
	DV	DIVIDEND RECEIVED	25-AUG-23	2,936.40	2,936.40		
	DV	DIVIDEND RECEIVED	09-NOV-23	2,936.40	2,936.40		
COCA-COLA CO/THE	DV	DIVIDEND RECEIVED	03-APR-23	35,113.64	35,113.64		
	DV	DIVIDEND RECEIVED	03-JUL-23	35,304.54	35,304.54		
	DV	DIVIDEND RECEIVED	02-OCT-23	35,304.54	35,304.54		
	DV	DIVIDEND RECEIVED	15-DEC-23	35,304.54	35,304.54		
COGNIZANT TECHNOLOGY SOLUTIONS	DV	DIVIDEND RECEIVED	28-FEB-23	2,872.45	2,872.45		
	DV	DIVIDEND RECEIVED	30-MAY-23	2,872.45	2,872.45		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	29-AUG-23	2,872.45	2,872.45		
	DV	DIVIDEND RECEIVED	30-NOV-23	2,872.45	2,872.45		
COLGATE-PALMOLIVE CO	DV	DIVIDEND RECEIVED	14-FEB-23	7,655.36	7,655.36		
	DV	DIVIDEND RECEIVED	15-MAY-23	7,937.76	7,937.76		
	DV	DIVIDEND RECEIVED	15-AUG-23	7,937.76	7,937.76		
	DV	DIVIDEND RECEIVED	15-NOV-23	7,937.76	7,937.76		
COMCAST CORP	DV	DIVIDEND RECEIVED	25-JAN-23	22,729.95	22,729.95		
	DV	DIVIDEND RECEIVED	26-APR-23	23,977.78	23,977.78		
	DV	DIVIDEND RECEIVED	26-JUL-23	23,768.11	23,768.11		
	DV	DIVIDEND RECEIVED	25-OCT-23	23,526.25	23,526.25		
COMERICA INC	DV	DIVIDEND RECEIVED	03-JAN-23	1,685.04	1,685.04		
	DV	DIVIDEND RECEIVED	03-APR-23	1,759.38	1,759.38		
	DV	DIVIDEND RECEIVED	03-JUL-23	1,759.38	1,759.38		
	DV	DIVIDEND RECEIVED	02-OCT-23	1,759.38	1,759.38		
CONAGRA BRANDS INC	DV	DIVIDEND RECEIVED	02-MAR-23	2,985.84	2,985.84		
	DV	DIVIDEND RECEIVED	01-JUN-23	2,985.84	2,985.84		
	DV	DIVIDEND RECEIVED	31-AUG-23	3,166.80	3,166.80		

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	DV	DIVIDEND RECEIVED	30-NOV-23	3,428.95	3,428.95		
CONOCOPHILLIPS	DV	DIVIDEND RECEIVED	13-JAN-23	17,026.80	17,026.80		
	DV	DIVIDEND RECEIVED	01-MAR-23	12,405.24	12,405.24		
	DV	DIVIDEND RECEIVED	14-APR-23	14,434.20	14,434.20		
	DV	DIVIDEND RECEIVED	01-JUN-23	12,269.07	12,269.07		
	DV	DIVIDEND RECEIVED	14-JUL-23	14,306.40	14,306.40		
	DV	DIVIDEND RECEIVED	01-SEP-23	12,160.44	12,160.44		
	DV	DIVIDEND RECEIVED	16-OCT-23	14,175.00	14,175.00		
	DV	DIVIDEND RECEIVED	01-DEC-23	13,702.50	13,702.50		
CONSOLIDATED EDISON INC	DV	DIVIDEND RECEIVED	15-MAR-23	5,591.43	5,591.43		
	DV	DIVIDEND RECEIVED	15-JUN-23	5,591.43	5,591.43		
	DV	DIVIDEND RECEIVED	15-SEP-23	5,591.43	5,591.43		
	DV	DIVIDEND RECEIVED	15-DEC-23	5,591.43	5,591.43		
CONSTELLATION BRANDS INC	DV	DIVIDEND RECEIVED	22-FEB-23	2,478.40	2,478.40		
	DV	DIVIDEND RECEIVED	18-MAY-23	2,848.89	2,848.89		
	DV	DIVIDEND RECEIVED	24-AUG-23	2,848.89	2,848.89		
	DV	DIVIDEND RECEIVED	17-NOV-23	2,848.89	2,848.89		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
COOPER COS INC/THE	DV	DIVIDEND RECEIVED	10-FEB-23	27.90	27.90		
	DV	DIVIDEND RECEIVED	11-AUG-23	27.90	27.90		
CORNING INC	DV	DIVIDEND RECEIVED	30-MAR-23	4,203.92	4,203.92		
	DV	DIVIDEND RECEIVED	29-JUN-23	4,203.92	4,203.92		
	DV	DIVIDEND RECEIVED	28-SEP-23	4,203.92	4,203.92		
	DV	DIVIDEND RECEIVED	15-DEC-23	4,203.92	4,203.92		
CORTEVA INC	DV	DIVIDEND RECEIVED	15-MAR-23	2,062.05	2,062.05		
	DV	DIVIDEND RECEIVED	15-JUN-23	2,062.05	2,062.05		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,199.52	2,199.52		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,199.52	2,199.52		
COSTCO WHOLESALE CORP	DV	DIVIDEND RECEIVED	17-FEB-23	7,810.20	7,810.20		
	DV	DIVIDEND RECEIVED	19-MAY-23	8,897.46	8,897.46		
	DV	DIVIDEND RECEIVED	08-SEP-23	8,897.46	8,897.46		
	DV	DIVIDEND RECEIVED	17-NOV-23	8,936.22	8,936.22		
CROWN CASTLE INC	DV	DIVIDEND RECEIVED	31-MAR-23	13,189.82	13,189.82		
	DV	DIVIDEND RECEIVED	30-JUN-23	13,485.61	13,485.61		
	DV	DIVIDEND RECEIVED	29-SEP-23	13,485.61	13,485.61		

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	DV	DIVIDEND RECEIVED	29-DEC-23	13,485.61	13,485.61		
CUMMINS INC	DV	DIVIDEND RECEIVED	09-MAR-23	4,235.86	4,235.86		
	DV	DIVIDEND RECEIVED	01-JUN-23	4,235.86	4,235.86		
	DV	DIVIDEND RECEIVED	07-SEP-23	4,685.52	4,685.52		
	DV	DIVIDEND RECEIVED	07-DEC-23	4,685.52	4,685.52		
DR HORTON INC	DV	DIVIDEND RECEIVED	14-FEB-23	1,536.50	1,536.50		
	DV	DIVIDEND RECEIVED	10-MAY-23	1,536.50	1,536.50		
	DV	DIVIDEND RECEIVED	14-AUG-23	1,536.50	1,536.50		
	DV	DIVIDEND RECEIVED	28-NOV-23	1,843.80	1,843.80		
DANAHER CORP	DV	DIVIDEND RECEIVED	27-JAN-23	3,196.75	3,196.75		
	DV	DIVIDEND RECEIVED	28-APR-23	3,471.39	3,471.39		
	DV	DIVIDEND RECEIVED	28-JUL-23	3,533.22	3,533.22		
	DV	DIVIDEND RECEIVED	27-OCT-23	3,497.04	3,497.04		
DARDEN RESTAURANTS INC	DV	DIVIDEND RECEIVED	01-FEB-23	2,962.08	2,962.08		
	DV	DIVIDEND RECEIVED	01-MAY-23	2,962.08	2,962.08		
	DV	DIVIDEND RECEIVED	01-AUG-23	3,206.88	3,206.88		
	DV	DIVIDEND RECEIVED	01-NOV-23	3,206.88	3,206.88		

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DEERE & CO	DV	DIVIDEND RECEIVED	08-FEB-23	6,470.40	6,470.40		
	DV	DIVIDEND RECEIVED	08-MAY-23	6,643.75	6,643.75		
	DV	DIVIDEND RECEIVED	08-AUG-23	6,643.75	6,643.75		
	DV	DIVIDEND RECEIVED	08-NOV-23	7,256.25	7,256.25		
DELTA AIR LINES INC	DV	DIVIDEND RECEIVED	07-AUG-23	1,266.40	1,266.40		
	DV	DIVIDEND RECEIVED	02-NOV-23	1,266.40	1,266.40		
DENTSPLY SIRONA INC	DV	DIVIDEND RECEIVED	13-JAN-23	559.00	559.00		
	DV	DIVIDEND RECEIVED	14-APR-23	626.08	626.08		
	DV	DIVIDEND RECEIVED	14-JUL-23	626.08	626.08		
	DV	DIVIDEND RECEIVED	13-OCT-23	626.08	626.08		
DEVON ENERGY CORP	DV	DIVIDEND RECEIVED	31-MAR-23	11,231.80	11,231.80		
	DV	DIVIDEND RECEIVED	30-JUN-23	9,086.40	9,086.40		
	DV	DIVIDEND RECEIVED	29-SEP-23	6,183.80	6,183.80		
	DV	DIVIDEND RECEIVED	29-DEC-23	9,717.40	9,717.40		
DIAMONDBACK ENERGY INC	DV	DIVIDEND RECEIVED	10-MAR-23	7,363.75	7,363.75		
	DV	DIVIDEND RECEIVED	10-MAR-23	2,740.00	2,740.00		
	DV	DIVIDEND RECEIVED	18-MAY-23	108.30	108.30		

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	DV	DIVIDEND RECEIVED	18-MAY-23	2,888.00	2,888.00		
	DV	DIVIDEND RECEIVED	17-AUG-23	3,032.40	3,032.40		
	DV	DIVIDEND RECEIVED	24-NOV-23	3,032.40	3,032.40		
	DV	DIVIDEND RECEIVED	24-NOV-23	9,133.30	9,133.30		
DIGITAL REALTY TRUST INC	DV	DIVIDEND RECEIVED	13-JAN-23	6,706.34	6,706.34		
	DV	DIVIDEND RECEIVED	31-MAR-23	6,922.28	6,922.28		
	DV	DIVIDEND RECEIVED	30-JUN-23	6,922.28	6,922.28		
	DV	DIVIDEND RECEIVED	29-SEP-23	6,922.28	6,922.28		
DISCOVER FINANCIAL SERVICES	DV	DIVIDEND RECEIVED	09-MAR-23	3,158.40	3,158.40		
	DV	DIVIDEND RECEIVED	08-JUN-23	3,684.80	3,684.80		
	DV	DIVIDEND RECEIVED	07-SEP-23	3,502.80	3,502.80		
	DV	DIVIDEND RECEIVED	07-DEC-23	3,502.80	3,502.80		
DOLLAR GENERAL CORP	DV	DIVIDEND RECEIVED	17-JAN-23	2,420.00	2,420.00		
	DV	DIVIDEND RECEIVED	25-APR-23	2,596.00	2,596.00		
	DV	DIVIDEND RECEIVED	25-JUL-23	2,596.00	2,596.00		
	DV	DIVIDEND RECEIVED	24-OCT-23	2,596.00	2,596.00		
DOMINO'S PIZZA INC	DV	DIVIDEND RECEIVED	30-MAR-23	830.06	830.06		

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	DV	DIVIDEND RECEIVED	30-JUN-23	830.06	830.06		
	DV	DIVIDEND RECEIVED	29-SEP-23	830.06	830.06		
	DV	DIVIDEND RECEIVED	29-DEC-23	830.06	830.06		
DOVER CORP	DV	DIVIDEND RECEIVED	15-MAR-23	1,371.08	1,371.08		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,371.08	1,371.08		
	DV	DIVIDEND RECEIVED	15-SEP-23	1,384.65	1,384.65		
	DV	DIVIDEND RECEIVED	15-DEC-23	1,384.65	1,384.65		
DOW INC	DV	DIVIDEND RECEIVED	10-MAR-23	9,764.30	9,764.30		
	DV	DIVIDEND RECEIVED	09-JUN-23	9,764.30	9,764.30		
	DV	DIVIDEND RECEIVED	08-SEP-23	9,764.30	9,764.30		
	DV	DIVIDEND RECEIVED	08-DEC-23	9,764.30	9,764.30		
DUPONT DE NEMOURS INC	DV	DIVIDEND RECEIVED	15-MAR-23	3,517.56	3,517.56		
	DV	DIVIDEND RECEIVED	15-JUN-23	3,234.24	3,234.24		
	DV	DIVIDEND RECEIVED	15-SEP-23	3,234.24	3,234.24		
	DV	DIVIDEND RECEIVED	15-DEC-23	3,234.24	3,234.24		
EOG RESOURCES INC	DV	DIVIDEND RECEIVED	31-JAN-23	9,376.13	9,376.13		
	DV	DIVIDEND RECEIVED	30-MAR-23	11,508.00	11,508.00		

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	DV	DIVIDEND RECEIVED	28-APR-23	9,494.10	9,494.10		
	DV	DIVIDEND RECEIVED	31-JUL-23	9,494.10	9,494.10		
	DV	DIVIDEND RECEIVED	31-OCT-23	9,494.10	9,494.10		
	DV	DIVIDEND RECEIVED	29-DEC-23	17,262.00	17,262.00		
EQT CORP	DV	DIVIDEND RECEIVED	01-MAR-23	1,070.25	1,070.25		
	DV	DIVIDEND RECEIVED	01-JUN-23	1,070.25	1,070.25		
	DV	DIVIDEND RECEIVED	01-SEP-23	1,070.25	1,070.25		
	DV	DIVIDEND RECEIVED	01-DEC-23	1,123.76	1,123.76		
EASTMAN CHEMICAL CO	DV	DIVIDEND RECEIVED	06-JAN-23	2,003.44	2,003.44		
	DV	DIVIDEND RECEIVED	10-APR-23	2,003.44	2,003.44		
	DV	DIVIDEND RECEIVED	07-JUL-23	2,003.44	2,003.44		
	DV	DIVIDEND RECEIVED	06-OCT-23	2,003.44	2,003.44		
EBAY INC	DV	DIVIDEND RECEIVED	24-MAR-23	2,674.25	2,674.25		
	DV	DIVIDEND RECEIVED	16-JUN-23	2,674.25	2,674.25		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,674.25	2,674.25		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,674.25	2,674.25		
ECOLAB INC	DV	DIVIDEND RECEIVED	17-JAN-23	2,565.73	2,565.73		

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	DV	DIVIDEND RECEIVED	17-APR-23	2,565.73	2,565.73		
	DV	DIVIDEND RECEIVED	17-JUL-23	2,565.73	2,565.73		
	DV	DIVIDEND RECEIVED	16-OCT-23	2,655.83	2,655.83		
ELECTRONIC ARTS INC	DV	DIVIDEND RECEIVED	22-MAR-23	967.29	967.29		
	DV	DIVIDEND RECEIVED	21-JUN-23	967.29	967.29		
	DV	DIVIDEND RECEIVED	20-SEP-23	967.29	967.29		
	DV	DIVIDEND RECEIVED	20-DEC-23	924.35	924.35		
EMERSON ELECTRIC CO	DV	DIVIDEND RECEIVED	10-MAR-23	5,972.72	5,972.72		
	DV	DIVIDEND RECEIVED	09-JUN-23	5,972.72	5,972.72		
	DV	DIVIDEND RECEIVED	11-SEP-23	5,972.72	5,972.72		
	DV	DIVIDEND RECEIVED	11-DEC-23	5,921.48	5,921.48		
EQUIFAX INC	DV	DIVIDEND RECEIVED	15-MAR-23	933.27	933.27		
	DV	DIVIDEND RECEIVED	15-JUN-23	933.27	933.27		
	DV	DIVIDEND RECEIVED	15-SEP-23	933.27	933.27		
	DV	DIVIDEND RECEIVED	15-DEC-23	933.27	933.27		
EQUINIX INC	DV	DIVIDEND RECEIVED	22-MAR-23	6,158.46	6,158.46		
	DV	DIVIDEND RECEIVED	21-JUN-23	6,281.22	6,281.22		

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	DV	DIVIDEND RECEIVED	20-SEP-23	6,281.22	6,281.22		
	DV	DIVIDEND RECEIVED	13-DEC-23	7,846.92	7,846.92		
EQUITY RESIDENTIAL	DV	DIVIDEND RECEIVED	13-JAN-23	4,022.50	4,022.50		
	DV	DIVIDEND RECEIVED	14-APR-23	4,263.85	4,263.85		
	DV	DIVIDEND RECEIVED	14-JUL-23	4,263.85	4,263.85		
	DV	DIVIDEND RECEIVED	13-OCT-23	4,479.83	4,479.83		
ESSEX PROPERTY TRUST INC	DV	DIVIDEND RECEIVED	13-JAN-23	2,699.40	2,699.40		
	DV	DIVIDEND RECEIVED	14-APR-23	2,834.37	2,834.37		
	DV	DIVIDEND RECEIVED	14-JUL-23	2,834.37	2,834.37		
	DV	DIVIDEND RECEIVED	13-OCT-23	2,834.37	2,834.37		
EVERSOURCE ENERGY	DV	DIVIDEND RECEIVED	31-MAR-23	4,541.40	4,541.40		
	DV	DIVIDEND RECEIVED	30-JUN-23	4,541.40	4,541.40		
	DV	DIVIDEND RECEIVED	29-SEP-23	4,541.40	4,541.40		
	DV	DIVIDEND RECEIVED	29-DEC-23	4,541.40	4,541.40		
EXPEDITORS INTERNATIONAL OF WA	DV	DIVIDEND RECEIVED	15-JUN-23	2,204.55	2,204.55		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,077.59	2,077.59		
EXTRA SPACE STORAGE INC	DV	DIVIDEND RECEIVED	31-MAR-23	4,293.00	4,293.00		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	30-JUN-23	4,293.00	4,293.00		
	DV	DIVIDEND RECEIVED	19-JUL-23	2,676.50	2,676.50		
	DV	DIVIDEND RECEIVED	29-SEP-23	2,538.82	2,538.82		
	DV	DIVIDEND RECEIVED	29-DEC-23	6,742.44	6,742.44		
EXXON MOBIL CORP	DV	DIVIDEND RECEIVED	10-MAR-23	73,415.16	73,415.16		
	DV	DIVIDEND RECEIVED	09-JUN-23	73,678.15	73,678.15		
	DV	DIVIDEND RECEIVED	11-SEP-23	72,495.15	72,495.15		
	DV	DIVIDEND RECEIVED	11-DEC-23	75,971.50	75,971.50		
FMC CORP	DV	DIVIDEND RECEIVED	19-JAN-23	1,386.78	1,386.78		
	DV	DIVIDEND RECEIVED	20-APR-23	1,386.78	1,386.78		
	DV	DIVIDEND RECEIVED	20-JUL-23	1,386.78	1,386.78		
	DV	DIVIDEND RECEIVED	19-OCT-23	1,386.78	1,386.78		
FACTSET RESEARCH SYSTEMS INC	DV	DIVIDEND RECEIVED	16-MAR-23	645.25	645.25		
	DV	DIVIDEND RECEIVED	15-JUN-23	710.50	710.50		
	DV	DIVIDEND RECEIVED	21-SEP-23	710.50	710.50		
	DV	DIVIDEND RECEIVED	21-DEC-23	710.50	710.50		
FASTENAL CO	DV	DIVIDEND RECEIVED	02-MAR-23	3,930.50	3,930.50		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	25-MAY-23	3,930.50	3,930.50		
	DV	DIVIDEND RECEIVED	24-AUG-23	3,930.50	3,930.50		
	DV	DIVIDEND RECEIVED	24-NOV-23	3,930.50	3,930.50		
	DV	DIVIDEND RECEIVED	20-DEC-23	4,267.40	4,267.40		
FEDERAL REALTY INVESTMENT TRUS	DV	DIVIDEND RECEIVED	17-JAN-23	1,634.04	1,634.04		
	DV	DIVIDEND RECEIVED	17-APR-23	1,634.04	1,634.04		
	DV	DIVIDEND RECEIVED	17-JUL-23	1,634.04	1,634.04		
	DV	DIVIDEND RECEIVED	16-OCT-23	1,649.17	1,649.17		
FEDEX CORP	DV	DIVIDEND RECEIVED	03-JAN-23	5,300.35	5,300.35		
	DV	DIVIDEND RECEIVED	03-APR-23	5,300.35	5,300.35		
	DV	DIVIDEND RECEIVED	03-JUL-23	5,807.34	5,807.34		
	DV	DIVIDEND RECEIVED	02-OCT-23	5,807.34	5,807.34		
FIDELITY NATIONAL INFORMATION	DV	DIVIDEND RECEIVED	24-MAR-23	6,132.88	6,132.88		
	DV	DIVIDEND RECEIVED	23-JUN-23	6,132.88	6,132.88		
	DV	DIVIDEND RECEIVED	22-SEP-23	6,132.88	6,132.88		
	DV	DIVIDEND RECEIVED	22-DEC-23	6,132.88	6,132.88		
FIFTH THIRD BANCORP	DV	DIVIDEND RECEIVED	17-JAN-23	4,258.98	4,258.98		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	17-APR-23	4,436.52	4,436.52		
	DV	DIVIDEND RECEIVED	17-JUL-23	4,436.52	4,436.52		
	DV	DIVIDEND RECEIVED	16-OCT-23	4,705.40	4,705.40		
FIRST REPUBLIC BANK/CA	DV	DIVIDEND RECEIVED	09-FEB-23	950.94	950.94		
FORD MOTOR CO	DV	DIVIDEND RECEIVED	01-MAR-23	62,076.80	62,076.80		
	DV	DIVIDEND RECEIVED	01-JUN-23	11,639.40	11,639.40		
	DV	DIVIDEND RECEIVED	01-SEP-23	11,639.40	11,639.40		
	DV	DIVIDEND RECEIVED	01-DEC-23	11,639.40	11,639.40		
FORTIVE CORP	DV	DIVIDEND RECEIVED	31-MAR-23	473.34	473.34		
	DV	DIVIDEND RECEIVED	30-JUN-23	473.34	473.34		
	DV	DIVIDEND RECEIVED	29-SEP-23	473.34	473.34		
	DV	DIVIDEND RECEIVED	29-DEC-23	540.96	540.96		
FOX CORP	DV	DIVIDEND RECEIVED	29-MAR-23	1,510.50	1,510.50		
	DV	DIVIDEND RECEIVED	27-SEP-23	1,378.52	1,378.52		
FOX CORP	DV	DIVIDEND RECEIVED	29-MAR-23	678.50	678.50		
	DV	DIVIDEND RECEIVED	27-SEP-23	705.64	705.64		
FRANKLIN RESOURCES INC	DV	DIVIDEND RECEIVED	13-JAN-23	1,646.70	1,646.70		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	14-APR-23	1,646.70	1,646.70		
	DV	DIVIDEND RECEIVED	14-JUL-23	1,646.70	1,646.70		
	DV	DIVIDEND RECEIVED	13-OCT-23	1,646.70	1,646.70		
FREEPORT-MCMORAN INC	DV	DIVIDEND RECEIVED	01-FEB-23	4,153.80	4,153.80		
	DV	DIVIDEND RECEIVED	01-MAY-23	2,076.90	2,076.90		
	DV	DIVIDEND RECEIVED	01-MAY-23	2,076.90	2,076.90		
	DV	DIVIDEND RECEIVED	01-AUG-23	2,118.15	2,118.15		
	DV	DIVIDEND RECEIVED	01-AUG-23	2,118.15	2,118.15		
	DV	DIVIDEND RECEIVED	01-NOV-23	4,236.30	4,236.30		
GE HEALTHCARE INC	DV	DIVIDEND RECEIVED	15-JUN-23	212.73	212.73		
	DV	DIVIDEND RECEIVED	15-AUG-23	230.91	230.91		
	DV	DIVIDEND RECEIVED	15-NOV-23	230.91	230.91		
ARTHUR J GALLAGHER & CO	DV	DIVIDEND RECEIVED	17-MAR-23	2,230.80	2,230.80		
	DV	DIVIDEND RECEIVED	16-JUN-23	2,302.85	2,302.85		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,302.85	2,302.85		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,302.85	2,302.85		
GENERAL DYNAMICS CORP	DV	DIVIDEND RECEIVED	10-FEB-23	5,507.46	5,507.46		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	12-MAY-23	5,769.72	5,769.72		
	DV	DIVIDEND RECEIVED	11-AUG-23	5,769.72	5,769.72		
	DV	DIVIDEND RECEIVED	10-NOV-23	5,769.72	5,769.72		
GENERAL ELECTRIC CO	DV	DIVIDEND RECEIVED	25-JAN-23	1,701.84	1,701.84		
	DV	DIVIDEND RECEIVED	25-APR-23	1,701.84	1,701.84		
	DV	DIVIDEND RECEIVED	25-JUL-23	1,701.84	1,701.84		
	DV	DIVIDEND RECEIVED	25-OCT-23	1,716.56	1,716.56		
GENERAL MILLS INC	DV	DIVIDEND RECEIVED	01-FEB-23	6,167.88	6,167.88		
	DV	DIVIDEND RECEIVED	01-MAY-23	6,300.72	6,300.72		
	DV	DIVIDEND RECEIVED	01-AUG-23	6,884.12	6,884.12		
	DV	DIVIDEND RECEIVED	01-NOV-23	6,884.12	6,884.12		
GENERAL MOTORS CO	DV	DIVIDEND RECEIVED	16-MAR-23	2,529.27	2,529.27		
	DV	DIVIDEND RECEIVED	15-JUN-23	2,467.26	2,467.26		
	DV	DIVIDEND RECEIVED	14-SEP-23	2,467.26	2,467.26		
	DV	DIVIDEND RECEIVED	14-DEC-23	2,400.39	2,400.39		
GENUINE PARTS CO	DV	DIVIDEND RECEIVED	03-JAN-23	2,497.95	2,497.95		
	DV	DIVIDEND RECEIVED	03-APR-23	2,651.45	2,651.45		

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	DV	DIVIDEND RECEIVED	03-JUL-23	2,651.45	2,651.45		
	DV	DIVIDEND RECEIVED	02-OCT-23	2,651.45	2,651.45		
GILEAD SCIENCES INC	DV	DIVIDEND RECEIVED	30-MAR-23	18,423.00	18,423.00		
	DV	DIVIDEND RECEIVED	29-JUN-23	18,423.00	18,423.00		
	DV	DIVIDEND RECEIVED	28-SEP-23	18,423.00	18,423.00		
	DV	DIVIDEND RECEIVED	28-DEC-23	18,423.00	18,423.00		
GLOBAL PAYMENTS INC	DV	DIVIDEND RECEIVED	31-MAR-23	1,368.00	1,368.00		
	DV	DIVIDEND RECEIVED	30-JUN-23	1,291.00	1,291.00		
	DV	DIVIDEND RECEIVED	29-SEP-23	1,291.00	1,291.00		
	DV	DIVIDEND RECEIVED	29-DEC-23	1,291.00	1,291.00		
GLOBE LIFE INC	DV	DIVIDEND RECEIVED	01-FEB-23	390.10	390.10		
	DV	DIVIDEND RECEIVED	01-MAY-23	423.00	423.00		
	DV	DIVIDEND RECEIVED	01-AUG-23	423.00	423.00		
	DV	DIVIDEND RECEIVED	01-NOV-23	423.00	423.00		
GOLDMAN SACHS GROUP INC/THE	DV	DIVIDEND RECEIVED	30-MAR-23	16,567.50	16,567.50		
	DV	DIVIDEND RECEIVED	29-JUN-23	16,567.50	16,567.50		
	DV	DIVIDEND RECEIVED	28-SEP-23	18,015.25	18,015.25		

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	DV	DIVIDEND RECEIVED	28-DEC-23	18,015.25	18,015.25		
WW GRAINGER INC	DV	DIVIDEND RECEIVED	01-MAR-23	1,501.56	1,501.56		
	DV	DIVIDEND RECEIVED	01-JUN-23	1,623.78	1,623.78		
	DV	DIVIDEND RECEIVED	01-SEP-23	1,623.78	1,623.78		
	DV	DIVIDEND RECEIVED	01-DEC-23	1,623.78	1,623.78		
HCA HEALTHCARE INC	DV	DIVIDEND RECEIVED	31-MAR-23	2,489.40	2,489.40		
	DV	DIVIDEND RECEIVED	30-JUN-23	2,489.40	2,489.40		
	DV	DIVIDEND RECEIVED	29-SEP-23	2,439.00	2,439.00		
	DV	DIVIDEND RECEIVED	28-DEC-23	2,379.60	2,379.60		
HP INC	DV	DIVIDEND RECEIVED	04-JAN-23	4,602.94	4,602.94		
	DV	DIVIDEND RECEIVED	05-APR-23	4,602.94	4,602.94		
	DV	DIVIDEND RECEIVED	05-JUL-23	4,602.94	4,602.94		
	DV	DIVIDEND RECEIVED	04-OCT-23	4,602.94	4,602.94		
HALLIBURTON CO	DV	DIVIDEND RECEIVED	29-MAR-23	2,880.32	2,880.32		
	DV	DIVIDEND RECEIVED	28-JUN-23	2,880.32	2,880.32		
	DV	DIVIDEND RECEIVED	27-SEP-23	2,880.32	2,880.32		
	DV	DIVIDEND RECEIVED	27-DEC-23	2,880.32	2,880.32		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
HARTFORD FINANCIAL SERVICES GR	DV	DIVIDEND RECEIVED	04-JAN-23	2,728.08	2,728.08		
	DV	DIVIDEND RECEIVED	04-APR-23	2,728.08	2,728.08		
	DV	DIVIDEND RECEIVED	05-JUL-23	2,728.08	2,728.08		
	DV	DIVIDEND RECEIVED	03-OCT-23	2,598.03	2,598.03		
HASBRO INC	DV	DIVIDEND RECEIVED	15-FEB-23	1,786.40	1,786.40		
	DV	DIVIDEND RECEIVED	15-MAY-23	1,786.40	1,786.40		
	DV	DIVIDEND RECEIVED	15-AUG-23	1,786.40	1,786.40		
	DV	DIVIDEND RECEIVED	15-NOV-23	1,786.40	1,786.40		
HEALTHPEAK PROPERTIES INTERIM	DV	DIVIDEND RECEIVED	23-FEB-23	3,290.10	3,290.10		
	DV	DIVIDEND RECEIVED	19-MAY-23	3,290.10	3,290.10		
	DV	DIVIDEND RECEIVED	18-AUG-23	3,290.10	3,290.10		
	DV	DIVIDEND RECEIVED	20-NOV-23	3,290.10	3,290.10		
JACK HENRY & ASSOCIATES INC	DV	DIVIDEND RECEIVED	24-MAR-23	726.44	726.44		
	DV	DIVIDEND RECEIVED	15-JUN-23	726.44	726.44		
	DV	DIVIDEND RECEIVED	28-SEP-23	726.44	726.44		
	DV	DIVIDEND RECEIVED	22-DEC-23	726.44	726.44		
HERSHEY CO/THE	DV	DIVIDEND RECEIVED	15-MAR-23	2,994.04	2,994.04		

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	DV	DIVIDEND RECEIVED	15-JUN-23	2,994.04	2,994.04		
	DV	DIVIDEND RECEIVED	15-SEP-23	3,444.88	3,444.88		
	DV	DIVIDEND RECEIVED	15-DEC-23	3,444.88	3,444.88		
HESS CORP	DV	DIVIDEND RECEIVED	30-MAR-23	2,403.63	2,403.63		
	DV	DIVIDEND RECEIVED	30-JUN-23	2,403.63	2,403.63		
	DV	DIVIDEND RECEIVED	29-SEP-23	2,403.63	2,403.63		
	DV	DIVIDEND RECEIVED	29-DEC-23	2,403.63	2,403.63		
HEWLETT PACKARD ENTERPRISE CO	DV	DIVIDEND RECEIVED	13-JAN-23	2,960.40	2,960.40		
	DV	DIVIDEND RECEIVED	14-APR-23	2,960.40	2,960.40		
	DV	DIVIDEND RECEIVED	14-JUL-23	2,960.40	2,960.40		
	DV	DIVIDEND RECEIVED	13-OCT-23	2,960.40	2,960.40		
HILTON WORLDWIDE HOLDINGS INC	DV	DIVIDEND RECEIVED	31-MAR-23	788.40	788.40		
	DV	DIVIDEND RECEIVED	30-JUN-23	788.40	788.40		
	DV	DIVIDEND RECEIVED	29-SEP-23	788.40	788.40		
	DV	DIVIDEND RECEIVED	29-DEC-23	788.40	788.40		
HOME DEPOT INC/THE	DV	DIVIDEND RECEIVED	23-MAR-23	41,848.07	41,848.07		
	DV	DIVIDEND RECEIVED	15-JUN-23	41,848.07	41,848.07		

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	DV	DIVIDEND RECEIVED	14-SEP-23	41,703.86	41,703.86		
	DV	DIVIDEND RECEIVED	14-DEC-23	41,421.71	41,421.71		
HONEYWELL INTERNATIONAL INC	DV	DIVIDEND RECEIVED	10-MAR-23	13,574.37	13,574.37		
	DV	DIVIDEND RECEIVED	02-JUN-23	13,574.37	13,574.37		
	DV	DIVIDEND RECEIVED	01-SEP-23	13,574.37	13,574.37		
	DV	DIVIDEND RECEIVED	01-DEC-23	14,233.32	14,233.32		
HORMEL FOODS CORP	DV	DIVIDEND RECEIVED	15-FEB-23	1,571.90	1,571.90		
	DV	DIVIDEND RECEIVED	15-MAY-23	1,571.90	1,571.90		
	DV	DIVIDEND RECEIVED	15-AUG-23	1,571.90	1,571.90		
	DV	DIVIDEND RECEIVED	15-NOV-23	1,571.90	1,571.90		
HOST HOTELS & RESORTS INC	DV	DIVIDEND RECEIVED	17-JAN-23	2,878.00	2,878.00		
	DV	DIVIDEND RECEIVED	17-JAN-23	1,726.80	1,726.80		
	DV	DIVIDEND RECEIVED	17-APR-23	1,726.80	1,726.80		
	DV	DIVIDEND RECEIVED	17-JUL-23	2,158.50	2,158.50		
	DV	DIVIDEND RECEIVED	16-OCT-23	2,590.20	2,590.20		
HOWMET AEROSPACE INC	DV	DIVIDEND RECEIVED	27-FEB-23	284.80	284.80		
	DV	DIVIDEND RECEIVED	25-MAY-23	284.80	284.80		

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	DV	DIVIDEND RECEIVED	25-AUG-23	284.80	284.80		
	DV	DIVIDEND RECEIVED	27-NOV-23	384.90	384.90		
HUBBELL INC	DV	DIVIDEND RECEIVED	15-DEC-23	1,293.20	1,293.20		
HUMANA INC	DV	DIVIDEND RECEIVED	27-JAN-23	1,936.46	1,936.46		
	DV	DIVIDEND RECEIVED	28-APR-23	2,172.68	2,172.68		
	DV	DIVIDEND RECEIVED	28-JUL-23	2,172.68	2,172.68		
	DV	DIVIDEND RECEIVED	27-OCT-23	2,172.68	2,172.68		
JB HUNT TRANSPORT SERVICES INC	DV	DIVIDEND RECEIVED	24-FEB-23	665.70	665.70		
	DV	DIVIDEND RECEIVED	26-MAY-23	665.70	665.70		
	DV	DIVIDEND RECEIVED	18-AUG-23	665.70	665.70		
	DV	DIVIDEND RECEIVED	24-NOV-23	665.70	665.70		
HUNTINGTON BANCSHARES INC/OH	DV	DIVIDEND RECEIVED	03-JAN-23	4,231.97	4,231.97		
	DV	DIVIDEND RECEIVED	03-APR-23	4,231.97	4,231.97		
	DV	DIVIDEND RECEIVED	03-JUL-23	4,231.97	4,231.97		
	DV	DIVIDEND RECEIVED	02-OCT-23	4,231.97	4,231.97		
HUNTINGTON INGALLS INDUSTRIES	DV	DIVIDEND RECEIVED	10-MAR-23	933.72	933.72		
	DV	DIVIDEND RECEIVED	09-JUN-23	933.72	933.72		

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	DV	DIVIDEND RECEIVED	08-SEP-23	933.72	933.72		
	DV	DIVIDEND RECEIVED	08-DEC-23	978.90	978.90		
IDEX CORP	DV	DIVIDEND RECEIVED	27-JAN-23	901.20	901.20		
	DV	DIVIDEND RECEIVED	23-JUN-23	961.28	961.28		
	DV	DIVIDEND RECEIVED	28-JUL-23	961.28	961.28		
	DV	DIVIDEND RECEIVED	27-OCT-23	961.28	961.28		
ILLINOIS TOOL WORKS INC	DV	DIVIDEND RECEIVED	12-JAN-23	7,218.10	7,218.10		
	DV	DIVIDEND RECEIVED	13-APR-23	7,218.10	7,218.10		
	DV	DIVIDEND RECEIVED	13-JUL-23	7,218.10	7,218.10		
	DV	DIVIDEND RECEIVED	12-OCT-23	7,714.00	7,714.00		
INGERSOLL RAND INC	DV	DIVIDEND RECEIVED	24-MAR-23	153.72	153.72		
	DV	DIVIDEND RECEIVED	22-JUN-23	153.72	153.72		
	DV	DIVIDEND RECEIVED	21-SEP-23	153.72	153.72		
	DV	DIVIDEND RECEIVED	14-DEC-23	153.72	153.72		
INTEL CORP	DV	DIVIDEND RECEIVED	01-MAR-23	29,409.15	29,409.15		
	DV	DIVIDEND RECEIVED	01-JUN-23	10,169.13	10,169.13		
	DV	DIVIDEND RECEIVED	01-SEP-23	10,273.50	10,273.50		

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	DV	DIVIDEND RECEIVED	01-DEC-23	10,345.25	10,345.25		
INTERCONTINENTAL EXCHANGE INC	DV	DIVIDEND RECEIVED	31-MAR-23	4,548.60	4,548.60		
	DV	DIVIDEND RECEIVED	30-JUN-23	4,548.60	4,548.60		
	DV	DIVIDEND RECEIVED	29-SEP-23	4,633.44	4,633.44		
	DV	DIVIDEND RECEIVED	29-DEC-23	4,746.00	4,746.00		
INTERNATIONAL BUSINESS MACHINE	DV	DIVIDEND RECEIVED	10-MAR-23	29,180.25	29,180.25		
	DV	DIVIDEND RECEIVED	12-JUN-23	29,357.10	29,357.10		
	DV	DIVIDEND RECEIVED	11-SEP-23	29,702.38	29,702.38		
	DV	DIVIDEND RECEIVED	11-DEC-23	29,951.38	29,951.38		
INTERNATIONAL FLAVORS & FRAGRA	DV	DIVIDEND RECEIVED	06-JAN-23	3,888.81	3,888.81		
	DV	DIVIDEND RECEIVED	06-APR-23	4,037.04	4,037.04		
	DV	DIVIDEND RECEIVED	11-JUL-23	4,037.04	4,037.04		
	DV	DIVIDEND RECEIVED	05-OCT-23	4,037.04	4,037.04		
INTERNATIONAL PAPER CO	DV	DIVIDEND RECEIVED	15-MAR-23	3,378.56	3,378.56		
	DV	DIVIDEND RECEIVED	15-JUN-23	3,378.56	3,378.56		
	DV	DIVIDEND RECEIVED	15-SEP-23	3,378.56	3,378.56		
	DV	DIVIDEND RECEIVED	15-DEC-23	3,378.56	3,378.56		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
INTERPUBLIC GROUP OF COS INC/T	DV	DIVIDEND RECEIVED	15-MAR-23	2,302.37	2,302.37		
	DV	DIVIDEND RECEIVED	20-JUN-23	2,302.37	2,302.37		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,302.37	2,302.37		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,302.37	2,302.37		
INTUIT INC	DV	DIVIDEND RECEIVED	18-JAN-23	4,268.16	4,268.16		
	DV	DIVIDEND RECEIVED	18-APR-23	4,305.60	4,305.60		
	DV	DIVIDEND RECEIVED	18-JUL-23	4,305.60	4,305.60		
	DV	DIVIDEND RECEIVED	17-OCT-23	4,968.00	4,968.00		
INVITATION HOMES INC	DV	DIVIDEND RECEIVED	28-FEB-23	2,904.20	2,904.20		
	DV	DIVIDEND RECEIVED	26-MAY-23	2,904.20	2,904.20		
	DV	DIVIDEND RECEIVED	25-AUG-23	2,904.20	2,904.20		
	DV	DIVIDEND RECEIVED	22-NOV-23	2,904.20	2,904.20		
IRON MOUNTAIN INC	DV	DIVIDEND RECEIVED	05-JAN-23	3,608.33	3,608.33		
	DV	DIVIDEND RECEIVED	05-APR-23	3,608.33	3,608.33		
	DV	DIVIDEND RECEIVED	06-JUL-23	3,608.33	3,608.33		
	DV	DIVIDEND RECEIVED	05-OCT-23	3,792.10	3,792.10		
JPMORGAN CHASE & CO	DV	DIVIDEND RECEIVED	31-JAN-23	57,249.00	57,249.00		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	01-MAY-23	57,668.00	57,668.00		
	DV	DIVIDEND RECEIVED	31-JUL-23	57,668.00	57,668.00		
	DV	DIVIDEND RECEIVED	31-OCT-23	60,162.90	60,162.90		
JACOBS SOLUTIONS INC	DV	DIVIDEND RECEIVED	24-MAR-23	639.08	639.08		
	DV	DIVIDEND RECEIVED	23-JUN-23	639.08	639.08		
	DV	DIVIDEND RECEIVED	25-AUG-23	639.08	639.08		
	DV	DIVIDEND RECEIVED	09-NOV-23	639.08	639.08		
JOHNSON & JOHNSON	DV	DIVIDEND RECEIVED	07-MAR-23	57,895.55	57,895.55		
	DV	DIVIDEND RECEIVED	06-JUN-23	61,146.96	61,146.96		
	DV	DIVIDEND RECEIVED	07-SEP-23	55,433.77	55,433.77		
	DV	DIVIDEND RECEIVED	05-DEC-23	56,545.23	56,545.23		
JUNIPER NETWORKS INC	DV	DIVIDEND RECEIVED	22-MAR-23	1,349.70	1,349.70		
	DV	DIVIDEND RECEIVED	22-JUN-23	1,349.70	1,349.70		
	DV	DIVIDEND RECEIVED	22-SEP-23	1,349.70	1,349.70		
	DV	DIVIDEND RECEIVED	22-DEC-23	1,349.70	1,349.70		
KLA CORP	DV	DIVIDEND RECEIVED	01-MAR-23	3,552.90	3,552.90		
	DV	DIVIDEND RECEIVED	01-JUN-23	3,552.90	3,552.90		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	01-SEP-23	3,552.90	3,552.90		
	DV	DIVIDEND RECEIVED	01-DEC-23	3,886.00	3,886.00		
KELLOGG CO	DV	DIVIDEND RECEIVED	15-MAR-23	2,938.79	2,938.79		
	DV	DIVIDEND RECEIVED	15-JUN-23	2,938.79	2,938.79		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,988.60	2,988.60		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,789.36	2,789.36		
KENVUE INC	DV	DIVIDEND RECEIVED	07-SEP-23	8,186.40	8,186.40		
	DV	DIVIDEND RECEIVED	22-NOV-23	6,926.40	6,926.40		
KEURIG DR PEPPER INC	DV	DIVIDEND RECEIVED	20-JAN-23	3,276.40	3,276.40		
	DV	DIVIDEND RECEIVED	14-APR-23	3,276.40	3,276.40		
	DV	DIVIDEND RECEIVED	14-JUL-23	3,276.40	3,276.40		
	DV	DIVIDEND RECEIVED	13-OCT-23	4,253.56	4,253.56		
KEYCORP	DV	DIVIDEND RECEIVED	15-MAR-23	3,605.75	3,605.75		
	DV	DIVIDEND RECEIVED	15-JUN-23	3,605.75	3,605.75		
	DV	DIVIDEND RECEIVED	15-SEP-23	3,605.75	3,605.75		
	DV	DIVIDEND RECEIVED	15-DEC-23	3,605.75	3,605.75		
KIMBERLY-CLARK CORP	DV	DIVIDEND RECEIVED	04-JAN-23	7,591.04	7,591.04		

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	DV	DIVIDEND RECEIVED	04-APR-23	7,888.30	7,888.30		
	DV	DIVIDEND RECEIVED	05-JUL-23	7,888.30	7,888.30		
	DV	DIVIDEND RECEIVED	03-OCT-23	7,888.30	7,888.30		
KIMCO REALTY CORP	DV	DIVIDEND RECEIVED	23-MAR-23	2,822.33	2,822.33		
	DV	DIVIDEND RECEIVED	22-JUN-23	2,822.33	2,822.33		
	DV	DIVIDEND RECEIVED	21-SEP-23	2,822.33	2,822.33		
	DV	DIVIDEND RECEIVED	21-DEC-23	2,945.04	2,945.04		
	DV	DIVIDEND RECEIVED	21-DEC-23	1,104.39	1,104.39		
KINDER MORGAN INC	DV	DIVIDEND RECEIVED	15-FEB-23	10,538.90	10,538.90		
	DV	DIVIDEND RECEIVED	15-MAY-23	11,155.64	11,155.64		
	DV	DIVIDEND RECEIVED	15-AUG-23	11,155.64	11,155.64		
	DV	DIVIDEND RECEIVED	15-NOV-23	10,813.54	10,813.54		
KRAFT HEINZ CO/THE	DV	DIVIDEND RECEIVED	31-MAR-23	6,141.20	6,141.20		
	DV	DIVIDEND RECEIVED	30-JUN-23	6,141.20	6,141.20		
	DV	DIVIDEND RECEIVED	29-SEP-23	6,141.20	6,141.20		
	DV	DIVIDEND RECEIVED	29-DEC-23	6,404.00	6,404.00		
KROGER CO/THE	DV	DIVIDEND RECEIVED	01-MAR-23	3,318.38	3,318.38		

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	DV	DIVIDEND RECEIVED	01-JUN-23	3,318.38	3,318.38		
	DV	DIVIDEND RECEIVED	01-SEP-23	3,701.27	3,701.27		
	DV	DIVIDEND RECEIVED	01-DEC-23	3,836.99	3,836.99		
LKQ CORP	DV	DIVIDEND RECEIVED	30-MAR-23	1,390.95	1,390.95		
	DV	DIVIDEND RECEIVED	01-JUN-23	1,390.95	1,390.95		
	DV	DIVIDEND RECEIVED	31-AUG-23	1,390.95	1,390.95		
	DV	DIVIDEND RECEIVED	30-NOV-23	1,641.30	1,641.30		
L3HARRIS TECHNOLOGIES INC	DV	DIVIDEND RECEIVED	24-MAR-23	4,219.14	4,219.14		
	DV	DIVIDEND RECEIVED	16-JUN-23	4,219.14	4,219.14		
	DV	DIVIDEND RECEIVED	19-SEP-23	4,219.14	4,219.14		
	DV	DIVIDEND RECEIVED	01-DEC-23	4,219.14	4,219.14		
LABORATORY CORP OF AMERICA HOL	DV	DIVIDEND RECEIVED	13-MAR-23	1,299.60	1,299.60		
	DV	DIVIDEND RECEIVED	08-JUN-23	1,299.60	1,299.60		
	DV	DIVIDEND RECEIVED	08-SEP-23	1,299.60	1,299.60		
	DV	DIVIDEND RECEIVED	12-DEC-23	1,299.60	1,299.60		
LAM RESEARCH CORP	DV	DIVIDEND RECEIVED	04-JAN-23	4,579.88	4,579.88		
	DV	DIVIDEND RECEIVED	05-APR-23	4,579.88	4,579.88		

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	DV	DIVIDEND RECEIVED	05-JUL-23	4,579.88	4,579.88		
	DV	DIVIDEND RECEIVED	04-OCT-23	5,310.00	5,310.00		
LAMB WESTON HOLDINGS INC	DV	DIVIDEND RECEIVED	03-MAR-23	776.16	776.16		
	DV	DIVIDEND RECEIVED	02-JUN-23	776.16	776.16		
	DV	DIVIDEND RECEIVED	01-SEP-23	776.16	776.16		
	DV	DIVIDEND RECEIVED	01-DEC-23	776.16	776.16		
LAS VEGAS SANDS CORP	DV	DIVIDEND RECEIVED	16-AUG-23	1,340.60	1,340.60		
	DV	DIVIDEND RECEIVED	15-NOV-23	1,340.60	1,340.60		
ESTEE LAUDER COS INC/THE	DV	DIVIDEND RECEIVED	15-MAR-23	2,991.12	2,991.12		
	DV	DIVIDEND RECEIVED	15-JUN-23	2,991.12	2,991.12		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,991.12	2,991.12		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,991.12	2,991.12		
LEIDOS HOLDINGS INC	DV	DIVIDEND RECEIVED	31-MAR-23	983.52	983.52		
	DV	DIVIDEND RECEIVED	30-JUN-23	983.52	983.52		
	DV	DIVIDEND RECEIVED	29-SEP-23	983.52	983.52		
	DV	DIVIDEND RECEIVED	29-DEC-23	1,038.16	1,038.16		
LENNAR CORP	DV	DIVIDEND RECEIVED	10-FEB-23	1,922.63	1,922.63		

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	DV	DIVIDEND RECEIVED	10-MAY-23	1,922.63	1,922.63		
	DV	DIVIDEND RECEIVED	21-JUL-23	1,922.63	1,922.63		
	DV	DIVIDEND RECEIVED	26-OCT-23	1,922.63	1,922.63		
ELI LILLY & CO	DV	DIVIDEND RECEIVED	10-MAR-23	17,457.37	17,457.37		
	DV	DIVIDEND RECEIVED	09-JUN-23	17,543.25	17,543.25		
	DV	DIVIDEND RECEIVED	08-SEP-23	17,543.25	17,543.25		
	DV	DIVIDEND RECEIVED	08-DEC-23	17,814.45	17,814.45		
LINCOLN NATIONAL CORP	DV	DIVIDEND RECEIVED	01-FEB-23	1,341.90	1,341.90		
	DV	DIVIDEND RECEIVED	01-MAY-23	1,341.90	1,341.90		
	DV	DIVIDEND RECEIVED	01-AUG-23	1,341.90	1,341.90		
LOCKHEED MARTIN CORP	DV	DIVIDEND RECEIVED	24-MAR-23	13,746.00	13,746.00		
	DV	DIVIDEND RECEIVED	23-JUN-23	13,392.00	13,392.00		
	DV	DIVIDEND RECEIVED	22-SEP-23	13,392.00	13,392.00		
	DV	DIVIDEND RECEIVED	29-DEC-23	14,061.60	14,061.60		
LOEWS CORP	DV	DIVIDEND RECEIVED	07-MAR-23	236.06	236.06		
	DV	DIVIDEND RECEIVED	06-JUN-23	236.06	236.06		
	DV	DIVIDEND RECEIVED	29-AUG-23	236.06	236.06		

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	DV	DIVIDEND RECEIVED	05-DEC-23	236.06	236.06		
LOWE'S COS INC	DV	DIVIDEND RECEIVED	08-FEB-23	12,719.70	12,719.70		
	DV	DIVIDEND RECEIVED	10-MAY-23	12,479.25	12,479.25		
	DV	DIVIDEND RECEIVED	09-AUG-23	12,926.10	12,926.10		
	DV	DIVIDEND RECEIVED	08-NOV-23	12,703.90	12,703.90		
M&T BANK CORP	DV	DIVIDEND RECEIVED	31-MAR-23	4,473.30	4,473.30		
	DV	DIVIDEND RECEIVED	30-JUN-23	4,473.30	4,473.30		
	DV	DIVIDEND RECEIVED	29-SEP-23	4,248.40	4,248.40		
	DV	DIVIDEND RECEIVED	29-DEC-23	4,248.40	4,248.40		
MSCI INC	DV	DIVIDEND RECEIVED	28-FEB-23	2,145.90	2,145.90		
	DV	DIVIDEND RECEIVED	31-MAY-23	2,145.90	2,145.90		
	DV	DIVIDEND RECEIVED	31-AUG-23	2,145.90	2,145.90		
	DV	DIVIDEND RECEIVED	30-NOV-23	2,145.90	2,145.90		
MARATHON OIL CORP	DV	DIVIDEND RECEIVED	10-MAR-23	1,238.00	1,238.00		
	DV	DIVIDEND RECEIVED	12-JUN-23	1,238.00	1,238.00		
	DV	DIVIDEND RECEIVED	11-SEP-23	1,238.00	1,238.00		
	DV	DIVIDEND RECEIVED	11-DEC-23	1,261.15	1,261.15		

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MARATHON PETROLEUM CORP	DV	DIVIDEND RECEIVED	10-MAR-23	6,858.00	6,858.00		
	DV	DIVIDEND RECEIVED	12-JUN-23	6,705.00	6,705.00		
	DV	DIVIDEND RECEIVED	11-SEP-23	6,270.00	6,270.00		
	DV	DIVIDEND RECEIVED	11-DEC-23	6,508.43	6,508.43		
MARKETAXESS HOLDINGS INC	DV	DIVIDEND RECEIVED	22-FEB-23	558.00	558.00		
	DV	DIVIDEND RECEIVED	24-MAY-23	558.00	558.00		
	DV	DIVIDEND RECEIVED	16-AUG-23	558.00	558.00		
	DV	DIVIDEND RECEIVED	22-NOV-23	558.00	558.00		
MARSH & MCLENNAN COS INC	DV	DIVIDEND RECEIVED	15-FEB-23	5,696.45	5,696.45		
	DV	DIVIDEND RECEIVED	15-MAY-23	5,696.45	5,696.45		
	DV	DIVIDEND RECEIVED	15-AUG-23	6,855.05	6,855.05		
	DV	DIVIDEND RECEIVED	15-NOV-23	6,855.05	6,855.05		
MARRIOTT INTERNATIONAL INC/MD	DV	DIVIDEND RECEIVED	31-MAR-23	2,126.80	2,126.80		
	DV	DIVIDEND RECEIVED	30-JUN-23	2,764.84	2,764.84		
	DV	DIVIDEND RECEIVED	29-SEP-23	2,642.12	2,642.12		
	DV	DIVIDEND RECEIVED	29-DEC-23	2,567.76	2,567.76		
MARTIN MARIETTA MATERIALS INC	DV	DIVIDEND RECEIVED	31-MAR-23	776.16	776.16		

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	DV	DIVIDEND RECEIVED	30-JUN-23	826.32	826.32		
	DV	DIVIDEND RECEIVED	29-SEP-23	926.48	926.48		
	DV	DIVIDEND RECEIVED	29-DEC-23	926.48	926.48		
MASCO CORP	DV	DIVIDEND RECEIVED	13-MAR-23	1,311.86	1,311.86		
	DV	DIVIDEND RECEIVED	12-JUN-23	1,311.86	1,311.86		
	DV	DIVIDEND RECEIVED	28-AUG-23	1,311.86	1,311.86		
	DV	DIVIDEND RECEIVED	27-NOV-23	1,311.86	1,311.86		
MASTERCARD INC	DV	DIVIDEND RECEIVED	09-FEB-23	9,443.19	9,443.19		
	DV	DIVIDEND RECEIVED	09-MAY-23	9,475.68	9,475.68		
	DV	DIVIDEND RECEIVED	09-AUG-23	9,398.16	9,398.16		
	DV	DIVIDEND RECEIVED	09-NOV-23	9,350.28	9,350.28		
MCCORMICK & CO INC/MD	DV	DIVIDEND RECEIVED	09-JAN-23	1,945.71	1,945.71		
	DV	DIVIDEND RECEIVED	24-APR-23	1,945.71	1,945.71		
	DV	DIVIDEND RECEIVED	24-JUL-23	1,945.71	1,945.71		
	DV	DIVIDEND RECEIVED	24-OCT-23	1,945.71	1,945.71		
MCDONALD'S CORP	DV	DIVIDEND RECEIVED	15-MAR-23	21,710.16	21,710.16		
	DV	DIVIDEND RECEIVED	20-JUN-23	21,877.36	21,877.36		

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	DV	DIVIDEND RECEIVED	18-SEP-23	21,877.36	21,877.36		
	DV	DIVIDEND RECEIVED	15-DEC-23	24,036.31	24,036.31		
MCKESSON CORP	DV	DIVIDEND RECEIVED	03-JAN-23	1,493.10	1,493.10		
	DV	DIVIDEND RECEIVED	03-APR-23	1,493.10	1,493.10		
	DV	DIVIDEND RECEIVED	03-JUL-23	1,451.52	1,451.52		
	DV	DIVIDEND RECEIVED	02-OCT-23	1,666.56	1,666.56		
MERCK & CO INC	DV	DIVIDEND RECEIVED	09-JAN-23	35,897.75	35,897.75		
	DV	DIVIDEND RECEIVED	10-APR-23	36,253.26	36,253.26		
	DV	DIVIDEND RECEIVED	10-JUL-23	36,253.26	36,253.26		
	DV	DIVIDEND RECEIVED	06-OCT-23	36,499.27	36,499.27		
METLIFE INC	DV	DIVIDEND RECEIVED	14-MAR-23	6,459.00	6,459.00		
	DV	DIVIDEND RECEIVED	14-JUN-23	6,717.36	6,717.36		
	DV	DIVIDEND RECEIVED	14-SEP-23	6,717.36	6,717.36		
	DV	DIVIDEND RECEIVED	14-DEC-23	6,474.00	6,474.00		
MICROSOFT CORP	DV	DIVIDEND RECEIVED	09-MAR-23	99,257.56	99,257.56		
	DV	DIVIDEND RECEIVED	08-JUN-23	99,509.16	99,509.16		
	DV	DIVIDEND RECEIVED	14-SEP-23	99,628.84	99,628.84		

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	DV	DIVIDEND RECEIVED	14-DEC-23	110,142.00	110,142.00		
MICROCHIP TECHNOLOGY INC	DV	DIVIDEND RECEIVED	07-MAR-23	3,848.14	3,848.14		
	DV	DIVIDEND RECEIVED	05-JUN-23	4,116.87	4,116.87		
	DV	DIVIDEND RECEIVED	05-SEP-23	4,407.09	4,407.09		
	DV	DIVIDEND RECEIVED	06-DEC-23	4,718.81	4,718.81		
MICRON TECHNOLOGY INC	DV	DIVIDEND RECEIVED	19-JAN-23	2,461.35	2,461.35		
	DV	DIVIDEND RECEIVED	25-APR-23	2,461.35	2,461.35		
	DV	DIVIDEND RECEIVED	25-JUL-23	2,461.35	2,461.35		
	DV	DIVIDEND RECEIVED	25-OCT-23	2,461.35	2,461.35		
MID-AMERICA APARTMENT COMMUNIT	DV	DIVIDEND RECEIVED	31-JAN-23	3,039.40	3,039.40		
	DV	DIVIDEND RECEIVED	28-APR-23	3,039.40	3,039.40		
	DV	DIVIDEND RECEIVED	31-JUL-23	3,039.40	3,039.40		
	DV	DIVIDEND RECEIVED	31-OCT-23	3,039.40	3,039.40		
MOLSON COORS BEVERAGE CO	DV	DIVIDEND RECEIVED	17-MAR-23	1,527.66	1,527.66		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,527.66	1,527.66		
	DV	DIVIDEND RECEIVED	15-SEP-23	1,527.66	1,527.66		
	DV	DIVIDEND RECEIVED	15-DEC-23	1,527.66	1,527.66		

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MONDELEZ INTERNATIONAL INC	DV	DIVIDEND RECEIVED	13-JAN-23	10,244.08	10,244.08		
	DV	DIVIDEND RECEIVED	14-APR-23	10,356.50	10,356.50		
	DV	DIVIDEND RECEIVED	14-JUL-23	10,356.50	10,356.50		
	DV	DIVIDEND RECEIVED	13-OCT-23	11,432.50	11,432.50		
MONOLITHIC POWER SYSTEMS INC	DV	DIVIDEND RECEIVED	13-JAN-23	647.25	647.25		
	DV	DIVIDEND RECEIVED	14-APR-23	863.00	863.00		
	DV	DIVIDEND RECEIVED	14-JUL-23	863.00	863.00		
	DV	DIVIDEND RECEIVED	13-OCT-23	941.00	941.00		
MOODY'S CORP	DV	DIVIDEND RECEIVED	17-MAR-23	2,388.54	2,388.54		
	DV	DIVIDEND RECEIVED	09-JUN-23	2,388.54	2,388.54		
	DV	DIVIDEND RECEIVED	08-SEP-23	2,388.54	2,388.54		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,388.54	2,388.54		
MORGAN STANLEY	DV	DIVIDEND RECEIVED	15-FEB-23	19,936.10	19,936.10		
	DV	DIVIDEND RECEIVED	15-MAY-23	19,936.10	19,936.10		
	DV	DIVIDEND RECEIVED	15-AUG-23	21,865.40	21,865.40		
	DV	DIVIDEND RECEIVED	15-NOV-23	21,376.65	21,376.65		
MOSAIC CO/THE	DV	DIVIDEND RECEIVED	16-MAR-23	1,397.00	1,397.00		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	30-MAR-23	1,746.25	1,746.25		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,397.00	1,397.00		
	DV	DIVIDEND RECEIVED	21-SEP-23	1,397.00	1,397.00		
	DV	DIVIDEND RECEIVED	21-DEC-23	1,268.20	1,268.20		
MOTOROLA SOLUTIONS INC	DV	DIVIDEND RECEIVED	13-JAN-23	2,869.68	2,869.68		
	DV	DIVIDEND RECEIVED	14-APR-23	2,869.68	2,869.68		
	DV	DIVIDEND RECEIVED	14-JUL-23	2,869.68	2,869.68		
	DV	DIVIDEND RECEIVED	13-OCT-23	2,869.68	2,869.68		
NASDAQ INC	DV	DIVIDEND RECEIVED	31-MAR-23	1,324.20	1,324.20		
	DV	DIVIDEND RECEIVED	30-JUN-23	1,456.62	1,456.62		
	DV	DIVIDEND RECEIVED	29-SEP-23	1,456.62	1,456.62		
	DV	DIVIDEND RECEIVED	22-DEC-23	1,456.62	1,456.62		
NETAPP INC	DV	DIVIDEND RECEIVED	25-JAN-23	2,109.00	2,109.00		
	DV	DIVIDEND RECEIVED	26-APR-23	2,109.00	2,109.00		
	DV	DIVIDEND RECEIVED	26-JUL-23	2,109.00	2,109.00		
	DV	DIVIDEND RECEIVED	25-OCT-23	2,109.00	2,109.00		
NEWELL BRANDS INC	DV	DIVIDEND RECEIVED	15-MAR-23	1,770.31	1,770.31		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	15-JUN-23	538.79	538.79		
	DV	DIVIDEND RECEIVED	15-SEP-23	538.79	538.79		
NEWMONT CORP	DV	DIVIDEND RECEIVED	23-MAR-23	6,200.80	6,200.80		
	DV	DIVIDEND RECEIVED	15-JUN-23	6,200.80	6,200.80		
	DV	DIVIDEND RECEIVED	21-SEP-23	6,200.80	6,200.80		
	DV	DIVIDEND RECEIVED	22-DEC-23	9,111.20	9,111.20		
NEWS CORP	DV	DIVIDEND RECEIVED	12-APR-23	798.20	798.20		
	DV	DIVIDEND RECEIVED	11-OCT-23	798.20	798.20		
NEWS CORP	DV	DIVIDEND RECEIVED	12-APR-23	259.80	259.80		
	DV	DIVIDEND RECEIVED	11-OCT-23	259.80	259.80		
NIKE INC	DV	DIVIDEND RECEIVED	03-APR-23	8,399.36	8,399.36		
	DV	DIVIDEND RECEIVED	05-JUL-23	8,323.20	8,323.20		
	DV	DIVIDEND RECEIVED	02-OCT-23	8,254.52	8,254.52		
NISOURCE INC	DV	DIVIDEND RECEIVED	17-FEB-23	2,102.50	2,102.50		
	DV	DIVIDEND RECEIVED	19-MAY-23	2,102.50	2,102.50		
	DV	DIVIDEND RECEIVED	18-AUG-23	2,102.50	2,102.50		
	DV	DIVIDEND RECEIVED	20-NOV-23	2,102.50	2,102.50		

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NORDSON CORP	DV	DIVIDEND RECEIVED	03-JAN-23	663.65	663.65		
	DV	DIVIDEND RECEIVED	07-MAR-23	663.65	663.65		
	DV	DIVIDEND RECEIVED	06-JUN-23	663.65	663.65		
	DV	DIVIDEND RECEIVED	05-SEP-23	694.28	694.28		
NORFOLK SOUTHERN CORP	DV	DIVIDEND RECEIVED	21-FEB-23	6,195.15	6,195.15		
	DV	DIVIDEND RECEIVED	22-MAY-23	6,031.80	6,031.80		
	DV	DIVIDEND RECEIVED	21-AUG-23	6,031.80	6,031.80		
	DV	DIVIDEND RECEIVED	20-NOV-23	6,031.80	6,031.80		
NORTHERN TRUST CORP	DV	DIVIDEND RECEIVED	03-JAN-23	2,937.75	2,937.75		
	DV	DIVIDEND RECEIVED	03-APR-23	3,087.75	3,087.75		
	DV	DIVIDEND RECEIVED	03-JUL-23	3,087.75	3,087.75		
	DV	DIVIDEND RECEIVED	02-OCT-23	3,087.75	3,087.75		
NORTHROP GRUMMAN CORP	DV	DIVIDEND RECEIVED	15-MAR-23	4,861.30	4,861.30		
	DV	DIVIDEND RECEIVED	14-JUN-23	5,254.70	5,254.70		
	DV	DIVIDEND RECEIVED	13-SEP-23	5,254.70	5,254.70		
	DV	DIVIDEND RECEIVED	13-DEC-23	5,254.70	5,254.70		
GEN DIGITAL INC	DV	DIVIDEND RECEIVED	15-MAR-23	1,472.25	1,472.25		

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	DV	DIVIDEND RECEIVED	14-JUN-23	1,472.25	1,472.25		
	DV	DIVIDEND RECEIVED	13-SEP-23	1,472.25	1,472.25		
	DV	DIVIDEND RECEIVED	13-DEC-23	1,472.25	1,472.25		
NUCOR CORP	DV	DIVIDEND RECEIVED	10-FEB-23	2,553.06	2,553.06		
	DV	DIVIDEND RECEIVED	11-MAY-23	2,553.06	2,553.06		
	DV	DIVIDEND RECEIVED	11-AUG-23	2,553.06	2,553.06		
	DV	DIVIDEND RECEIVED	09-NOV-23	2,553.06	2,553.06		
NVIDIA CORP	DV	DIVIDEND RECEIVED	29-MAR-23	1,950.16	1,950.16		
	DV	DIVIDEND RECEIVED	30-JUN-23	1,934.68	1,934.68		
	DV	DIVIDEND RECEIVED	28-SEP-23	1,949.28	1,949.28		
	DV	DIVIDEND RECEIVED	28-DEC-23	1,952.76	1,952.76		
OCCIDENTAL PETROLEUM CORP	DV	DIVIDEND RECEIVED	17-JAN-23	1,867.06	1,867.06		
	DV	DIVIDEND RECEIVED	17-APR-23	2,585.16	2,585.16		
	DV	DIVIDEND RECEIVED	14-JUL-23	2,585.16	2,585.16		
	DV	DIVIDEND RECEIVED	13-OCT-23	2,585.16	2,585.16		
OLD DOMINION FREIGHT LINE INC	DV	DIVIDEND RECEIVED	15-MAR-23	702.80	702.80		
	DV	DIVIDEND RECEIVED	21-JUN-23	702.80	702.80		

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	DV	DIVIDEND RECEIVED	20-SEP-23	702.80	702.80		
	DV	DIVIDEND RECEIVED	20-DEC-23	702.80	702.80		
OMNICOM GROUP INC	DV	DIVIDEND RECEIVED	11-JAN-23	2,806.30	2,806.30		
	DV	DIVIDEND RECEIVED	06-APR-23	2,806.30	2,806.30		
	DV	DIVIDEND RECEIVED	07-JUL-23	2,806.30	2,806.30		
	DV	DIVIDEND RECEIVED	12-OCT-23	2,806.30	2,806.30		
ONEOK INC	DV	DIVIDEND RECEIVED	14-FEB-23	8,333.33	8,333.33		
	DV	DIVIDEND RECEIVED	15-MAY-23	8,333.33	8,333.33		
	DV	DIVIDEND RECEIVED	14-AUG-23	8,333.33	8,333.33		
	DV	DIVIDEND RECEIVED	14-NOV-23	10,967.22	10,967.22		
ORACLE CORP	DV	DIVIDEND RECEIVED	24-JAN-23	9,598.40	9,598.40		
	DV	DIVIDEND RECEIVED	24-APR-23	12,082.40	12,082.40		
	DV	DIVIDEND RECEIVED	26-JUL-23	12,082.40	12,082.40		
	DV	DIVIDEND RECEIVED	26-OCT-23	12,415.20	12,415.20		
ORGANON & CO	DV	DIVIDEND RECEIVED	16-MAR-23	1,442.56	1,442.56		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,442.56	1,442.56		
	DV	DIVIDEND RECEIVED	14-SEP-23	1,442.56	1,442.56		

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OTIS WORLDWIDE CORP	DV	DIVIDEND RECEIVED	10-MAR-23	2,399.75	2,399.75		
	DV	DIVIDEND RECEIVED	09-JUN-23	2,813.50	2,813.50		
	DV	DIVIDEND RECEIVED	08-SEP-23	2,813.50	2,813.50		
	DV	DIVIDEND RECEIVED	08-DEC-23	2,813.50	2,813.50		
PNC FINANCIAL SERVICES GROUP I	DV	DIVIDEND RECEIVED	06-FEB-23	11,961.00	11,961.00		
	DV	DIVIDEND RECEIVED	05-MAY-23	11,961.00	11,961.00		
	DV	DIVIDEND RECEIVED	07-AUG-23	12,359.70	12,359.70		
	DV	DIVIDEND RECEIVED	06-NOV-23	12,359.70	12,359.70		
PPG INDUSTRIES INC	DV	DIVIDEND RECEIVED	10-MAR-23	2,775.74	2,775.74		
	DV	DIVIDEND RECEIVED	12-JUN-23	2,775.74	2,775.74		
	DV	DIVIDEND RECEIVED	12-SEP-23	3,015.35	3,015.35		
	DV	DIVIDEND RECEIVED	12-DEC-23	3,015.35	3,015.35		
PPL CORP	DV	DIVIDEND RECEIVED	03-JAN-23	3,185.55	3,185.55		
	DV	DIVIDEND RECEIVED	03-APR-23	3,397.92	3,397.92		
	DV	DIVIDEND RECEIVED	03-JUL-23	3,397.92	3,397.92		
	DV	DIVIDEND RECEIVED	02-OCT-23	3,397.92	3,397.92		
PACCAR INC	DV	DIVIDEND RECEIVED	05-JAN-23	18,874.80	18,874.80		

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	DV	DIVIDEND RECEIVED	08-MAR-23	2,527.75	2,527.75		
	DV	DIVIDEND RECEIVED	07-JUN-23	2,527.75	2,527.75		
	DV	DIVIDEND RECEIVED	07-SEP-23	2,729.97	2,729.97		
	DV	DIVIDEND RECEIVED	06-DEC-23	2,796.66	2,796.66		
PACKAGING CORP OF AMERICA	DV	DIVIDEND RECEIVED	13-JAN-23	2,240.00	2,240.00		
	DV	DIVIDEND RECEIVED	14-APR-23	2,240.00	2,240.00		
	DV	DIVIDEND RECEIVED	14-JUL-23	2,240.00	2,240.00		
	DV	DIVIDEND RECEIVED	13-OCT-23	2,240.00	2,240.00		
PARKER-HANNIFIN CORP	DV	DIVIDEND RECEIVED	03-MAR-23	3,336.97	3,336.97		
	DV	DIVIDEND RECEIVED	02-JUN-23	3,713.32	3,713.32		
	DV	DIVIDEND RECEIVED	08-SEP-23	3,713.32	3,713.32		
	DV	DIVIDEND RECEIVED	01-DEC-23	3,713.32	3,713.32		
PAYCOM SOFTWARE INC	DV	DIVIDEND RECEIVED	12-JUN-23	361.13	361.13		
	DV	DIVIDEND RECEIVED	11-SEP-23	361.13	361.13		
	DV	DIVIDEND RECEIVED	11-DEC-23	361.13	361.13		
PAYCHEX INC	DV	DIVIDEND RECEIVED	23-FEB-23	4,905.90	4,905.90		
	DV	DIVIDEND RECEIVED	25-MAY-23	5,526.90	5,526.90		

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	DV	DIVIDEND RECEIVED	24-AUG-23	5,526.90	5,526.90		
	DV	DIVIDEND RECEIVED	28-NOV-23	5,682.65	5,682.65		
PEPSICO INC	DV	DIVIDEND RECEIVED	06-JAN-23	30,822.30	30,822.30		
	DV	DIVIDEND RECEIVED	31-MAR-23	31,070.70	31,070.70		
	DV	DIVIDEND RECEIVED	30-JUN-23	34,357.40	34,357.40		
	DV	DIVIDEND RECEIVED	29-SEP-23	34,357.40	34,357.40		
PERKINELMER INC	DV	DIVIDEND RECEIVED	10-FEB-23	166.60	166.60		
	DV	DIVIDEND RECEIVED	12-MAY-23	176.47	176.47		
	DV	DIVIDEND RECEIVED	11-AUG-23	176.47	176.47		
	DV	DIVIDEND RECEIVED	10-NOV-23	176.47	176.47		
PFIZER INC	DV	DIVIDEND RECEIVED	03-MAR-23	45,094.26	45,094.26		
	DV	DIVIDEND RECEIVED	09-JUN-23	45,094.26	45,094.26		
	DV	DIVIDEND RECEIVED	05-SEP-23	45,607.58	45,607.58		
	DV	DIVIDEND RECEIVED	04-DEC-23	45,607.58	45,607.58		
PHILIP MORRIS INTERNATIONAL IN	DV	DIVIDEND RECEIVED	11-JAN-23	1,909.95	1,909.95		
	DV	DIVIDEND RECEIVED	11-JAN-23	36,289.11	36,289.11		
	DV	DIVIDEND RECEIVED	11-APR-23	1,166.70	1,166.70		

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	DV	DIVIDEND RECEIVED	11-APR-23	37,723.24	37,723.24		
	DV	DIVIDEND RECEIVED	11-JUL-23	1,166.70	1,166.70		
	DV	DIVIDEND RECEIVED	11-JUL-23	37,723.24	37,723.24		
	DV	DIVIDEND RECEIVED	12-OCT-23	1,194.26	1,194.26		
	DV	DIVIDEND RECEIVED	12-OCT-23	38,614.34	38,614.34		
PHILLIPS 66	DV	DIVIDEND RECEIVED	01-MAR-23	9,812.25	9,812.25		
	DV	DIVIDEND RECEIVED	01-JUN-23	9,812.25	9,812.25		
	DV	DIVIDEND RECEIVED	01-SEP-23	9,494.10	9,494.10		
	DV	DIVIDEND RECEIVED	01-DEC-23	9,222.15	9,222.15		
PIONEER NATURAL RESOURCES CO	DV	DIVIDEND RECEIVED	17-MAR-23	26,103.24	26,103.24		
	DV	DIVIDEND RECEIVED	21-JUN-23	15,624.52	15,624.52		
	DV	DIVIDEND RECEIVED	21-SEP-23	8,607.52	8,607.52		
	DV	DIVIDEND RECEIVED	22-DEC-23	14,630.40	14,630.40		
POOL CORP	DV	DIVIDEND RECEIVED	29-MAR-23	756.00	756.00		
	DV	DIVIDEND RECEIVED	31-MAY-23	831.60	831.60		
	DV	DIVIDEND RECEIVED	24-AUG-23	831.60	831.60		
	DV	DIVIDEND RECEIVED	22-NOV-23	831.60	831.60		

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T ROWE PRICE GROUP INC	DV	DIVIDEND RECEIVED	30-MAR-23	5,380.20	5,380.20		
	DV	DIVIDEND RECEIVED	29-JUN-23	5,380.20	5,380.20		
	DV	DIVIDEND RECEIVED	28-SEP-23	5,380.20	5,380.20		
	DV	DIVIDEND RECEIVED	29-DEC-23	5,380.20	5,380.20		
PRINCIPAL FINANCIAL GROUP INC	DV	DIVIDEND RECEIVED	31-MAR-23	2,976.00	2,976.00		
	DV	DIVIDEND RECEIVED	30-JUN-23	2,976.00	2,976.00		
	DV	DIVIDEND RECEIVED	29-SEP-23	3,022.50	3,022.50		
	DV	DIVIDEND RECEIVED	20-DEC-23	2,928.57	2,928.57		
PROCTER & GAMBLE CO/THE	DV	DIVIDEND RECEIVED	15-FEB-23	42,295.84	42,295.84		
	DV	DIVIDEND RECEIVED	15-MAY-23	43,732.20	43,732.20		
	DV	DIVIDEND RECEIVED	15-AUG-23	43,732.20	43,732.20		
	DV	DIVIDEND RECEIVED	15-NOV-23	43,866.72	43,866.72		
PROGRESSIVE CORP/THE	DV	DIVIDEND RECEIVED	13-JAN-23	1,134.70	1,134.70		
	DV	DIVIDEND RECEIVED	14-APR-23	1,149.90	1,149.90		
	DV	DIVIDEND RECEIVED	14-JUL-23	1,149.90	1,149.90		
	DV	DIVIDEND RECEIVED	13-OCT-23	1,149.90	1,149.90		
PROLOGIS INC	DV	DIVIDEND RECEIVED	31-MAR-23	15,729.60	15,729.60		

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	DV	DIVIDEND RECEIVED	30-JUN-23	15,729.60	15,729.60		
	DV	DIVIDEND RECEIVED	29-SEP-23	15,729.60	15,729.60		
	DV	DIVIDEND RECEIVED	29-DEC-23	15,889.68	15,889.68		
PRUDENTIAL FINANCIAL INC	DV	DIVIDEND RECEIVED	16-MAR-23	8,911.25	8,911.25		
	DV	DIVIDEND RECEIVED	15-JUN-23	8,911.25	8,911.25		
	DV	DIVIDEND RECEIVED	14-SEP-23	8,911.25	8,911.25		
	DV	DIVIDEND RECEIVED	14-DEC-23	8,911.25	8,911.25		
PUBLIC STORAGE	DV	DIVIDEND RECEIVED	30-MAR-23	9,138.00	9,138.00		
	DV	DIVIDEND RECEIVED	29-JUN-23	9,393.00	9,393.00		
	DV	DIVIDEND RECEIVED	28-SEP-23	9,393.00	9,393.00		
	DV	DIVIDEND RECEIVED	28-DEC-23	9,393.00	9,393.00		
PULTEGROUP INC	DV	DIVIDEND RECEIVED	03-JAN-23	713.28	713.28		
	DV	DIVIDEND RECEIVED	04-APR-23	713.28	713.28		
	DV	DIVIDEND RECEIVED	05-JUL-23	713.28	713.28		
	DV	DIVIDEND RECEIVED	03-OCT-23	713.28	713.28		
QUALCOMM INC	DV	DIVIDEND RECEIVED	23-MAR-23	16,455.75	16,455.75		
	DV	DIVIDEND RECEIVED	22-JUN-23	17,552.80	17,552.80		

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	DV	DIVIDEND RECEIVED	21-SEP-23	17,552.80	17,552.80		
	DV	DIVIDEND RECEIVED	14-DEC-23	17,552.80	17,552.80		
QUANTA SERVICES INC	DV	DIVIDEND RECEIVED	13-JAN-23	222.80	222.80		
	DV	DIVIDEND RECEIVED	18-APR-23	222.80	222.80		
	DV	DIVIDEND RECEIVED	14-JUL-23	222.80	222.80		
	DV	DIVIDEND RECEIVED	13-OCT-23	222.80	222.80		
QUEST DIAGNOSTICS INC	DV	DIVIDEND RECEIVED	01-FEB-23	1,527.24	1,527.24		
	DV	DIVIDEND RECEIVED	24-APR-23	1,642.94	1,642.94		
	DV	DIVIDEND RECEIVED	25-JUL-23	1,642.94	1,642.94		
	DV	DIVIDEND RECEIVED	23-OCT-23	1,642.94	1,642.94		
RALPH LAUREN CORP	DV	DIVIDEND RECEIVED	13-JAN-23	690.00	690.00		
	DV	DIVIDEND RECEIVED	14-APR-23	690.00	690.00		
	DV	DIVIDEND RECEIVED	14-JUL-23	690.00	690.00		
	DV	DIVIDEND RECEIVED	13-OCT-23	690.00	690.00		
RAYMOND JAMES FINANCIAL INC	DV	DIVIDEND RECEIVED	17-JAN-23	1,548.96	1,548.96		
	DV	DIVIDEND RECEIVED	17-APR-23	1,548.96	1,548.96		
	DV	DIVIDEND RECEIVED	17-JUL-23	1,548.96	1,548.96		

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	DV	DIVIDEND RECEIVED	16-OCT-23	1,548.96	1,548.96		
RAYTHEON TECHNOLOGIES CORP	DV	DIVIDEND RECEIVED	23-MAR-23	15,895.00	15,895.00		
	DV	DIVIDEND RECEIVED	15-JUN-23	17,051.00	17,051.00		
	DV	DIVIDEND RECEIVED	07-SEP-23	17,051.00	17,051.00		
	DV	DIVIDEND RECEIVED	14-DEC-23	17,051.00	17,051.00		
REALTY INCOME CORP	DV	DIVIDEND RECEIVED	13-JAN-23	3,037.17	3,037.17		
	DV	DIVIDEND RECEIVED	15-FEB-23	3,037.17	3,037.17		
	DV	DIVIDEND RECEIVED	15-MAR-23	3,110.50	3,110.50		
	DV	DIVIDEND RECEIVED	14-APR-23	3,116.61	3,116.61		
	DV	DIVIDEND RECEIVED	15-MAY-23	3,116.61	3,116.61		
	DV	DIVIDEND RECEIVED	15-JUN-23	3,116.61	3,116.61		
	DV	DIVIDEND RECEIVED	14-JUL-23	3,389.46	3,389.46		
	DV	DIVIDEND RECEIVED	15-AUG-23	3,389.46	3,389.46		
	DV	DIVIDEND RECEIVED	15-SEP-23	3,389.46	3,389.46		
	DV	DIVIDEND RECEIVED	13-OCT-23	3,567.62	3,567.62		
	DV	DIVIDEND RECEIVED	15-NOV-23	3,567.62	3,567.62		
	DV	DIVIDEND RECEIVED	15-DEC-23	3,567.62	3,567.62		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
REGENCY CENTERS CORP	DV	DIVIDEND RECEIVED	04-JAN-23	1,997.45	1,997.45		
	DV	DIVIDEND RECEIVED	05-APR-23	1,997.45	1,997.45		
	DV	DIVIDEND RECEIVED	06-JUL-23	1,997.45	1,997.45		
	DV	DIVIDEND RECEIVED	04-OCT-23	1,997.45	1,997.45		
REGIONS FINANCIAL CORP	DV	DIVIDEND RECEIVED	03-JAN-23	3,602.00	3,602.00		
	DV	DIVIDEND RECEIVED	03-APR-23	3,602.00	3,602.00		
	DV	DIVIDEND RECEIVED	03-JUL-23	3,602.00	3,602.00		
	DV	DIVIDEND RECEIVED	02-OCT-23	4,322.40	4,322.40		
REPUBLIC SERVICES INC	DV	DIVIDEND RECEIVED	13-JAN-23	1,960.20	1,960.20		
	DV	DIVIDEND RECEIVED	14-APR-23	1,960.20	1,960.20		
	DV	DIVIDEND RECEIVED	14-JUL-23	1,960.20	1,960.20		
	DV	DIVIDEND RECEIVED	13-OCT-23	2,118.60	2,118.60		
RESMED INC	DV	DIVIDEND RECEIVED	16-MAR-23	1,279.52	1,279.52		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,279.52	1,279.52		
	DV	DIVIDEND RECEIVED	21-SEP-23	1,395.84	1,395.84		
	DV	DIVIDEND RECEIVED	14-DEC-23	1,395.84	1,395.84		
ROBERT HALF INTERNATIONAL INC	DV	DIVIDEND RECEIVED	15-MAR-23	1,008.00	1,008.00		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	15-JUN-23	1,008.00	1,008.00		
	DV	DIVIDEND RECEIVED	15-SEP-23	1,008.00	1,008.00		
	DV	DIVIDEND RECEIVED	15-DEC-23	1,008.00	1,008.00		
ROCKWELL AUTOMATION INC	DV	DIVIDEND RECEIVED	10-MAR-23	2,660.90	2,660.90		
	DV	DIVIDEND RECEIVED	12-JUN-23	2,660.90	2,660.90		
	DV	DIVIDEND RECEIVED	11-SEP-23	2,660.90	2,660.90		
	DV	DIVIDEND RECEIVED	11-DEC-23	2,818.75	2,818.75		
ROLLINS INC	DV	DIVIDEND RECEIVED	10-MAR-23	603.07	603.07		
	DV	DIVIDEND RECEIVED	09-JUN-23	603.07	603.07		
	DV	DIVIDEND RECEIVED	08-SEP-23	603.07	603.07		
	DV	DIVIDEND RECEIVED	11-DEC-23	830.40	830.40		
ROPER TECHNOLOGIES INC	DV	DIVIDEND RECEIVED	23-JAN-23	1,414.82	1,414.82		
	DV	DIVIDEND RECEIVED	21-APR-23	1,414.82	1,414.82		
	DV	DIVIDEND RECEIVED	24-JUL-23	1,414.82	1,414.82		
	DV	DIVIDEND RECEIVED	23-OCT-23	1,414.82	1,414.82		
ROSS STORES INC	DV	DIVIDEND RECEIVED	31-MAR-23	2,245.51	2,245.51		
	DV	DIVIDEND RECEIVED	30-JUN-23	2,245.51	2,245.51		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	29-SEP-23	2,245.51	2,245.51		
	DV	DIVIDEND RECEIVED	29-DEC-23	2,245.51	2,245.51		
S&P GLOBAL INC	DV	DIVIDEND RECEIVED	10-MAR-23	5,848.20	5,848.20		
	DV	DIVIDEND RECEIVED	12-JUN-23	5,848.20	5,848.20		
	DV	DIVIDEND RECEIVED	12-SEP-23	5,848.20	5,848.20		
	DV	DIVIDEND RECEIVED	12-DEC-23	5,772.60	5,772.60		
SBA COMMUNICATIONS CORP	DV	DIVIDEND RECEIVED	24-MAR-23	1,799.45	1,799.45		
	DV	DIVIDEND RECEIVED	21-JUN-23	1,799.45	1,799.45		
	DV	DIVIDEND RECEIVED	20-SEP-23	1,799.45	1,799.45		
	DV	DIVIDEND RECEIVED	14-DEC-23	1,799.45	1,799.45		
SCHLUMBERGER LTD	DV	DIVIDEND RECEIVED	12-JAN-23	4,798.15	4,798.15		
	DV	DIVIDEND RECEIVED	06-APR-23	6,939.75	6,939.75		
	DV	DIVIDEND RECEIVED	13-JUL-23	6,939.75	6,939.75		
	DV	DIVIDEND RECEIVED	12-OCT-23	6,939.75	6,939.75		
CHARLES SCHWAB CORP/THE	DV	DIVIDEND RECEIVED	24-FEB-23	7,479.75	7,479.75		
	DV	DIVIDEND RECEIVED	26-MAY-23	7,479.75	7,479.75		
	DV	DIVIDEND RECEIVED	25-AUG-23	7,320.75	7,320.75		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	24-NOV-23	7,320.75	7,320.75		
SEALED AIR CORP	DV	DIVIDEND RECEIVED	24-MAR-23	565.20	565.20		
	DV	DIVIDEND RECEIVED	23-JUN-23	565.20	565.20		
	DV	DIVIDEND RECEIVED	22-SEP-23	565.20	565.20		
	DV	DIVIDEND RECEIVED	15-DEC-23	565.20	565.20		
SEMPRA ENERGY	DV	DIVIDEND RECEIVED	17-JAN-23	7,063.51	7,063.51		
	DV	DIVIDEND RECEIVED	17-APR-23	7,341.11	7,341.11		
	DV	DIVIDEND RECEIVED	17-JUL-23	7,341.11	7,341.11		
	DV	DIVIDEND RECEIVED	16-OCT-23	7,341.11	7,341.11		
SHERWIN-WILLIAMS CO/THE	DV	DIVIDEND RECEIVED	10-MAR-23	2,752.15	2,752.15		
	DV	DIVIDEND RECEIVED	02-JUN-23	2,809.02	2,809.02		
	DV	DIVIDEND RECEIVED	08-SEP-23	2,809.02	2,809.02		
	DV	DIVIDEND RECEIVED	08-DEC-23	2,809.02	2,809.02		
SIGNATURE BANK/NEW YORK NY	DV	DIVIDEND RECEIVED	10-FEB-23	872.20	872.20		
SIMON PROPERTY GROUP INC	DV	DIVIDEND RECEIVED	31-MAR-23	11,467.80	11,467.80		
	DV	DIVIDEND RECEIVED	30-JUN-23	11,786.35	11,786.35		
	DV	DIVIDEND RECEIVED	29-SEP-23	12,104.90	12,104.90		

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	DV	DIVIDEND RECEIVED	29-DEC-23	12,471.60	12,471.60		
SKYWORKS SOLUTIONS INC	DV	DIVIDEND RECEIVED	21-MAR-23	1,931.30	1,931.30		
	DV	DIVIDEND RECEIVED	20-JUN-23	1,931.30	1,931.30		
	DV	DIVIDEND RECEIVED	19-SEP-23	2,118.20	2,118.20		
	DV	DIVIDEND RECEIVED	12-DEC-23	2,118.20	2,118.20		
A O SMITH CORP	DV	DIVIDEND RECEIVED	15-FEB-23	788.40	788.40		
	DV	DIVIDEND RECEIVED	15-MAY-23	788.40	788.40		
	DV	DIVIDEND RECEIVED	15-AUG-23	788.40	788.40		
	DV	DIVIDEND RECEIVED	15-NOV-23	840.96	840.96		
J M SMUCKER CO/THE	DV	DIVIDEND RECEIVED	01-MAR-23	2,084.88	2,084.88		
	DV	DIVIDEND RECEIVED	01-JUN-23	2,084.88	2,084.88		
	DV	DIVIDEND RECEIVED	01-SEP-23	2,166.64	2,166.64		
	DV	DIVIDEND RECEIVED	01-DEC-23	2,166.64	2,166.64		
SNAP-ON INC	DV	DIVIDEND RECEIVED	10-MAR-23	1,756.08	1,756.08		
	DV	DIVIDEND RECEIVED	09-JUN-23	1,756.08	1,756.08		
	DV	DIVIDEND RECEIVED	11-SEP-23	1,756.08	1,756.08		
	DV	DIVIDEND RECEIVED	11-DEC-23	2,016.24	2,016.24		

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SOUTHWEST AIRLINES CO	DV	DIVIDEND RECEIVED	31-JAN-23	2,091.24	2,091.24		
	DV	DIVIDEND RECEIVED	29-MAR-23	2,091.24	2,091.24		
	DV	DIVIDEND RECEIVED	12-JUL-23	2,091.24	2,091.24		
	DV	DIVIDEND RECEIVED	27-SEP-23	2,091.24	2,091.24		
STANLEY BLACK & DECKER INC	DV	DIVIDEND RECEIVED	21-MAR-23	2,281.60	2,281.60		
	DV	DIVIDEND RECEIVED	20-JUN-23	2,281.60	2,281.60		
	DV	DIVIDEND RECEIVED	19-SEP-23	2,310.12	2,310.12		
	DV	DIVIDEND RECEIVED	19-DEC-23	2,515.86	2,515.86		
STARBUCKS CORP	DV	DIVIDEND RECEIVED	24-FEB-23	11,874.12	11,874.12		
	DV	DIVIDEND RECEIVED	26-MAY-23	11,874.12	11,874.12		
	DV	DIVIDEND RECEIVED	25-AUG-23	11,874.12	11,874.12		
	DV	DIVIDEND RECEIVED	24-NOV-23	12,899.10	12,899.10		
STATE STREET CORP	DV	DIVIDEND RECEIVED	13-JAN-23	4,503.24	4,503.24		
	DV	DIVIDEND RECEIVED	13-APR-23	4,314.24	4,314.24		
	DV	DIVIDEND RECEIVED	13-JUL-23	4,314.24	4,314.24		
	DV	DIVIDEND RECEIVED	12-OCT-23	4,341.48	4,341.48		
STEEL DYNAMICS INC	DV	DIVIDEND RECEIVED	13-JAN-23	1,106.02	1,106.02		

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	DV	DIVIDEND RECEIVED	14-APR-23	1,382.53	1,382.53		
	DV	DIVIDEND RECEIVED	14-JUL-23	1,382.53	1,382.53		
	DV	DIVIDEND RECEIVED	16-OCT-23	1,278.83	1,278.83		
STRYKER CORP	DV	DIVIDEND RECEIVED	31-JAN-23	4,901.25	4,901.25		
	DV	DIVIDEND RECEIVED	28-APR-23	4,966.50	4,966.50		
	DV	DIVIDEND RECEIVED	31-JUL-23	4,966.50	4,966.50		
	DV	DIVIDEND RECEIVED	31-OCT-23	4,966.50	4,966.50		
SYNCHRONY FINANCIAL	DV	DIVIDEND RECEIVED	17-FEB-23	2,019.40	2,019.40		
	DV	DIVIDEND RECEIVED	12-MAY-23	2,019.40	2,019.40		
	DV	DIVIDEND RECEIVED	10-AUG-23	2,195.00	2,195.00		
	DV	DIVIDEND RECEIVED	09-NOV-23	2,195.00	2,195.00		
SYSCO CORP	DV	DIVIDEND RECEIVED	27-JAN-23	4,844.14	4,844.14		
	DV	DIVIDEND RECEIVED	28-APR-23	4,844.14	4,844.14		
	DV	DIVIDEND RECEIVED	28-JUL-23	4,943.00	4,943.00		
	DV	DIVIDEND RECEIVED	27-OCT-23	4,943.00	4,943.00		
TJX COS INC/THE	DV	DIVIDEND RECEIVED	02-MAR-23	6,690.01	6,690.01		
	DV	DIVIDEND RECEIVED	01-JUN-23	7,540.44	7,540.44		

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	DV	DIVIDEND RECEIVED	31-AUG-23	7,540.44	7,540.44		
	DV	DIVIDEND RECEIVED	30-NOV-23	7,540.44	7,540.44		
T-MOBILE US INC	DV	DIVIDEND RECEIVED	15-DEC-23	6,634.55	6,634.55		
TAPESTRY INC	DV	DIVIDEND RECEIVED	27-MAR-23	1,430.70	1,430.70		
	DV	DIVIDEND RECEIVED	26-JUN-23	1,430.70	1,430.70		
	DV	DIVIDEND RECEIVED	25-SEP-23	1,669.15	1,669.15		
	DV	DIVIDEND RECEIVED	26-DEC-23	1,669.15	1,669.15		
TARGET CORP	DV	DIVIDEND RECEIVED	10-MAR-23	9,716.76	9,716.76		
	DV	DIVIDEND RECEIVED	12-JUN-23	9,716.76	9,716.76		
	DV	DIVIDEND RECEIVED	11-SEP-23	9,896.70	9,896.70		
	DV	DIVIDEND RECEIVED	11-DEC-23	9,896.70	9,896.70		
TARGA RESOURCES CORP	DV	DIVIDEND RECEIVED	15-FEB-23	1,528.80	1,528.80		
	DV	DIVIDEND RECEIVED	15-MAY-23	2,184.00	2,184.00		
	DV	DIVIDEND RECEIVED	15-AUG-23	2,184.00	2,184.00		
	DV	DIVIDEND RECEIVED	15-NOV-23	2,184.00	2,184.00		
TELEFLEX INC	DV	DIVIDEND RECEIVED	15-MAR-23	331.50	331.50		
	DV	DIVIDEND RECEIVED	15-JUN-23	331.50	331.50		

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	DV	DIVIDEND RECEIVED	15-SEP-23	331.50	331.50		
	DV	DIVIDEND RECEIVED	15-DEC-23	331.50	331.50		
TERADYNE INC	DV	DIVIDEND RECEIVED	17-MAR-23	338.14	338.14		
	DV	DIVIDEND RECEIVED	16-JUN-23	338.14	338.14		
	DV	DIVIDEND RECEIVED	25-SEP-23	338.14	338.14		
	DV	DIVIDEND RECEIVED	20-DEC-23	338.14	338.14		
TEXAS INSTRUMENTS INC	DV	DIVIDEND RECEIVED	14-FEB-23	22,086.88	22,086.88		
	DV	DIVIDEND RECEIVED	16-MAY-23	22,086.88	22,086.88		
	DV	DIVIDEND RECEIVED	15-AUG-23	22,086.88	22,086.88		
	DV	DIVIDEND RECEIVED	14-NOV-23	23,155.60	23,155.60		
TEXTRON INC	DV	DIVIDEND RECEIVED	03-JAN-23	83.14	83.14		
	DV	DIVIDEND RECEIVED	03-APR-23	83.14	83.14		
	DV	DIVIDEND RECEIVED	03-JUL-23	83.14	83.14		
	DV	DIVIDEND RECEIVED	02-OCT-23	83.14	83.14		
THERMO FISHER SCIENTIFIC INC	DV	DIVIDEND RECEIVED	17-JAN-23	2,281.20	2,281.20		
	DV	DIVIDEND RECEIVED	14-APR-23	2,690.80	2,690.80		
	DV	DIVIDEND RECEIVED	14-JUL-23	2,690.80	2,690.80		

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	DV	DIVIDEND RECEIVED	13-OCT-23	2,660.00	2,660.00		
3M CO	DV	DIVIDEND RECEIVED	13-MAR-23	16,135.50	16,135.50		
	DV	DIVIDEND RECEIVED	12-JUN-23	16,135.50	16,135.50		
	DV	DIVIDEND RECEIVED	12-SEP-23	16,135.50	16,135.50		
	DV	DIVIDEND RECEIVED	12-DEC-23	16,135.50	16,135.50		
TRACTOR SUPPLY CO	DV	DIVIDEND RECEIVED	14-MAR-23	2,210.38	2,210.38		
	DV	DIVIDEND RECEIVED	13-JUN-23	2,210.38	2,210.38		
	DV	DIVIDEND RECEIVED	12-SEP-23	2,210.38	2,210.38		
	DV	DIVIDEND RECEIVED	12-DEC-23	2,210.38	2,210.38		
TRANSDIGM GROUP INC	DV	DIVIDEND RECEIVED	27-NOV-23	38,080.00	38,080.00		
TRAVELERS COS INC/THE	DV	DIVIDEND RECEIVED	31-MAR-23	4,315.20	4,315.20		
	DV	DIVIDEND RECEIVED	30-JUN-23	4,640.00	4,640.00		
	DV	DIVIDEND RECEIVED	29-SEP-23	4,640.00	4,640.00		
	DV	DIVIDEND RECEIVED	29-DEC-23	4,505.00	4,505.00		
TRUIST FINANCIAL CORP	DV	DIVIDEND RECEIVED	01-MAR-23	13,493.48	13,493.48		
	DV	DIVIDEND RECEIVED	01-JUN-23	13,493.48	13,493.48		
	DV	DIVIDEND RECEIVED	01-SEP-23	13,493.48	13,493.48		

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	DV	DIVIDEND RECEIVED	01-DEC-23	13,493.48	13,493.48		
TYSON FOODS INC	DV	DIVIDEND RECEIVED	15-MAR-23	2,668.80	2,668.80		
	DV	DIVIDEND RECEIVED	15-JUN-23	2,668.80	2,668.80		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,668.80	2,668.80		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,724.40	2,724.40		
UDR INC	DV	DIVIDEND RECEIVED	31-JAN-23	2,311.16	2,311.16		
	DV	DIVIDEND RECEIVED	01-MAY-23	2,554.44	2,554.44		
	DV	DIVIDEND RECEIVED	31-JUL-23	2,554.44	2,554.44		
	DV	DIVIDEND RECEIVED	31-OCT-23	2,554.44	2,554.44		
US BANCORP	DV	DIVIDEND RECEIVED	17-JAN-23	12,504.96	12,504.96		
	DV	DIVIDEND RECEIVED	17-APR-23	13,141.92	13,141.92		
	DV	DIVIDEND RECEIVED	17-JUL-23	13,141.92	13,141.92		
	DV	DIVIDEND RECEIVED	16-OCT-23	14,722.08	14,722.08		
UNION PACIFIC CORP	DV	DIVIDEND RECEIVED	31-MAR-23	15,715.70	15,715.70		
	DV	DIVIDEND RECEIVED	30-JUN-23	15,715.70	15,715.70		
	DV	DIVIDEND RECEIVED	29-SEP-23	15,715.70	15,715.70		
	DV	DIVIDEND RECEIVED	28-DEC-23	15,715.70	15,715.70		

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UNITED PARCEL SERVICE INC	DV	DIVIDEND RECEIVED	10-MAR-23	23,206.50	23,206.50		
	DV	DIVIDEND RECEIVED	01-JUN-23	23,206.50	23,206.50		
	DV	DIVIDEND RECEIVED	31-AUG-23	23,206.50	23,206.50		
	DV	DIVIDEND RECEIVED	30-NOV-23	23,206.50	23,206.50		
UNITED RENTALS INC	DV	DIVIDEND RECEIVED	22-FEB-23	2,020.20	2,020.20		
	DV	DIVIDEND RECEIVED	24-MAY-23	2,020.20	2,020.20		
	DV	DIVIDEND RECEIVED	23-AUG-23	2,020.20	2,020.20		
	DV	DIVIDEND RECEIVED	22-NOV-23	2,020.20	2,020.20		
UNITEDHEALTH GROUP INC	DV	DIVIDEND RECEIVED	21-MAR-23	30,234.60	30,234.60		
	DV	DIVIDEND RECEIVED	27-JUN-23	34,533.72	34,533.72		
	DV	DIVIDEND RECEIVED	19-SEP-23	34,533.72	34,533.72		
	DV	DIVIDEND RECEIVED	12-DEC-23	34,413.40	34,413.40		
UNIVERSAL HEALTH SERVICES INC	DV	DIVIDEND RECEIVED	15-MAR-23	275.80	275.80		
	DV	DIVIDEND RECEIVED	15-JUN-23	275.80	275.80		
	DV	DIVIDEND RECEIVED	15-SEP-23	248.00	248.00		
	DV	DIVIDEND RECEIVED	15-DEC-23	248.00	248.00		
VF CORP	DV	DIVIDEND RECEIVED	21-MAR-23	1,845.30	1,845.30		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	20-JUN-23	1,845.30	1,845.30		
	DV	DIVIDEND RECEIVED	20-SEP-23	1,845.30	1,845.30		
	DV	DIVIDEND RECEIVED	20-DEC-23	553.59	553.59		
VALERO ENERGY CORP	DV	DIVIDEND RECEIVED	16-MAR-23	7,680.60	7,680.60		
	DV	DIVIDEND RECEIVED	22-JUN-23	7,680.60	7,680.60		
	DV	DIVIDEND RECEIVED	05-SEP-23	7,266.48	7,266.48		
	DV	DIVIDEND RECEIVED	20-DEC-23	7,103.28	7,103.28		
VENTAS INC	DV	DIVIDEND RECEIVED	19-JAN-23	3,603.60	3,603.60		
	DV	DIVIDEND RECEIVED	13-APR-23	3,603.60	3,603.60		
	DV	DIVIDEND RECEIVED	13-JUL-23	3,603.60	3,603.60		
	DV	DIVIDEND RECEIVED	12-OCT-23	3,603.60	3,603.60		
VERIZON COMMUNICATIONS INC	DV	DIVIDEND RECEIVED	01-FEB-23	53,468.46	53,468.46		
	DV	DIVIDEND RECEIVED	01-MAY-23	53,845.61	53,845.61		
	DV	DIVIDEND RECEIVED	01-AUG-23	53,845.61	53,845.61		
	DV	DIVIDEND RECEIVED	01-NOV-23	54,877.13	54,877.13		
VERISK ANALYTICS INC	DV	DIVIDEND RECEIVED	31-MAR-23	1,033.26	1,033.26		
	DV	DIVIDEND RECEIVED	30-JUN-23	1,033.26	1,033.26		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	29-SEP-23	970.02	970.02		
	DV	DIVIDEND RECEIVED	29-DEC-23	970.02	970.02		
PARAMOUNT GLOBAL	DV	DIVIDEND RECEIVED	03-JAN-23	2,020.32	2,020.32		
	DV	DIVIDEND RECEIVED	03-APR-23	2,365.68	2,365.68		
	DV	DIVIDEND RECEIVED	03-JUL-23	492.85	492.85		
	DV	DIVIDEND RECEIVED	02-OCT-23	492.85	492.85		
VIATRIS INC	DV	DIVIDEND RECEIVED	17-MAR-23	2,843.16	2,843.16		
	DV	DIVIDEND RECEIVED	16-JUN-23	2,843.16	2,843.16		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,843.16	2,843.16		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,840.88	2,840.88		
VICI PROPERTIES INC	DV	DIVIDEND RECEIVED	05-JAN-23	7,156.50	7,156.50		
	DV	DIVIDEND RECEIVED	06-APR-23	7,670.91	7,670.91		
	DV	DIVIDEND RECEIVED	06-JUL-23	7,670.91	7,670.91		
	DV	DIVIDEND RECEIVED	05-OCT-23	8,162.64	8,162.64		
VISA INC	DV	DIVIDEND RECEIVED	01-MAR-23	14,409.00	14,409.00		
	DV	DIVIDEND RECEIVED	01-JUN-23	14,409.00	14,409.00		
	DV	DIVIDEND RECEIVED	01-SEP-23	14,348.70	14,348.70		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	01-DEC-23	16,519.36	16,519.36		
VULCAN MATERIALS CO	DV	DIVIDEND RECEIVED	20-MAR-23	1,125.31	1,125.31		
	DV	DIVIDEND RECEIVED	09-JUN-23	1,125.31	1,125.31		
	DV	DIVIDEND RECEIVED	06-SEP-23	1,125.31	1,125.31		
	DV	DIVIDEND RECEIVED	29-NOV-23	1,125.31	1,125.31		
WEC ENERGY GROUP INC	DV	DIVIDEND RECEIVED	01-MAR-23	4,945.98	4,945.98		
	DV	DIVIDEND RECEIVED	01-JUN-23	4,945.98	4,945.98		
	DV	DIVIDEND RECEIVED	01-SEP-23	4,945.98	4,945.98		
	DV	DIVIDEND RECEIVED	01-DEC-23	4,945.98	4,945.98		
WESTINGHOUSE AIR BRAKE TECHNOL	DV	DIVIDEND RECEIVED	10-MAR-23	622.37	622.37		
	DV	DIVIDEND RECEIVED	09-JUN-23	622.37	622.37		
	DV	DIVIDEND RECEIVED	28-AUG-23	622.37	622.37		
	DV	DIVIDEND RECEIVED	29-NOV-23	622.37	622.37		
WALMART INC	DV	DIVIDEND RECEIVED	03-JAN-23	15,428.00	15,428.00		
	DV	DIVIDEND RECEIVED	03-APR-23	15,786.72	15,786.72		
	DV	DIVIDEND RECEIVED	30-MAY-23	15,786.72	15,786.72		
	DV	DIVIDEND RECEIVED	05-SEP-23	15,786.72	15,786.72		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
WALGREENS BOOTS ALLIANCE INC	DV	DIVIDEND RECEIVED	10-MAR-23	6,504.00	6,504.00		
	DV	DIVIDEND RECEIVED	12-JUN-23	6,504.00	6,504.00		
	DV	DIVIDEND RECEIVED	12-SEP-23	6,504.00	6,504.00		
	DV	DIVIDEND RECEIVED	12-DEC-23	6,930.24	6,930.24		
WASTE MANAGEMENT INC	DV	DIVIDEND RECEIVED	24-MAR-23	5,156.90	5,156.90		
	DV	DIVIDEND RECEIVED	16-JUN-23	5,156.90	5,156.90		
	DV	DIVIDEND RECEIVED	22-SEP-23	5,156.90	5,156.90		
	DV	DIVIDEND RECEIVED	15-DEC-23	5,156.90	5,156.90		
WELLS FARGO & CO	DV	DIVIDEND RECEIVED	01-MAR-23	22,308.60	22,308.60		
	DV	DIVIDEND RECEIVED	01-JUN-23	22,481.40	22,481.40		
	DV	DIVIDEND RECEIVED	01-SEP-23	25,877.60	25,877.60		
	DV	DIVIDEND RECEIVED	01-DEC-23	25,243.05	25,243.05		
WELLTOWER INC	DV	DIVIDEND RECEIVED	08-MAR-23	5,663.85	5,663.85		
	DV	DIVIDEND RECEIVED	23-MAY-23	5,663.85	5,663.85		
	DV	DIVIDEND RECEIVED	23-AUG-23	5,974.34	5,974.34		
	DV	DIVIDEND RECEIVED	22-NOV-23	6,675.84	6,675.84		
WEST PHARMACEUTICAL SERVICES I	DV	DIVIDEND RECEIVED	01-FEB-23	265.43	265.43		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	03-MAY-23	279.68	279.68		
	DV	DIVIDEND RECEIVED	02-AUG-23	279.68	279.68		
	DV	DIVIDEND RECEIVED	15-NOV-23	294.40	294.40		
WESTROCK CO	DV	DIVIDEND RECEIVED	22-FEB-23	1,458.33	1,458.33		
	DV	DIVIDEND RECEIVED	25-MAY-23	1,458.33	1,458.33		
	DV	DIVIDEND RECEIVED	24-AUG-23	1,458.33	1,458.33		
	DV	DIVIDEND RECEIVED	21-NOV-23	1,604.16	1,604.16		
WEYERHAEUSER CO	DV	DIVIDEND RECEIVED	27-FEB-23	12,713.40	12,713.40		
	DV	DIVIDEND RECEIVED	17-MAR-23	2,683.94	2,683.94		
	DV	DIVIDEND RECEIVED	16-JUN-23	2,683.94	2,683.94		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,683.94	2,683.94		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,683.94	2,683.94		
WHIRLPOOL CORP	DV	DIVIDEND RECEIVED	15-MAR-23	2,003.75	2,003.75		
	DV	DIVIDEND RECEIVED	15-JUN-23	2,003.75	2,003.75		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,003.75	2,003.75		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,003.75	2,003.75		
WILLIAMS COS INC/THE	DV	DIVIDEND RECEIVED	27-MAR-23	10,552.50	10,552.50		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	26-JUN-23	10,552.50	10,552.50		
	DV	DIVIDEND RECEIVED	25-SEP-23	10,552.50	10,552.50		
	DV	DIVIDEND RECEIVED	26-DEC-23	10,552.50	10,552.50		
WYNN RESORTS LTD	DV	DIVIDEND RECEIVED	06-JUN-23	533.25	533.25		
	DV	DIVIDEND RECEIVED	31-AUG-23	533.25	533.25		
	DV	DIVIDEND RECEIVED	30-NOV-23	477.25	477.25		
XYLEM INC/NY	DV	DIVIDEND RECEIVED	22-MAR-23	1,122.33	1,122.33		
	DV	DIVIDEND RECEIVED	28-JUN-23	1,549.68	1,549.68		
	DV	DIVIDEND RECEIVED	28-SEP-23	1,549.68	1,549.68		
	DV	DIVIDEND RECEIVED	19-DEC-23	1,549.68	1,549.68		
YUM! BRANDS INC	DV	DIVIDEND RECEIVED	10-MAR-23	3,344.44	3,344.44		
	DV	DIVIDEND RECEIVED	09-JUN-23	3,344.44	3,344.44		
	DV	DIVIDEND RECEIVED	08-SEP-23	3,344.44	3,344.44		
	DV	DIVIDEND RECEIVED	08-DEC-23	3,344.44	3,344.44		
ZIMMER BIOMET HOLDINGS INC	DV	DIVIDEND RECEIVED	31-JAN-23	984.72	984.72		
	DV	DIVIDEND RECEIVED	28-APR-23	984.72	984.72		
	DV	DIVIDEND RECEIVED	31-JUL-23	984.72	984.72		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	31-OCT-23	984.72	984.72		
ZIONS BANCORP NA	DV	DIVIDEND RECEIVED	23-FEB-23	1,214.01	1,214.01		
	DV	DIVIDEND RECEIVED	25-MAY-23	1,214.01	1,214.01		
	DV	DIVIDEND RECEIVED	24-AUG-23	1,214.01	1,214.01		
	DV	DIVIDEND RECEIVED	16-NOV-23	1,214.01	1,214.01		
ZOETIS INC	DV	DIVIDEND RECEIVED	01-MAR-23	3,385.50	3,385.50		
	DV	DIVIDEND RECEIVED	01-JUN-23	3,428.25	3,428.25		
	DV	DIVIDEND RECEIVED	01-SEP-23	3,428.25	3,428.25		
	DV	DIVIDEND RECEIVED	01-DEC-23	3,428.25	3,428.25		
DIVIDENDS RECEIVED - U.S. DOLLAR				11,019,603.36	11,019,603.36	0.00	0.00 C
DIVIDENDS RECEIVED - FOREIGN (BASE VALUE)				0.00	0.00	0.00	0.00 C
							0.00 T
TOTAL NET DIVIDENDS RECEIVED FOR PERIOD				11,019,603.36	11,019,603.36	0.00	
LESS - DIVIDENDS RECEIVABLE - BEGINNING OF PERIOD				737,759.89			
PLUS - DIVIDENDS RECEIVABLE - END OF PERIOD				950,675.08			
DIVIDENDS EARNED FOR PERIOD				11,232,518.55			

BNY MELLON

TRDA56 A56F50559102 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

CASH AND BASE COST RECONCILIATION - SETTLED PAGE: 1

A56 F505591 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2580I

AMEREN SERVICES

PLANT-MO-EQ-NUVEEN

	SETTLE DATE BASE CASH	SETTLE DATE BASE COST OF FOREIGN CURRENCY	TRADE DATE BASE COST OF INVESTMENT
BEGINNING OF PERIOD	0.18	0.00	170,082,224.61
TRANSACTIONS - CONTRACT BASIS			12,949,854.15
TRANSACTIONS - SETTLED BASIS			
SETTLED RECEIPTS AND DISBURSEMENT TRANSACTIONS	577,521.20-	0.00	
SETTLED PURCHASES	35,719,583.58-	0.00	
SETTLED SALES	25,195,336.39	0.00	
SETTLED CORPORATE ACTIONS	2,692.09	0.00	
SETTLED MISCELLANEOUS ACTIVITY	82.89	0.00	
INTEREST RECEIVED	79,389.87	0.00	
DIVIDENDS RECEIVED	11,019,603.36	0.00	
END OF PERIOD	0.00	0.00	183,032,078.76

BNY MELLON

TRDA56 A56F50559102 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

GENERAL LEDGER JOURNAL ENTRIES PAGE: 1

A56 F505591 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2560

AMEREN SERVICES

PLANT-MO-EQ-NUVEEN

GENERAL LEDGER ACCOUNT:
GENERAL LEDGER NUMBER:

POSTING DATE	EFFECTIVE DATE	POSTING MONTH	DESCRIPTION	AMOUNT	ENTRY NUMBER	OFFSET ACCOUNT

* * * NO ACTIVITY FOR THIS PERIOD * * *

BNY MELLON

STATEMENT OF NET ASSETS AVAILABLE FOR BENEFITS

A56 F505591 31 DECEMBER 2023 NA200

AMEREN SERVICES

PLANT-MO-EQ-NUVEEN

BOOK VALUE		
INVESTMENTS:		
INVESTMENTS AT IDENTIFIED COST	$ 183,032,078.76	
		$ 183,032,078.76
RECEIVABLES		
INTEREST	5,808.90	
DIVIDENDS	950,675.08	
MISCELLANEOUS	267,540.00	
		1,224,023.98
TOTAL BOOK VALUE		184,256,102.74
UNREALIZED		
APPRECIATION/DEPRECIATION		
UNREALIZED APPRECIATION-INVEST	582,741,164.20	
		582,741,164.20
TOTAL UNREALIZED		582,741,164.20
TOTAL MARKET VALUE		$ 766,997,266.94

BNY MELLON

STATEMENT OF NET ASSETS AVAILABLE FOR BENEFITS
31 DECEMBER 2023

A56 F505592
NA100
AMEREN SERVICES
PLANT-FERC-FI-BNY

ASSETS			
INVESTMENTS:			
INVESTMENTS AT IDENTIFIED COST	$ 9,329,076.23		
UNREALIZED APPRECIATION-INVEST	648,963.29-		
		$	8,680,112.94
RECEIVABLES:			
INTEREST	66,464.94		
			66,464.94
TOTAL ASSETS			8,746,579.88
LIABILITIES			
TOTAL LIABILITIES			0.00
NET ASSETS		$	8,746,579.88

BNY MELLON

STATEMENT OF CHANGE IN NET ASSETS AVAILABLE FOR BENEFIT S

A56 F505592 31 DECEMBER 2023 NC100

AMEREN SERVICES

PLANT-FERC-FI-BNY

		YEAR TO DATE 01-JAN-23	31-DEC-23
NET ASSETS - BEGINNING OF PERIOD			$ 8,354,456.98
RECEIPTS:			
INVESTMENT INCOME:			
INTEREST	$	294,040.60	
REALIZED GAIN/LOSS		637.95-	
REALIZED GAIN/LOSS- LONG		150,446.07-	
REALIZED GAIN/LOSS- SHORT		27,628.20-	
UNREALIZED GAIN/LOSS-INVESTMENT		364,081.00	
ACCRETION/AMORTIZATION		25,068.33	
			504,477.71
TRANSFERS IN:			
CASH		11,000.00	
			11,000.00
TOTAL RECEIPTS			515,477.71
DISBURSEMENTS:			
ADMINISTRATIVE EXPENSES:			
FEES:			
TRUSTEE		4,708.18	
INVESTMENT ADVISORY FEES		5,286.63	
CONSULTING		360.00	
UBTI TAX EXPENSE		113,000.00	
			123,354.81
TOTAL DISBURSEMENTS			123,354.81
NET ASSETS - END OF PERIOD			$ 8,746,579.88

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
INVESTMENTS CASH EQUIVALENTS					
61,748.7400	DREYFUS INS RSRV PR MONEY 6546 996211892	61,748.74	100.0000	61,748.74	0.00
TOTAL INVESTMENTS CASH EQUIVALENTS		61,748.74		61,748.74	0.00
INVESTMENTS FIXED INCOME SECURITIES					
35,000.0000	AT&T INC 4.250% 03/01/2027 DD 02/09/17 00206RDQ2	34,626.82	98.9430	34,630.05	3.23
10,000.0000	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 00287YBD0	11,905.81	97.8270	9,782.70	2,123.11-
15,000.0000	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 00287YCA5	17,371.26	90.6330	13,594.95	3,776.31-
10,000.0000	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 00914AAJ1	10,055.40	95.2960	9,529.60	525.80-
15,000.0000	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 00914AAM4	14,940.73	92.0190	13,802.85	1,137.88-
15,000.0000	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 015271AG4	15,118.94	97.1770	14,576.55	542.39-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
15,000.0000	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 015271AP4	14,993.97	97.3430	14,601.45	392.52-
10,000.0000	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 023135AQ9	11,251.41	103.1680	10,316.80	934.61-
10,000.0000	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 025816BF5	9,877.21	89.9210	8,992.10	885.11-
5,000.0000	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 02666TAC1	4,942.46	82.5950	4,129.75	812.71-
35,000.0000	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 02666TAE7	34,103.14	89.7560	31,414.60	2,688.54-
20,000.0000	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 026874DK0	19,965.84	97.4080	19,481.60	484.24-
15,000.0000	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 026874DP9	14,929.11	89.6460	13,446.90	1,482.21-
21,000.0000	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 03027XCD0	20,930.01	103.6510	21,766.71	836.70
5,000.0000	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 03073EAM7	4,996.68	97.9110	4,895.55	101.13-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
25,000.0000	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 03076CAH9	24,992.08	95.7230	23,930.75	1,061.33-
15,000.0000	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 031162CF5	15,107.33	91.2510	13,687.65	1,419.68-
30,000.0000	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 031162CR9	29,227.30	78.0260	23,407.80	5,819.50-
20,000.0000	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 031162DT4	20,051.77	105.6800	21,136.00	1,084.23
15,000.0000	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 03522AAJ9	18,581.23	98.0790	14,711.85	3,869.38-
35,000.0000	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 035240AL4	36,217.58	98.8380	34,593.30	1,624.28-
10,000.0000	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 035242AN6	11,189.90	98.0790	9,807.90	1,382.00-
15,000.0000	APPLE INC 3.850% 05/04/2043 DD 05/03/13 037833AL4	14,704.54	89.3360	13,400.40	1,304.14-
5,000.0000	APPLE INC 2.050% 09/11/2026 DD 09/11/19 037833DN7	4,996.61	94.2520	4,712.60	284.01-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
10,000.0000	APPLE INC 1.650% 05/11/2030 DD 05/11/20 037833DU1	9,953.93	85.6410	8,564.10	1,389.83-
15,000.0000	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 046353AW8	14,970.88	83.2410	12,486.15	2,484.73-
15,000.0000	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 053332AZ5	16,419.91	96.1940	14,429.10	1,990.81-
15,000.0000	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 05348EBF5	14,996.14	93.3190	13,997.85	998.29-
24,000.0000	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 05522RDF2	23,996.75	100.6080	24,145.92	149.17
20,000.0000	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 05531FBH5	19,997.82	98.1090	19,621.80	376.02-
35,000.0000	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 05565QDN5	36,410.98	96.2160	33,675.60	2,735.38-
20,000.0000	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 06051GHD4	18,412.24	94.1550	18,831.00	418.76
80,000.0000	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 06051GHG7	85,513.01	95.5460	76,436.80	9,076.21-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
10,000.0000	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 06051GJK6	9,930.91	92.8600	9,286.00	644.91-
60,000.0000	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 06051GLH0	59,215.09	100.5280	60,316.80	1,101.71
20,000.0000	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 084670BS6	19,750.19	97.2200	19,444.00	306.19-
35,000.0000	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 090572AQ1	34,921.35	90.4450	31,655.75	3,265.60-
20,000.0000	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 09062XAH6	19,993.64	85.4210	17,084.20	2,909.44-
45,000.0000	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 097023BJ3	44,870.17	96.7710	43,546.95	1,323.22-
20,000.0000	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 097023DC6	21,151.63	93.0320	18,606.40	2,545.23-
30,000.0000	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 11135FBK6	29,938.60	88.0160	26,404.80	3,533.80-
10,000.0000	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 12515ABE9	10,725.14	92.8430	9,284.30	1,440.84-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
20,000.0000	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 125523AH3	21,852.96	99.1370	19,827.40	2,025.56-
20,000.0000	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 125523CL2	19,978.30	87.6880	17,537.60	2,440.70-
40,000.0000	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 125896BN9	42,607.58	95.3270	38,130.80	4,476.78-
26,100.9660	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 12591YBB0	27,459.20	99.2780	25,912.52	1,546.68-
20,000.0000	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 12595JAG9	20,915.37	91.8840	18,376.80	2,538.57-
11,029.2565	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 12598AAC4	11,028.22	97.5220	10,755.95	272.27-
5,000.0000	CSX CORP 4.100% 03/15/2044 DD 10/22/12 126408GY3	4,456.78	87.6790	4,383.95	72.83-
10,000.0000	CSX CORP 3.350% 11/01/2025 DD 10/20/15 126408HD8	10,005.53	97.4100	9,741.00	264.53-
10,000.0000	CSX CORP 2.600% 11/01/2026 DD 10/18/16 126408HE6	9,806.91	95.1410	9,514.10	292.81-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
25,000.0000	CSX CORP 3.250% 06/01/2027 DD 05/01/17 126408HH9	24,898.78	96.3760	24,094.00	804.78-
20,000.0000	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 126650CD0	19,971.87	97.0350	19,407.00	564.87-
4,000.0000	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 126650CX6	3,974.42	98.4200	3,936.80	37.62-
10,000.0000	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 126650CZ1	12,442.08	93.9630	9,396.30	3,045.78-
25,000.0000	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 126650DN7	23,535.47	82.7370	20,684.25	2,851.22-
15,000.0000	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 13063DRD2	15,068.92	94.7040	14,205.60	863.32-
40,000.0000	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 13063D3S5	36,631.71	101.0570	40,422.80	3,791.09
18,000.0000	CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2029 DD 06/08/23 14040HCZ6	18,000.00	102.7280	18,491.04	491.04
0.0004	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 14315XAC2	0.00	100.0000	0.00	0.00

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
40,000.0000	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 14448CAQ7	41,645.91	89.5950	35,838.00	5,807.91-
15,298.7047	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 14687KAC0	15,297.98	96.9220	14,827.81	470.17-
20,000.0000	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 14912L6T3	19,301.71	94.8570	18,971.40	330.31-
15,000.0000	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 149123CB5	17,310.04	88.0470	13,207.05	4,102.99-
15,000.0000	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 161175AY0	15,244.35	99.0670	14,860.05	384.30-
10,000.0000	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 161175BL7	12,033.73	85.2550	8,525.50	3,508.23-
30,000.0000	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 16412XAJ4	31,041.41	94.5090	28,352.70	2,688.71-
17,027.0270	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 17291DAC7	18,884.77	95.8230	16,315.81	2,568.96-
10,000.0000	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 172967JU6	9,988.58	91.2330	9,123.30	865.28-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
25,000.0000	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 172967KN0	25,047.13	96.5290	24,132.25	914.88-
20,000.0000	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 172967LD1	18,886.59	96.7880	19,357.60	471.01
45,000.0000	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 172967ML2	44,825.14	86.8700	39,091.50	5,733.64-
4,000.0000	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 19828TAC0	3,998.34	110.5540	4,422.16	423.82
11,000.0000	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 20030NAC5	12,111.56	116.8150	12,849.65	738.09
10,000.0000	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 20030NBS9	10,073.68	97.1120	9,711.20	362.48-
20,000.0000	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 20030NDA6	19,994.71	90.1310	18,026.20	1,968.51-
6,000.0000	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 20030NDS7	4,738.72	67.9810	4,078.86	659.86-
15,000.0000	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 205887CF7	14,901.33	87.7920	13,168.80	1,732.53-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
20,000.0000	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 207597EH4	20,764.10	85.5390	17,107.80	3,656.30-
10,000.0000	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 207597EL5	10,340.37	85.2020	8,520.20	1,820.17-
15,000.0000	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 209111FT5	16,502.17	90.8480	13,627.20	2,874.97-
15,000.0000	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 209111FX6	14,977.45	93.3410	14,001.15	976.30-
15,000.0000	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 210518DD5	16,381.15	90.2900	13,543.50	2,837.65-
15,000.0000	COREBRIDGE FINANCIAL INC 5.750% 01/15/2034 DD 12/08/23 21871XAS8	14,971.35	102.7100	15,406.50	435.15
40,000.0000	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 22822VAT8	38,822.37	82.9150	33,166.00	5,656.37-
11,000.0000	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 22822VAZ4	10,982.70	93.5450	10,289.95	692.75-
15,000.0000	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 23291KAH8	15,005.34	90.6320	13,594.80	1,410.54-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
32,000.0000	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 254709AS7	32,112.13	104.9120	33,571.84	1,459.71
5,000.0000	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 256746AH1	4,969.37	97.8860	4,894.30	75.07-
9,000.0000	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 26882PBE1	9,933.25	117.1400	10,542.60	609.35
50,000.0000	EATON CORP 4.150% 03/15/2033 DD 08/23/22 278062AH7	47,818.12	97.9800	48,990.00	1,171.88
25,000.0000	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 28368EAE6	28,391.47	113.9310	28,482.75	91.28
10,000.0000	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 29250NAZ8	9,995.12	91.3440	9,134.40	860.72-
17,000.0000	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 29250NBR5	16,979.62	104.1520	17,705.84	726.22
10,000.0000	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 29266MAF6	10,506.95	116.1410	11,614.10	1,107.15
20,000.0000	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 29273RAT6	17,319.37	89.2000	17,840.00	520.63

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
10,000.0000	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 29379VBX0	9,994.97	90.5670	9,056.70	938.27-
20,000.0000	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 29379VCB7	19,841.26	74.3410	14,868.20	4,973.06-
20,000.0000	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 29444UBS4	19,926.77	84.9890	16,997.80	2,928.97-
10,000.0000	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 29446MAC6	9,855.45	76.0960	7,609.60	2,245.85-
10,000.0000	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 29736RAP5	9,941.09	89.1290	8,912.90	1,028.19-
6,000.0000	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 30225VAJ6	6,001.04	102.5860	6,155.16	154.12
25,000.0000	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 30303M8H8	24,994.36	95.2550	23,813.75	1,180.61-
20,000.0000	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 30303M8Q8	20,323.15	108.9090	21,781.80	1,458.65
78,067.1312	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 3132DQ3Z7	78,079.30	101.8950	79,546.50	1,467.20

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
5,000.0000	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 31359MEU3	4,962.67	111.0640	5,553.20	590.53
35,000.0000	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 3137FNB82	35,614.82	91.1580	31,905.30	3,709.52-
15,000.0000	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 3137FRUJ8	15,310.47	86.9090	13,036.35	2,274.12-
66,954.2854	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 3138EKFG5	67,690.60	93.9370	62,894.85	4,795.75-
961.1460	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 31398LZ76	967.71	98.9470	951.03	16.68-
69,152.7135	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 3140XHYK7	70,332.29	95.1010	65,764.92	4,567.37-
10,000.0000	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 31428XBN5	9,913.41	87.3350	8,733.50	1,179.91-
65,000.0000	FORD CREDIT AUTO LEASE TR B A3 5.910% 10/15/2026 DD 09/19/23 34529NAD2	64,990.96	101.1540	65,750.10	759.14
25,000.0000	FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22 345370DB3	23,143.23	100.9910	25,247.75	2,104.52

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
15,000.0000	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 35564CDD6	15,083.96	88.6590	13,298.85	1,785.11-
15,000.0000	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 35564CEJ2	15,095.40	88.3680	13,255.20	1,840.20-
59,252.8986	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 36179YAT1	58,251.16	101.7070	60,264.35	2,013.19
39,821.6540	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 36179YHT4	39,169.21	101.7070	40,501.41	1,332.20
15,000.0000	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 36260JAC1	16,122.23	90.7330	13,609.95	2,512.28-
50,000.0000	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 369604BW2	49,487.59	92.2600	46,130.00	3,357.59-
5,000.0000	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 37045VAQ3	6,262.11	91.6940	4,584.70	1,677.41-
25,000.0000	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 37045XDD5	24,980.22	92.5540	23,138.50	1,841.72-
20,000.0000	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 37045XDH6	19,986.32	89.7900	17,958.00	2,028.32-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
20,000.0000	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 375558BF9	20,365.01	97.8760	19,575.20	789.81-
30,000.0000	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 378272BG2	29,945.91	85.0000	25,500.00	4,445.91-
15,000.0000	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 38141GVM3	15,040.75	99.7070	14,956.05	84.70-
60,000.0000	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 38141GWV2	63,534.22	95.0010	57,000.60	6,533.62-
40,882.5540	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 38383U3L2	40,464.23	99.6580	40,742.74	278.51
100,000.0000	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 40443DAC6	99,992.18	100.2920	100,292.00	299.82
15,000.0000	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 42225UAG9	14,967.99	87.5400	13,131.00	1,836.99-
10,000.0000	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 42824CAW9	10,521.76	99.5410	9,954.10	567.66-
17,000.0000	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 43815JAC7	16,997.45	100.1340	17,022.78	25.33

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
34,000.0000	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 44933DAE1	33,996.32	102.1330	34,725.22	728.90
45,000.0000	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 452151LF8	41,745.05	98.9440	44,524.80	2,779.75
7,000.0000	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 452327AP4	6,992.23	102.6440	7,185.08	192.85
11,000.0000	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 45866FAV6	10,990.81	99.7029	10,967.33	23.48-
5,000.0000	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 46625HKC3	5,108.97	97.9100	4,895.50	213.47-
20,000.0000	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 46642NBD7	21,080.14	98.2420	19,648.40	1,431.74-
80,000.0000	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 46647PAX4	88,068.74	98.0320	78,425.60	9,643.14-
30,000.0000	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 46647PDK9	28,016.59	103.5560	31,066.80	3,050.21
40,000.0000	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 46647PDR4	40,140.62	101.5260	40,610.40	469.78

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
21,000.0000	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 477920AC6	20,996.85	100.8960	21,188.16	191.31
20,000.0000	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 49271VAJ9	20,556.60	92.0690	18,413.80	2,142.80-
20,000.0000	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 49271VAM2	19,929.13	74.9800	14,996.00	4,933.13-
5,000.0000	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 494550BF2	5,214.19	105.7260	5,286.30	72.11
25,000.0000	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 50077LAB2	21,200.16	87.6000	21,900.00	699.84
30,000.0000	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 539830CB3	29,773.85	105.4140	31,624.20	1,850.35
5,000.0000	LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/2039 DD 06/02/10 544495UG7	5,000.00	107.2950	5,364.75	364.75
40,000.0000	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 54627RAS9	38,105.12	102.2890	40,915.60	2,810.48
45,000.0000	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 548661EL7	42,320.61	102.1100	45,949.50	3,628.89

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
20,000.0000	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 548661EM5	19,763.57	105.2570	21,051.40	1,287.83
5,000.0000	MPLX LP 4.125% 03/01/2027 DD 02/10/17 55336VAK6	4,997.04	97.9300	4,896.50	100.54-
20,000.0000	MPLX LP 5.200% 03/01/2047 DD 02/10/17 55336VAL4	20,500.39	92.7420	18,548.40	1,951.99-
21,000.0000	MPLX LP 4.950% 09/01/2032 DD 08/11/22 55336VBU3	20,894.36	98.0250	20,585.25	309.11-
30,000.0000	WARNERMEDIA HOLDINGS INC 3.755% 03/15/2027 DD 03/15/23 55903VBA0	30,000.00	95.8950	28,768.50	1,231.50-
35,000.0000	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 571903BG7	34,521.40	86.6760	30,336.60	4,184.80-
5,000.0000	MASSACHUSETTS ST SCH BLDG AUTH 2.436% 10/15/2027 DD 11/20/19 576000XG3	5,000.00	93.4550	4,672.75	327.25-
20,000.0000	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 58013MFK5	20,405.78	80.4880	16,097.60	4,308.18-
10,000.0000	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 58013MFP4	9,975.53	97.2110	9,721.10	254.43-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
10,000.0000	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 58013MFQ2	9,950.73	94.9990	9,499.90	450.83-
3,000.0000	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 585055BU9	3,217.28	97.4910	2,924.73	292.55-
23,000.0000	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 58770AAC7	22,997.69	99.3690	22,854.87	142.82-
15,000.0000	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 59156RBR8	15,925.64	95.1200	14,268.00	1,657.64-
10,000.0000	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 59259YCA5	10,219.25	105.6340	10,563.40	344.15
15,000.0000	MIAMI-DADE CNTY FL WTR & SWR R 2.551% 10/01/2028 DD 11/06/19 59334DLK8	15,000.00	92.3480	13,852.20	1,147.80-
40,000.0000	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 594918CC6	40,575.03	68.6170	27,446.80	13,128.23-
13,000.0000	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 609207BA2	12,978.23	94.3820	12,269.66	708.57-
10,000.0000	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 6174468C6	10,025.77	98.5730	9,857.30	168.47-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
45,000.0000	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 6174468G7	48,254.18	97.5020	43,875.90	4,378.28-
25,000.0000	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 62954HAJ7	24,354.57	84.3990	21,099.75	3,254.82-
12,000.0000	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 63111XAK7	12,113.97	107.8450	12,941.40	827.43
10,000.0000	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 64966HTX8	9,959.04	106.6750	10,667.50	708.46
30,000.0000	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 651639AX4	31,647.72	91.4470	27,434.10	4,213.62-
2,000.0000	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 65473PAN5	1,997.04	102.0300	2,040.60	43.56
5,000.0000	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 65473QBD4	4,975.86	100.7530	5,037.65	61.79
33,000.0000	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 65480VAD5	32,998.34	99.6280	32,877.24	121.10-
30,000.0000	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 655844CP1	29,995.68	91.6870	27,506.10	2,489.58-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
25,000.0000	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 67077MAW8	26,740.62	90.4180	22,604.50	4,136.12-
20,000.0000	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 67103HAG2	22,265.89	99.2490	19,849.80	2,416.09-
7,000.0000	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 682680BJ1	6,991.44	103.3880	7,237.16	245.72
25,000.0000	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 68389XBM6	25,178.92	94.8620	23,715.50	1,463.42-
50,000.0000	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 693475AP0	49,992.87	99.4170	49,708.50	284.37-
35,000.0000	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 693475BR5	34,769.98	102.0940	35,732.90	962.92
45,000.0000	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 6944PL2E8	44,988.95	92.4020	41,580.90	3,408.05-
15,000.0000	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 713448DP0	13,787.26	82.9750	12,446.25	1,341.01-
5,000.0000	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 71644EAJ1	4,240.47	109.6060	5,480.30	1,239.83

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
5,000.0000	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 717081ET6	4,993.40	96.4500	4,822.50	170.90-
4,000.0000	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 718172CW7	3,997.05	104.9740	4,198.96	201.91
15,000.0000	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 718547AH5	14,793.29	96.2020	14,430.30	362.99-
30,000.0000	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 74251VAN2	31,792.35	84.8820	25,464.60	6,327.75-
5,000.0000	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 74340XBM2	4,978.45	87.5410	4,377.05	601.40-
30,000.0000	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 74432QCA1	31,666.63	93.3690	28,010.70	3,655.93-
15,000.0000	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 756109BL7	15,641.01	85.0980	12,764.70	2,876.31-
5,000.0000	REEDY CREEK FL IMPT DIST 2.397% 06/01/2032 DD 02/27/20 758449SD5	5,000.00	83.4910	4,174.55	825.45-
5,000.0000	REEDY CREEK FL IMPT DIST 2.447% 06/01/2033 DD 02/27/20 758449SE3	5,000.00	81.9820	4,099.10	900.90-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
5,000.0000	REEDY CREEK FL IMPT DIST 2.497% 06/01/2034 DD 02/27/20 758449SF0	5,000.00	80.5440	4,027.20	972.80-
10,000.0000	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 75886FAE7	9,993.02	82.3510	8,235.10	1,757.92-
10,000.0000	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 760759AU4	9,997.86	98.0960	9,809.60	188.26-
5,000.0000	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 775109BB6	6,518.68	94.2920	4,714.60	1,804.08-
15,000.0000	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 78013XZU5	14,997.09	98.4630	14,769.45	227.64-
25,000.0000	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 78081BAN3	24,661.84	81.7390	20,434.75	4,227.09-
15,000.0000	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 78355HKW8	14,982.84	101.3730	15,205.95	223.11
8,000.0000	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 808513BY0	7,994.41	93.1420	7,451.36	543.05-
10,000.0000	SEMPRA 3.400% 02/01/2028 DD 01/12/18 816851BG3	9,969.86	95.3860	9,538.60	431.26-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
30,000.0000	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 824348BL9	30,740.77	86.8430	26,052.90	4,687.87-
10,000.0000	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 828807CL9	10,885.69	91.1370	9,113.70	1,771.99-
12,000.0000	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 832696AX6	11,992.32	109.2980	13,115.76	1,123.44
5,000.0000	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 84265VAJ4	6,106.83	102.0980	5,104.90	1,001.93-
5,000.0000	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 84756NAD1	5,007.90	99.8010	4,990.05	17.85-
15,000.0000	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 84756NAF6	14,985.27	97.7520	14,662.80	322.47-
25,000.0000	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 84861TAF5	25,277.52	91.1710	22,792.75	2,484.77-
50,000.0000	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 855244AZ2	49,816.02	88.5810	44,290.50	5,525.52-
30,000.0000	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 87264ABF1	31,347.28	94.9100	28,473.00	2,874.28-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
15,000.0000	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 87264ACV5	14,978.69	102.6430	15,396.45	417.76
35,000.0000	TORONTO-DOMINION BANK/THE 5.523% 07/17/2028 DD 07/17/23 89115A2U5	35,000.00	103.0250	36,058.75	1,058.75
20,000.0000	TOTALENERGIES CAPITAL INTERNAT 3.127% 05/29/2050 DD 05/29/20 89153VAV1	20,000.00	73.6520	14,730.40	5,269.60-
20,000.0000	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 891940AC2	19,999.99	99.4050	19,881.00	118.99-
52,000.0000	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 89239HAD0	51,995.97	100.5180	52,269.36	273.39
45,000.0000	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 89788MAG7	45,000.00	96.3590	43,361.55	1,638.45-
15,000.0000	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 907818EK0	13,756.46	75.3430	11,301.45	2,455.01-
15,000.0000	US BANCORP 2.400% 07/30/2024 DD 07/29/19 91159HHX1	14,998.16	98.2670	14,740.05	258.11-
625,000.0000	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 912810SX7	632,986.79	71.7270	448,293.75	184,693.04-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
700,000.0000	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 912810TA6	623,517.95	69.8320	488,824.00	134,693.95-
70,000.0000	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 912810TD0	50,148.09	69.6840	48,778.80	1,369.29-
68,000.0000	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 912810TQ1	59,773.42	95.6950	65,072.60	5,299.18
20,000.0000	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 912810TT5	17,453.36	101.5630	20,312.60	2,859.24
20,000.0000	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 912810TV0	20,925.79	112.6720	22,534.40	1,608.61
45,000.0000	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 91282CBZ3	43,687.27	89.6020	40,320.90	3,366.37-
80,000.0000	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 91282CCB5	78,943.58	85.9260	68,740.80	10,202.78-
670,000.0000	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 91282CCZ2	630,030.23	91.8910	615,669.70	14,360.53-
160,000.0000	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 91282CDY4	136,816.37	86.1330	137,812.80	996.43

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
80,000.0000	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 91282CHT1	76,194.54	100.0780	80,062.40	3,867.86
115,000.0000	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 91282CHZ7	114,266.49	104.3910	120,049.65	5,783.16
665,000.0000	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 91282CJF9	690,568.99	104.4840	694,818.60	4,249.61
860,000.0000	U S TREASURY NOTE 4.875% 11/30/2025 DD 11/30/23 91282CJL6	867,318.19	101.0590	869,107.40	1,789.21
30,000.0000	U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23 91282CJM4	30,795.80	102.9840	30,895.20	99.40
30,000.0000	RTX CORP 4.625% 11/16/2048 DD 08/16/18 913017CX5	32,213.79	91.5650	27,469.50	4,744.29-
10,000.0000	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 91324PCR1	11,038.78	97.4390	9,743.90	1,294.88-
15,000.0000	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 91324PDS8	14,997.55	92.9490	13,942.35	1,055.20-
15,000.0000	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 91911TAQ6	15,208.75	92.3460	13,851.90	1,356.85-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
30,000.0000	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 92343VFU3	28,272.10	68.1530	20,445.90	7,826.20-
35,000.0000	VISA INC 3.150% 12/14/2025 DD 12/14/15 92826CAD4	35,116.87	97.5900	34,156.50	960.37-
11,731.9506	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 92890KAZ8	12,223.18	98.5990	11,567.59	655.59-
10,000.0000	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 92936UAG4	9,935.81	84.6510	8,465.10	1,470.71-
20,000.0000	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 92936UAH2	19,798.52	78.0160	15,603.20	4,195.32-
15,000.0000	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 94106LBM0	14,219.57	66.7350	10,010.25	4,209.32-
10,000.0000	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 94106LBQ1	9,999.52	89.0820	8,908.20	1,091.32-
20,000.0000	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 94974BGL8	19,973.34	97.9370	19,587.40	385.94-
70,000.0000	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 95000U2D4	73,078.46	97.3070	68,114.90	4,963.56-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
40,000.0000	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 95001FAX3	41,063.68	95.2340	38,093.60	2,970.08-
10,000.0000	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 95002RAX6	10,276.78	84.8780	8,487.80	1,788.98-
4,000.0000	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 958667AE7	3,989.74	103.9560	4,158.24	168.50
25,000.0000	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 969457BY5	24,931.58	85.6320	21,408.00	3,523.58-
6,000.0000	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 976657AL0	6,038.68	97.2980	5,837.88	200.80-
15,000.0000	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 976843BJ0	17,091.87	92.7610	13,914.15	3,177.72-
10,000.0000	WISCONSIN ST GEN FUND ANNUAL A 2.196% 05/01/2027 DD 02/13/20 977100GZ3	10,000.00	93.2790	9,327.90	672.10-
TOTAL INVESTMENTS FIXED INCOME SECURITIES		9,267,327.49		8,618,364.20	648,963.29-
TOTAL INVESTMENT		9,329,076.23		8,680,112.94	648,963.29-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
SHORT CASH EQUIVALENTS					
820.0000-	PAYABLE LEHMAN TBA 999F64618	0.00	0.0000	0.00	0.00
TOTAL SHORT CASH EQUIVALENTS		0.00		0.00	0.00
	TOTAL SHORT INVESTMENT	0.00		0.00	0.00
	TOTAL NET INVESTMENT	9,329,076.23		8,680,112.94	648,963.29-

BNY MELLON

AMEREN SERVICES
PLANT-FERC-FI-BNY

INVESTMENT DISTRIBUTION	COST	MARKET VALUE	UNREALIZED GAIN/LOSS
CASH EQUIVALENTS	61,748.74	61,748.74	0.00
FIXED INCOME SECURITIES	9,267,327.49	8,618,364.20	648,963.29-
TOTAL INVESTMENTS	9,329,076.23	8,680,112.94	648,963.29-
SHORT CASH EQUIVALENTS	0.00	0.00	0.00
TOTAL SHORT INVESTMENTS	0.00	0.00	0.00
NET INVESTMENTS	9,329,076.23	8,680,112.94	648,963.29-

BNY MELLON

TRDA56 A56F50559202 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

PURCHASES PENDING SETTLEMENT PAGE: 1

A56 F505592 31 DECEMBER 2023 MT525I

AMEREN SERVICES

PLANT-FERC-FI-BNY

SECURITY DESCRIPTION/ TRADING BROKER	TRD DATE/ SET DATE	SHARES-PAR VALUE/ (ORIGINAL SHARES)/ PRICE	SETTLEMENT AMOUNT

S INDICATES PARTIAL SETTLEMENT

* * * NO POSITIONS END OF PERIOD * * *

BNY MELLON

TRDA56 A56F50559202 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

PENDING FOREIGN EXCHANGE CONTRACTS

A56 F505592 31 DECEMBER 2023 MT527I

AMEREN SERVICES

PLANT-FERC-FI-BNY

UNITS	CONTRACT DESCRIPTION	TRD DATE/ SET DATE	PAY FX RATE/ RCV FX RATE/ CONTRACT RATE	PAY OPENING VALUE/ RCV OPENING VALUE	PAY MARKET VALUE/ RCV MARKET VALUE	UNREALIZED CURRENCY GAIN/LOSS

* * * NO POSITIONS END OF PERIOD * * *



BNY MELLON

TRDA56 A56F50559202 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

SALES PENDING SETTLEMENT

A56 F505592 31 DECEMBER 2023 MT526I

AMEREN SERVICES

PLANT-FERC-FI-BNY

SECURITY DESCRIPTION/ TRADING BROKER	TRD DATE/ SET DATE	SHARES-PAR VALUE/ (ORIGINAL SHARES)/ PRICE	SETTLEMENT AMOUNT

S INDICATES PARTIAL SETTLEMENT

* * * NO POSITIONS END OF PERIOD * * *

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
				S INDICATES PARTIAL SETTLEMENT	
				* INDICATES PENDING INTEREST	
U.S. DOLLAR					
ABBVIE INC 4.875% 11/14/2048 DD 09/18/18	14-MAY-24 14-NOV-48	10,000.0000 4.8750	63.65	0.00	63.65
ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	21-MAY-24 21-NOV-39	15,000.0000 4.0500	67.50	0.00	67.50
AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20	15-JAN-24 15-JAN-26	10,000.0000 2.8750	132.57	0.00	132.57
AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21	15-FEB-24 15-AUG-26	15,000.0000 1.8750	106.25	0.00	106.25
ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14	30-JAN-24 30-JUL-29	15,000.0000 4.5000	283.13	0.00	283.13
ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19	15-APR-24 15-APR-26	15,000.0000 3.8000	120.33	0.00	120.33
AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14	05-JUN-24 05-DEC-44	10,000.0000 4.9500	35.75	0.00	35.75
AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12	03-JUN-24 03-DEC-42	10,000.0000 4.0500	31.50	0.00	31.50

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21	15-JAN-24 15-JUL-31	5,000.0000 2.3750	54.76	0.00	54.76
AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22	15-APR-24 15-APR-32	35,000.0000 3.6250	267.85	0.00	267.85
AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20	30-DEC-23 30-JUN-50	15,000.0000 4.3750	328.13	0.00	328.13
AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18	01-APR-24 01-APR-28	20,000.0000 4.2000	210.00	0.00	210.00
AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20	30-JUN-24 30-JUN-50	15,000.0000 4.3750	1.82	0.00	1.82
AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23	16-JAN-24 15-JUL-33	21,000.0000 5.5500	699.30	0.00	699.30
AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16	15-MAR-24 15-SEP-26	25,000.0000 2.8750	211.63	0.00	211.63
AMGEN INC 3.150% 02/21/2040 DD 02/21/20	21-FEB-24 21-FEB-40	30,000.0000 3.1500	341.25	0.00	341.25
AMGEN INC 5.650% 03/02/2053 DD 03/02/23	02-MAR-24 02-MAR-53	20,000.0000 5.6500	373.53	0.00	373.53

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
AMGEN INC 4.663% 06/15/2051 DD 12/15/16	15-JUN-24 15-JUN-51	15,000.0000 4.6630	31.09	0.00	31.09
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	01-FEB-24 01-FEB-46	15,000.0000 4.9000	306.25	0.00	306.25
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16	01-FEB-24 01-FEB-46	10,000.0000 4.9000	204.17	0.00	204.17
ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18	13-APR-24 13-APR-28	35,000.0000 4.0000	303.33	0.00	303.33
APPLE INC 2.050% 09/11/2026 DD 09/11/19	11-MAR-24 11-SEP-26	5,000.0000 2.0500	31.32	0.00	31.32
APPLE INC 3.850% 05/04/2043 DD 05/03/13	04-MAY-24 04-MAY-43	15,000.0000 3.8500	91.44	0.00	91.44
APPLE INC 1.650% 05/11/2030 DD 05/11/20	11-MAY-24 11-MAY-30	10,000.0000 1.6500	22.92	0.00	22.92
ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20	06-FEB-24 06-AUG-30	15,000.0000 1.3750	83.07	0.00	83.07
AT&T INC 4.250% 03/01/2027 DD 02/09/17	01-MAR-24 01-MAR-27	35,000.0000 4.2500	495.83	0.00	495.83

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U.S. DOLLAR					
AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20	15-APR-24 15-APR-30	15,000.0000 4.0000	126.67	0.00	126.67
AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19	01-JUN-24 01-JUN-29	15,000.0000 3.3000	41.25	0.00	41.25
BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22	15-JAN-24 15-APR-28	24,000.0000 5.0000	100.00	0.00	100.00
BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18	05-MAR-24 05-MAR-29	80,000.0000 3.9700	1,023.38	0.00	1,023.38
BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20	24-APR-24 24-OCT-26	10,000.0000 1.1970	22.28	0.00	22.28
BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23	25-APR-24 25-APR-34	60,000.0000 5.2880	581.68	0.00	581.68
BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17	20-JUN-24 20-DEC-28	20,000.0000 3.4190	20.89	0.00	20.89
BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16	15-MAR-24 15-MAR-26	20,000.0000 3.1250	184.03	0.00	184.03
BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22	15-MAR-24 15-MAR-32	35,000.0000 3.7000	381.31	0.00	381.31

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U.S. DOLLAR					
BIOGEN INC 2.250% 05/01/2030 DD 04/30/20	01-MAY-24 01-MAY-30	20,000.0000 2.2500	75.00	0.00	75.00
BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20	01-FEB-24 01-FEB-31	20,000.0000 3.6250	302.08	0.00	302.08
BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15	01-MAR-24 01-MAR-25	45,000.0000 2.5000	375.00	0.00	375.00
BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17	19-MAR-24 19-SEP-27	35,000.0000 3.2790	325.17	0.00	325.17
BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21	15-APR-24 15-APR-33	30,000.0000 3.4190	216.54	0.00	216.54
CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23	01-MAR-24 01-MAR-38	40,000.0000 5.1250	683.33	0.00	683.33
CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19	01-APR-24 01-OCT-26	15,000.0000 2.3750	89.06	0.00	89.06
CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2029 DD 06/08/23	10-JUN-24 08-JUN-29	18,000.0000 6.3120	72.59	0.00	72.59
CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20	15-FEB-24 15-FEB-30	40,000.0000 2.7220	411.32	0.00	411.32

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U.S. DOLLAR					
CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	10-JAN-24 11-JAN-27	15,298.7047 1.3100	11.69	0.00	11.69
CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16	09-FEB-24 09-AUG-26	20,000.0000 2.4000	189.33	0.00	189.33
CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12	15-FEB-24 15-AUG-42	15,000.0000 3.8030	215.50	0.00	215.50
CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16	10-JAN-24 10-NOV-49	10,000.0000 3.5260	29.38	0.00	29.38
CENCORA INC 3.250% 03/01/2025 DD 02/20/15	01-MAR-24 01-MAR-25	5,000.0000 3.2500	54.17	0.00	54.17
CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22	03-MAR-24 03-MAR-27	8,000.0000 2.4500	64.24	0.00	64.24
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16	23-JAN-24 23-JUL-25	15,000.0000 4.9080	323.11	0.00	323.11
CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	01-MAY-24 01-MAY-47	10,000.0000 5.3750	89.58	0.00	89.58
CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20	15-MAY-24 15-NOV-29	30,000.0000 3.7000	141.83	0.00	141.83

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U.S. DOLLAR					
CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20	15-MAR-24 15-MAR-30	20,000.0000 2.4000	141.33	0.00	141.33
CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19	15-APR-24 15-OCT-28	20,000.0000 4.3750	184.72	0.00	184.72
CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18	10-JAN-24 10-JUN-51	17,027.0270 3.9630	56.23	0.00	56.23
CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17	10-JAN-24 10-JAN-28	20,000.0000 3.8870	369.27	0.00	369.27
CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20	29-JAN-24 29-JAN-31	45,000.0000 2.6660	506.54	0.00	506.54
CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15	30-JAN-24 30-JUL-45	10,000.0000 4.6500	195.04	0.00	195.04
CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16	01-MAY-24 01-MAY-26	25,000.0000 3.4000	141.67	0.00	141.67
CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14	01-MAR-24 01-MAR-44	40,000.0000 4.8750	650.00	0.00	650.00
CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	15-JAN-24 15-DEC-25	11,029.2565 0.4000	1.96	0.00	1.96

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U.S. DOLLAR					
COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23	15-MAY-24 15-NOV-53	4,000.0000 6.5440	103.98	0.00	103.98
COMCAST CORP 2.650% 02/01/2030 DD 11/05/19	01-FEB-24 01-FEB-30	20,000.0000 2.6500	220.83	0.00	220.83
COMCAST CORP 3.150% 03/01/2026 DD 02/23/16	01-MAR-24 01-MAR-26	10,000.0000 3.1500	105.00	0.00	105.00
COMCAST CORP 7.050% 03/15/2033 DD 03/14/03	15-MAR-24 15-MAR-33	11,000.0000 7.0500	228.34	0.00	228.34
COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	01-MAY-24 01-NOV-51	6,000.0000 2.8870	28.87	0.00	28.87
COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14	10-JAN-24 10-JUN-47	26,100.9660 3.5460	77.13	0.00	77.13
CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20	01-MAY-24 01-NOV-27	15,000.0000 1.3750	34.38	0.00	34.38
CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	01-APR-24 01-APR-48	10,000.0000 4.0000	100.00	0.00	100.00
CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15	01-JUN-24 01-JUN-45	20,000.0000 4.1500	69.17	0.00	69.17

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U.S. DOLLAR					
CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20	01-APR-24 01-APR-30	15,000.0000 3.3500	125.63	0.00	125.63
CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18	01-JUN-24 01-DEC-48	15,000.0000 4.6500	58.13	0.00	58.13
CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18	15-APR-24 15-APR-49	15,000.0000 4.3500	137.75	0.00	137.75
COREBRIDGE FINANCIAL INC 5.750% 01/15/2034 DD 12/08/23	15-JUL-24 15-JAN-34	15,000.0000 5.7500	55.10	0.00	55.10
CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20	15-JAN-24 15-JAN-31	40,000.0000 2.2500	415.00	0.00	415.00
CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22	15-MAR-24 15-MAR-27	11,000.0000 2.9000	93.93	0.00	93.93
CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17	15-JAN-24 15-NOV-50	20,000.0000 3.1908	53.18	0.00	53.18
CSX CORP 4.100% 03/15/2044 DD 10/22/12	15-MAR-24 15-MAR-44	5,000.0000 4.1000	60.36	0.00	60.36
CSX CORP 3.350% 11/01/2025 DD 10/20/15	01-MAY-24 01-NOV-25	10,000.0000 3.3500	55.83	0.00	55.83

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U.S. DOLLAR					
CSX CORP 2.600% 11/01/2026 DD 10/18/16	01-MAY-24 01-NOV-26	10,000.0000 2.6000	43.33	0.00	43.33
CSX CORP 3.250% 06/01/2027 DD 05/01/17	01-JUN-24 01-JUN-27	25,000.0000 3.2500	67.71	0.00	67.71
CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20	21-FEB-24 21-AUG-30	25,000.0000 1.7500	157.99	0.00	157.99
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18	25-MAR-24 25-MAR-28	4,000.0000 4.3000	45.87	0.00	45.87
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	25-MAR-24 25-MAR-48	10,000.0000 5.0500	134.67	0.00	134.67
CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13	05-JUN-24 05-DEC-43	20,000.0000 5.3000	76.56	0.00	76.56
DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19	15-MAY-24 15-NOV-29	15,000.0000 2.6000	49.83	0.00	49.83
DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22	29-MAY-24 29-NOV-32	32,000.0000 6.7000	190.58	0.00	190.58
DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18	15-MAY-24 15-MAY-28	5,000.0000 4.2000	26.83	0.00	26.83

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U.S. DOLLAR					
DREYFUS INS RSRV PR MONEY 6546	01-JAN-24 31-DEC-49	61,748.7400 5.3288	211.68	0.00	211.68
EATON CORP 4.150% 03/15/2033 DD 08/23/22	15-MAR-24 15-MAR-33	50,000.0000 4.1500	610.97	0.00	610.97
ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23	08-MAR-24 08-MAR-33	17,000.0000 5.7000	304.16	0.00	304.16
ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19	15-MAY-24 15-NOV-29	10,000.0000 3.1250	39.93	0.00	39.93
ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	01-FEB-24 01-FEB-43	20,000.0000 5.1500	429.17	0.00	429.17
ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20	31-JAN-24 31-JAN-30	10,000.0000 2.8000	116.67	0.00	116.67
ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	15-FEB-24 15-FEB-53	20,000.0000 3.3000	249.33	0.00	249.33
EQUINIX INC 2.500% 05/15/2031 DD 05/17/21	15-MAY-24 15-MAY-31	20,000.0000 2.5000	63.89	0.00	63.89
EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19	18-MAY-24 18-NOV-49	10,000.0000 3.2500	38.82	0.00	38.82

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U.S. DOLLAR					
ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07	15-APR-24 15-OCT-37	9,000.0000 7.0000	133.00	0.00	133.00
ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19	01-JUN-24 01-DEC-29	10,000.0000 2.3750	19.79	0.00	19.79
EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23	01-APR-24 01-APR-28	6,000.0000 5.7000	85.50	0.00	85.50
FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99	15-MAY-24 15-MAY-29	5,000.0000 6.2500	39.93	0.00	39.93
FEDEX CORP 4.400% 01/15/2047 DD 01/06/17	15-JAN-24 15-JAN-47	10,000.0000 4.4000	202.89	0.00	202.89
FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23	25-JAN-24 01-AUG-53	78,067.1312 5.5000	357.81	0.00	357.81
FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19	25-JAN-24 25-JUL-29	35,000.0000 2.5190	73.47	0.00	73.47
FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20	25-JAN-24 25-JAN-30	15,000.0000 1.8720	23.40	0.00	23.40
FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10	15-JAN-24 15-JAN-25	961.1460 4.0000	3.20	0.00	3.20

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U.S. DOLLAR					
FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13	25-JAN-24 01-NOV-42	66,954.2854 3.5000	209.12	13.84	195.28
FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22	25-JAN-24 01-JUL-52	69,152.7135 4.0000	244.85	14.34	230.51
FORD CREDIT AUTO LEASE TR B A3 5.910% 10/15/2026 DD 09/19/23	15-JAN-24 15-OCT-26	65,000.0000 5.9100	170.73	0.00	170.73
FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22	19-FEB-24 19-AUG-32	25,000.0000 6.1000	559.17	0.00	559.17
GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20	01-MAY-24 01-MAY-30	50,000.0000 3.6250	302.08	0.00	302.08
GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17	01-APR-24 01-APR-48	5,000.0000 5.4000	67.50	0.00	67.50
GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21	08-JAN-24 08-JAN-26	25,000.0000 1.2500	150.17	0.00	150.17
GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	10-APR-24 10-APR-28	20,000.0000 2.4000	108.00	0.00	108.00
GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15	01-MAR-24 01-MAR-26	20,000.0000 3.6500	243.33	0.00	243.33

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U.S. DOLLAR					
GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21	23-MAR-24 23-SEP-31	30,000.0000 2.6250	214.38	0.00	214.38
GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22	20-JAN-24 20-JUN-51	40,882.5540 5.0000	170.34	0.00	170.34
GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23	20-JAN-24 20-JUL-53	59,252.8986 6.0000	296.26	0.00	296.26
GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23	20-JAN-24 20-OCT-53	39,821.6540 6.0000	245.57	46.46	199.11
GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14	03-MAR-24 03-MAR-24	15,000.0000 4.0000	196.67	0.00	196.67
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18	23-APR-24 23-APR-29	60,000.0000 3.8140	432.25	0.00	432.25
GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19	10-JAN-24 10-MAY-52	15,000.0000 3.3070	41.34	0.00	41.34
HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19	15-FEB-24 15-FEB-30	15,000.0000 3.1000	175.67	0.00	175.67
HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16	15-APR-24 15-OCT-25	10,000.0000 4.9000	103.44	0.00	103.44

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U.S. DOLLAR					
HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	21-JAN-24 21-APR-27	17,000.0000 5.0400	23.80	0.00	23.80
HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23	20-JAN-24 22-FEB-28	100,000.0000 5.4100	165.31	0.00	165.31
HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	15-JAN-24 16-OCT-28	34,000.0000 5.5200	83.41	0.00	83.41
IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06	15-JAN-24 15-JUL-36	10,000.0000 6.7500	311.25	0.00	311.25
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03	01-JUN-24 01-JUN-33	45,000.0000 5.1000	191.25	0.00	191.25
ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22	13-JUN-24 13-DEC-27	7,000.0000 5.7500	20.13	0.00	20.13
INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22	15-JUN-24 15-JUN-29	11,000.0000 4.3500	21.27	0.00	21.27
J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23	15-MAY-24 15-NOV-33	12,000.0000 6.2000	136.40	0.00	136.40
JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23	15-JAN-24 15-MAR-28	21,000.0000 5.1800	48.35	0.00	48.35

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14	15-JAN-24 15-SEP-47	20,000.0000 3.8012	63.35	0.00	63.35
JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15	23-JAN-24 23-JAN-25	5,000.0000 3.1250	68.58	0.00	68.58
JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22	14-MAR-24 14-SEP-33	30,000.0000 5.7170	509.77	0.00	509.77
JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23	03-JUN-24 01-JUN-34	40,000.0000 5.3500	178.33	0.00	178.33
JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18	05-JUN-24 05-DEC-29	80,000.0000 4.4520	257.23	0.00	257.23
KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21	15-MAR-24 15-MAR-51	20,000.0000 3.3500	197.28	0.00	197.28
KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20	01-MAY-24 01-MAY-30	20,000.0000 3.2000	106.67	0.00	106.67
KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10	15-MAR-24 15-SEP-40	5,000.0000 6.5500	96.43	0.00	96.43
KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02	15-JAN-24 15-JAN-32	25,000.0000 7.7500	893.40	0.00	893.40

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U.S. DOLLAR					
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	01-JUN-24 01-JUN-46	25,000.0000 4.3750	91.15	0.00	91.15
LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23	15-FEB-24 15-FEB-55	30,000.0000 5.2000	589.33	0.00	589.33
LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/2039 DD 06/02/10	01-JAN-24 01-JUL-39	5,000.0000 5.7160	142.90	0.00	142.90
LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23	01-JUN-24 01-DEC-34	40,000.0000 5.0480	168.27	0.00	168.27
LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22	15-APR-24 15-APR-33	45,000.0000 5.0000	475.00	0.00	475.00
LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22	15-APR-24 15-APR-53	20,000.0000 5.6250	237.50	0.00	237.50
MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	15-APR-24 15-APR-31	35,000.0000 2.8500	210.58	0.00	210.58
MASSACHUSETTS ST SCH BLDG AUTH 2.436% 10/15/2027 DD 11/20/19	15-APR-24 15-OCT-27	5,000.0000 2.4360	25.71	0.00	25.71
MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20	01-JAN-24 01-JUL-27	10,000.0000 3.5000	175.00	0.00	175.00

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U.S. DOLLAR					
MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20	01-JAN-24 01-JUL-30	10,000.0000 3.6000	180.00	0.00	180.00
MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19	01-MAR-24 01-SEP-49	20,000.0000 3.6250	241.67	0.00	241.67
MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	15-MAR-24 15-MAR-45	3,000.0000 4.6250	40.85	0.00	40.85
MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	15-JAN-24 15-NOV-27	23,000.0000 4.5100	86.44	0.00	86.44
MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10	15-MAY-24 15-NOV-31	10,000.0000 6.5480	83.67	0.00	83.67
META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22	15-FEB-24 15-AUG-32	25,000.0000 3.8500	363.61	0.00	363.61
META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23	15-MAY-24 15-MAY-53	20,000.0000 5.6000	143.11	0.00	143.11
METLIFE INC 4.600% 05/13/2046 DD 11/13/15	13-MAY-24 13-MAY-46	15,000.0000 4.6000	92.00	0.00	92.00
MIAMI-DADE CNTY FL WTR & SWR R 2.551% 10/01/2028 DD 11/06/19	01-APR-24 01-OCT-28	15,000.0000 2.5510	95.66	0.00	95.66

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U.S. DOLLAR					
MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	01-JUN-24 01-JUN-50	40,000.0000 2.5250	84.17	0.00	84.17
MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22	17-MAR-24 17-MAR-27	13,000.0000 2.6250	98.58	0.00	98.58
MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15	23-JAN-24 23-JUL-25	10,000.0000 4.0000	175.56	0.00	175.56
MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19	23-JAN-24 23-JAN-30	45,000.0000 4.4310	875.12	0.00	875.12
MPLX LP 4.950% 09/01/2032 DD 08/11/22	01-MAR-24 01-SEP-32	21,000.0000 4.9500	346.50	0.00	346.50
MPLX LP 4.125% 03/01/2027 DD 02/10/17	01-MAR-24 01-MAR-27	5,000.0000 4.1250	68.75	0.00	68.75
MPLX LP 5.200% 03/01/2047 DD 02/10/17	01-MAR-24 01-MAR-47	20,000.0000 5.2000	346.67	0.00	346.67
NASDAQ INC 5.950% 08/15/2053 DD 06/28/23	15-FEB-24 15-AUG-53	12,000.0000 5.9500	362.95	0.00	362.95
NEW YORK NY 5.985% 12/01/2036 DD 12/17/09	01-JUN-24 01-DEC-36	10,000.0000 5.9850	49.88	0.00	49.88

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U.S. DOLLAR					
NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19	01-APR-24 01-OCT-29	30,000.0000 2.8000	210.00	0.00	210.00
NISOURCE INC 5.650% 02/01/2045 DD 10/10/13	01-FEB-24 01-FEB-45	5,000.0000 5.6500	117.71	0.00	117.71
NISOURCE INC 5.250% 03/30/2028 DD 03/24/23	30-MAR-24 30-MAR-28	2,000.0000 5.2500	26.54	0.00	26.54
NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	15-JAN-24 15-JAN-26	33,000.0000 4.9100	72.01	0.00	72.01
NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22	01-JUN-24 01-JUN-53	30,000.0000 4.5500	113.75	0.00	113.75
NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20	13-MAY-24 13-MAY-30	25,000.0000 2.9500	98.33	0.00	98.33
NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22	15-FEB-24 15-FEB-32	25,000.0000 2.6500	250.28	0.00	250.28
O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18	01-JUN-24 01-JUN-28	20,000.0000 4.3500	72.50	0.00	72.50
ONEOK INC 5.650% 11/01/2028 DD 08/24/23	01-MAY-24 01-NOV-28	7,000.0000 5.6500	139.52	0.00	139.52

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U.S. DOLLAR					
ORACLE CORP 2.650% 07/15/2026 DD 07/07/16	15-JAN-24 15-JUL-26	25,000.0000 2.6500	305.49	0.00	305.49
PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	14-APR-24 14-APR-26	45,000.0000 1.3750	132.34	0.00	132.34
PEPSICO INC 3.450% 10/06/2046 DD 10/06/16	06-APR-24 06-OCT-46	15,000.0000 3.4500	122.19	0.00	122.19
PFIZER INC 3.450% 03/15/2029 DD 03/11/19	15-MAR-24 15-MAR-29	5,000.0000 3.4500	50.79	0.00	50.79
PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22	17-MAY-24 17-NOV-29	4,000.0000 5.6250	27.50	0.00	27.50
PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23	01-MAR-24 01-MAR-28	15,000.0000 3.7500	187.50	0.00	187.50
PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14	29-APR-24 29-APR-24	50,000.0000 3.9000	335.83	0.00	335.83
PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23	12-JUN-24 12-JUN-29	35,000.0000 5.5820	103.11	0.00	103.11
PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	15-MAY-24 15-NOV-46	30,000.0000 4.3000	164.83	0.00	164.83

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U.S. DOLLAR					
PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20	15-APR-24 15-APR-30	5,000.0000 2.2500	23.75	0.00	23.75
PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14	15-MAY-24 15-MAY-44	30,000.0000 4.6000	176.33	0.00	176.33
REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21	15-JUN-24 15-DEC-32	15,000.0000 2.8500	19.00	0.00	19.00
REEDY CREEK FL IMPT DIST 2.397% 06/01/2032 DD 02/27/20	01-JUN-24 01-JUN-32	5,000.0000 2.3970	9.99	0.00	9.99
REEDY CREEK FL IMPT DIST 2.447% 06/01/2033 DD 02/27/20	01-JUN-24 01-JUN-33	5,000.0000 2.4470	10.20	0.00	10.20
REEDY CREEK FL IMPT DIST 2.497% 06/01/2034 DD 02/27/20	01-JUN-24 01-JUN-34	5,000.0000 2.4970	10.40	0.00	10.40
REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20	15-MAR-24 15-SEP-30	10,000.0000 1.7500	51.53	0.00	51.53
REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19	15-FEB-24 15-AUG-24	10,000.0000 2.5000	94.44	0.00	94.44
ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14	15-MAR-24 15-MAR-44	5,000.0000 5.0000	73.61	0.00	73.61

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U.S. DOLLAR					
ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19	16-JAN-24 16-JUL-24	15,000.0000 2.5500	175.31	0.00	175.31
ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21	02-MAR-24 02-SEP-31	25,000.0000 2.1500	177.67	0.00	177.67
RTX CORP 4.625% 11/16/2048 DD 08/16/18	16-MAY-24 16-NOV-48	30,000.0000 4.6250	173.44	0.00	173.44
RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23	03-JUN-24 01-JUN-28	15,000.0000 5.2500	65.63	0.00	65.63
SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19	25-JAN-24 25-SEP-29	15,000.0000 2.7500	34.38	0.00	34.38
SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19	25-JAN-24 25-NOV-29	15,000.0000 2.7500	34.38	0.00	34.38
SEMPRA 3.400% 02/01/2028 DD 01/12/18	01-FEB-24 01-FEB-28	10,000.0000 3.4000	141.67	0.00	141.67
SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	15-MAY-24 15-MAY-30	30,000.0000 2.3000	88.17	0.00	88.17
SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12	15-MAR-24 15-MAR-42	10,000.0000 4.7500	139.86	0.00	139.86

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U.S. DOLLAR					
SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15	23-APR-24 23-APR-45	5,000.0000 5.8750	55.49	0.00	55.49
SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13	15-MAR-24 15-MAR-24	5,000.0000 4.7500	69.93	0.00	69.93
SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15	15-MAR-24 15-MAR-25	15,000.0000 3.5000	154.58	0.00	154.58
SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19	15-JAN-24 15-JAN-30	25,000.0000 3.4000	391.94	0.00	391.94
STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20	15-MAY-24 15-NOV-30	50,000.0000 2.5500	162.92	0.00	162.92
SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	15-MAY-24 15-MAY-38	5,000.0000 6.8000	43.44	0.00	43.44
T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22	15-JAN-24 15-JAN-33	15,000.0000 5.2000	359.67	0.00	359.67
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21	15-APR-24 15-APR-30	30,000.0000 3.8750	245.42	0.00	245.42
TORONTO-DOMINION BANK/THE 5.523% 07/17/2028 DD 07/17/23	17-JAN-24 17-JUL-28	35,000.0000 5.5230	880.61	0.00	880.61

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U.S. DOLLAR					
TOTALENERGIES CAPITAL INTERNAT 3.127% 05/29/2050 DD 05/29/20	29-MAY-24 29-MAY-50	20,000.0000 3.1270	55.59	0.00	55.59
TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23	15-JAN-24 15-SEP-27	20,000.0000 4.6300	77.17	0.00	77.17
TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	15-JAN-24 15-SEP-27	52,000.0000 5.3000	122.49	0.00	122.49
TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19	01-FEB-24 01-AUG-24	20,000.0000 2.5000	208.33	0.00	208.33
TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22	06-JUN-24 06-JUN-28	45,000.0000 4.1230	128.84	0.00	128.84
U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	15-FEB-24 15-AUG-41	700,000.0000 1.7500	4,721.67	94.63	4,627.04
U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23	15-FEB-24 15-AUG-53	20,000.0000 4.1250	311.62	0.00	311.62
U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	15-FEB-24 15-FEB-52	70,000.0000 2.2500	594.90	0.00	594.90
U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23	15-FEB-24 15-FEB-43	68,000.0000 3.8750	1,161.13	165.84	995.29

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U.S. DOLLAR					
U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23	15-MAY-24 15-NOV-53	20,000.0000 4.7500	147.45	24.79	122.66
U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	15-MAY-24 15-MAY-51	625,000.0000 2.3750	1,916.64	0.00	1,916.64
U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	15-FEB-24 15-FEB-32	160,000.0000 1.8750	1,558.08	424.93	1,133.15
U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23	15-FEB-24 15-AUG-33	80,000.0000 3.8750	3,450.63	2,279.71	1,170.92
U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23	29-MAR-24 30-SEP-30	115,000.0000 4.6250	1,366.42	0.00	1,366.42
U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	31-MAR-24 30-SEP-26	670,000.0000 0.8750	1,489.65	0.00	1,489.65
U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21	30-APR-24 30-APR-28	45,000.0000 1.2500	491.41	395.60	95.81
U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23	30-APR-24 31-OCT-28	665,000.0000 4.8750	5,521.88	0.00	5,521.88
U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21	15-MAY-24 15-MAY-31	80,000.0000 1.6250	167.86	0.00	167.86

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U.S. DOLLAR					
U S TREASURY NOTE 4.875% 11/30/2025 DD 11/30/23	31-MAY-24 30-NOV-25	860,000.0000 4.8750	3,665.57	0.00	3,665.57
U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23	31-MAY-24 30-NOV-30	30,000.0000 4.3750	114.75	0.00	114.75
UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16	15-FEB-24 15-AUG-46	15,000.0000 3.3500	189.83	0.00	189.83
UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	15-JAN-24 15-JUL-45	10,000.0000 4.7500	219.03	0.00	219.03
UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19	15-FEB-24 15-AUG-29	15,000.0000 2.8750	162.92	0.00	162.92
US BANCORP 2.400% 07/30/2024 DD 07/29/19	30-JAN-24 30-JUL-24	15,000.0000 2.4000	151.00	0.00	151.00
VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20	08-JAN-24 08-JUL-30	15,000.0000 3.7500	270.31	0.00	270.31
VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20	20-MAY-24 20-NOV-50	30,000.0000 2.8750	98.23	0.00	98.23
VISA INC 3.150% 12/14/2025 DD 12/14/15	14-JUN-24 14-DEC-25	35,000.0000 3.1500	52.06	0.00	52.06

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
WARNERMEDIA HOLDINGS INC 3.755% 03/15/2027 DD 03/15/23	15-MAR-24 15-MAR-27	30,000.0000 3.7550	331.69	0.00	331.69
WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20	15-MAY-24 15-NOV-50	15,000.0000 2.5000	47.92	0.00	47.92
WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21	01-JUN-24 01-JUN-29	10,000.0000 2.0000	16.67	0.00	16.67
WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15	15-JUN-24 15-JUN-25	6,000.0000 3.5500	9.47	0.00	9.47
WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15	22-JAN-24 22-JUL-27	20,000.0000 4.3000	379.83	0.00	379.83
WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19	24-JAN-24 24-JAN-29	70,000.0000 4.1500	1,266.90	0.00	1,266.90
WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20	15-JAN-24 15-JUN-53	10,000.0000 2.4480	20.40	0.00	20.40
WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17	15-JAN-24 15-JAN-60	40,000.0000 3.6310	121.03	0.00	121.03
WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23	01-APR-24 01-APR-33	4,000.0000 6.1500	61.50	0.00	61.50

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14	15-JAN-24 15-SEP-57	11,731.9506 3.4880	34.10	0.00	34.10
WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21	15-MAR-24 15-MAR-31	25,000.0000 2.6000	191.39	0.00	191.39
WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13	01-MAY-24 01-NOV-44	15,000.0000 4.7520	118.80	0.00	118.80
WISCONSIN ST GEN FUND ANNUAL A 2.196% 05/01/2027 DD 02/13/20	01-MAY-24 01-MAY-27	10,000.0000 2.1960	36.60	0.00	36.60
WP CAREY INC 2.400% 02/01/2031 DD 10/14/20	01-FEB-24 01-FEB-31	10,000.0000 2.4000	100.00	0.00	100.00
WP CAREY INC 2.250% 04/01/2033 DD 02/25/21	01-APR-24 01-APR-33	20,000.0000 2.2500	112.50	0.00	112.50

TOTAL INTEREST NET RECEIVABLE	66,466.94
TOTAL INTEREST TAX EXPENSE PAYABLE	0.00
TOTAL INTEREST TAX RECLAIM RECEIVABLE	0.00
TOTAL PENDING INTEREST RECEIVABLE	0.00
TOTAL PENDING TAX EXPENSE PAYABLE	0.00
GROSS INTEREST RECEIVABLE	66,466.94

BNY MELLON

TRDA56 A56F50559202 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

DIVIDENDS RECEIVABLE PAGE: 1

A56 F505592 31 DECEMBER 2023 MT583I

AMEREN SERVICES

PLANT-FERC-FI-BNY

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE

* * * NO POSITIONS END OF PERIOD * * *

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
RECEIPTS AND DISBURSEMENT TRANSACTIONS						
CASH TRANSFERRED IN						
U.S. DOLLAR						
CD	13-APR-23	1951718400 1951728400		11,000.00	0.00	
TRUSTEE/CUSTODIAN FEES						
U.S. DOLLAR						
CW	03-MAR-23	A56F000000A E SG Q3/22 GLBL CUST FEE PYMT		1,148.50-	0.00	
CW	31-MAR-23	BNY MELLON 4Q2022 TRUSTEE FEES		1,273.62-	0.00	
CW	21-NOV-23	BNY MELLN		1,145.99-	0.00	
CW	21-NOV-23	BNY MELLON		1,140.07-	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL				4,708.18-	0.00	0.00
TRUSTEE/CUSTODIAN FEES						
INVESTMENT MANAGEMENT FEES						
U.S. DOLLAR						
CW	27-FEB-23	AMEREN MO FERC		1,044.11-	0.00	
	27-FEB-23	FIXED INCOME INSIGHT				
CW	08-MAY-23	AMEREN MO FERC		1,077.47-	0.00	
	08-MAY-23	FIXED INCOME INSIGHT				
CW	03-JUL-23	AMEREN MO FERC		1,077.47-	0.00	
	03-JUL-23	FIXED INCOME INSIGHT				
CW	28-SEP-23	AMEREN MO FERC		1,061.39-	0.00	
	28-SEP-23	FIXED INCOME INSIGHT				
CW	21-NOV-23	AMEREN MO FERC		1,026.19-	0.00	
	21-NOV-23	FIXED INCOME INSIGHT				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL INVESTMENT MANAGEMENT FEES				5,286.63-	0.00	0.00
CONSULTING FEES						
U.S. DOLLAR						
CW	27-FEB-23	AMEREN MO FERC		21.80-	0.00	
	27-FEB-23	FIXED INCOME INSIGHT				
CW	01-MAY-23	AMEREN MO FERC		21.12-	0.00	
	01-MAY-23	FIXED INCOME INSIGHT				
CW	03-JUL-23	AMEREN MO FERC		21.12-	0.00	
	03-JUL-23	FIXED INCOME INSIGHT				
CW	18-AUG-23	WTW ALM STUDY FEE		276.26-	0.00	
CW	21-NOV-23	AMEREN MO FERC		19.70-	0.00	
	21-NOV-23	FIXED INCOME INSIGHT				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	TOTAL			360.00-	0.00	0.00
	CONSULTING FEES					
	UBTI TAX EXPENSE					
	U.S. DOLLAR					
CW	14-APR-23	BNF: US TAX OPS INSTITUTIONAL		1,000.00-	0.00	
	14-APR-23	500 GRANT ST PITTSBURGH, PA 15				
CW	14-APR-23	BNF: US TAX OPS INSTITUTIONAL		62,000.00-	0.00	
	14-APR-23	500 GRANT ST PITTSBURGH, PA 15				
CW	14-SEP-23	BNF: US TAX OPS INSTITUTIONAL		20,000.00-	0.00	
	14-SEP-23	500 GRANT ST PITTSBURGH, PA 15				
CW	14-DEC-23	BNF: US TAX OPS INSTITUTIONAL		30,000.00-	0.00	
	14-DEC-23	500 GRANT ST PITTSBURGH, PA 15				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL				113,000.00-	0.00	0.00
UBTI TAX EXPENSE						
AMORTIZATION/ACCRETION						
U.S. DOLLAR						
BVA	31-JAN-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME JANUARY 2023	35,000.000	0.00	9.04	
BVA	28-FEB-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME FEBRUARY 2023	35,000.000	0.00	8.20	
BVA	31-MAR-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME MARCH 2023	35,000.000	0.00	9.11	
BVA	30-APR-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME APRIL 2023	35,000.000	0.00	8.85	
BVA	31-MAY-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME MAY 2023	35,000.000	0.00	9.18	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-JUN-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME JUNE 2023	35,000.000	0.00	8.92	
BVA	31-JUL-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME JULY 2023	35,000.000	0.00	9.25	
BVA	31-AUG-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME AUGUST 2023	35,000.000	0.00	9.28	
BVA	30-SEP-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME SEPTEMBER 2023	35,000.000	0.00	9.02	
BVA	31-OCT-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME OCTOBER 2023	35,000.000	0.00	9.36	
BVA	30-NOV-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME NOVEMBER 2023	35,000.000	0.00	9.09	
BVA	31-DEC-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME DECEMBER 2023	35,000.000	0.00	9.43	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JAN-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	0.19	
BVA	28-FEB-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	0.17	
BVA	31-MAR-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME MARCH 2023	15,000.000	0.00	0.19	
BVA	30-APR-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME APRIL 2023	15,000.000	0.00	0.19	
BVA	31-MAY-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.19	
BVA	30-JUN-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME JUNE 2023	15,000.000	0.00	0.19	
BVA	11-JUL-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME JULY 2023	15,000.000	0.00	0.08	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JAN-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE JANUARY 2023	10,000.000	0.00	4.02-	
BVA	28-FEB-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE FEBRUARY 2023	10,000.000	0.00	3.64-	
BVA	31-MAR-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE MARCH 2023	10,000.000	0.00	4.04-	
BVA	30-APR-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE APRIL 2023	10,000.000	0.00	3.92-	
BVA	31-MAY-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE MAY 2023	10,000.000	0.00	4.07-	
BVA	30-JUN-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	3.95-	
BVA	31-JUL-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE JULY 2023	10,000.000	0.00	4.09-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-AUG-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE AUGUST 2023	10,000.000	0.00	4.11-	
BVA	30-SEP-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE SEPTEMBER 2023	10,000.000	0.00	3.99-	
BVA	31-OCT-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	4.13-	
BVA	30-NOV-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE NOVEMBER 2023	10,000.000	0.00	4.01-	
BVA	31-DEC-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE DECEMBER 2023	10,000.000	0.00	4.16-	
BVA	31-JAN-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	10.31-	
BVA	28-FEB-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	9.33-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAR-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	10.35-	
BVA	30-APR-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	10.04-	
BVA	31-MAY-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	10.40-	
BVA	30-JUN-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	10.09-	
BVA	31-JUL-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	10.45-	
BVA	31-AUG-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	10.47-	
BVA	30-SEP-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	10.16-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-OCT-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	10.52-	
BVA	30-NOV-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	10.21-	
BVA	31-DEC-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	10.57-	
BVA	31-JAN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	2.21	
BVA	31-JAN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	2.95	
BVA	31-JAN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	0.80	
BVA	28-FEB-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	2.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	28-FEB-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	2.67	
BVA	28-FEB-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	0.73	
BVA	31-MAR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MARCH 2023	10,000.000	0.00	2.22	
BVA	31-MAR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MARCH 2023	10,000.000	0.00	2.97	
BVA	31-MAR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MARCH 2023	5,000.000	0.00	0.81	
BVA	30-APR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME APRIL 2023	10,000.000	0.00	2.15	
BVA	30-APR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME APRIL 2023	10,000.000	0.00	2.88	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME APRIL 2023	5,000.000	0.00	0.78	
BVA	31-MAY-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MAY 2023	10,000.000	0.00	2.23	
BVA	31-MAY-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MAY 2023	10,000.000	0.00	2.98	
BVA	31-MAY-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MAY 2023	5,000.000	0.00	0.81	
BVA	15-JUN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.28	
BVA	15-JUN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.73	
BVA	15-JUN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.94	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JAN-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE JANUARY 2023	10,000.000	0.00	2.23-	
BVA	28-FEB-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE FEBRUARY 2023	10,000.000	0.00	2.02-	
BVA	31-MAR-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE MARCH 2023	10,000.000	0.00	2.24-	
BVA	30-APR-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE APRIL 2023	10,000.000	0.00	2.17-	
BVA	31-MAY-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE MAY 2023	10,000.000	0.00	2.25-	
BVA	30-JUN-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	2.18-	
BVA	31-JUL-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE JULY 2023	10,000.000	0.00	2.26-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-AUG-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE AUGUST 2023	10,000.000	0.00	2.26-	
BVA	30-SEP-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE SEPTEMBER 2023	10,000.000	0.00	2.20-	
BVA	31-OCT-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	2.27-	
BVA	30-NOV-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE NOVEMBER 2023	10,000.000	0.00	2.21-	
BVA	31-DEC-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE DECEMBER 2023	10,000.000	0.00	2.28-	
BVA	31-JAN-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	1.86	
BVA	28-FEB-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	1.68	

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BVA	31-MAR-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME MARCH 2023	15,000.000	0.00	1.86	
BVA	30-APR-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME APRIL 2023	15,000.000	0.00	1.81	
BVA	31-MAY-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME MAY 2023	15,000.000	0.00	1.87	
BVA	30-JUN-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME JUNE 2023	15,000.000	0.00	1.81	
BVA	31-JUL-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME JULY 2023	15,000.000	0.00	1.88	
BVA	31-AUG-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	1.88	
BVA	30-SEP-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	1.82	

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BVA	31-OCT-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	1.89	
BVA	30-NOV-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	1.83	
BVA	31-DEC-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	1.89	
BVA	31-JAN-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	1.52-	
BVA	28-FEB-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	1.38-	
BVA	31-MAR-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	1.53-	
BVA	30-APR-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	1.49-	

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BVA	31-MAY-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	1.54-	
BVA	30-JUN-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	1.50-	
BVA	31-JUL-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	1.55-	
BVA	31-AUG-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	1.56-	
BVA	30-SEP-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	1.51-	
BVA	31-OCT-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	1.57-	
BVA	30-NOV-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	1.52-	

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BVA	31-DEC-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	1.58-	
BVA	31-JAN-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	0.18	
BVA	28-FEB-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	0.16	
BVA	31-MAR-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME MARCH 2023	15,000.000	0.00	0.18	
BVA	30-APR-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME APRIL 2023	15,000.000	0.00	0.18	
BVA	31-MAY-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.18	
BVA	30-JUN-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME JUNE 2023	15,000.000	0.00	0.18	

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BVA	31-JUL-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME JULY 2023	15,000.000	0.00	0.19	
BVA	31-AUG-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	0.19	
BVA	30-SEP-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	0.18	
BVA	31-OCT-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	0.19	
BVA	30-NOV-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	0.18	
BVA	31-DEC-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	0.19	
BVA	31-JAN-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE JANUARY 2023	10,000.000	0.00	3.25-	

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BVA	28-FEB-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE FEBRUARY 2023	10,000.000	0.00	2.95-	
BVA	31-MAR-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE MARCH 2023	10,000.000	0.00	3.27-	
BVA	30-APR-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE APRIL 2023	10,000.000	0.00	3.18-	
BVA	31-MAY-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE MAY 2023	10,000.000	0.00	3.30-	
BVA	30-JUN-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	3.20-	
BVA	31-JUL-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE JULY 2023	10,000.000	0.00	3.32-	
BVA	31-AUG-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE AUGUST 2023	10,000.000	0.00	3.33-	

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BVA	30-SEP-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE SEPTEMBER 2023	10,000.000	0.00	3.23-	
BVA	31-OCT-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	3.35-	
BVA	30-NOV-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE NOVEMBER 2023	10,000.000	0.00	3.26-	
BVA	31-DEC-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE DECEMBER 2023	10,000.000	0.00	3.38-	
BVA	31-JAN-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.35	
BVA	28-FEB-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.32	
BVA	31-MAR-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.35	

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BVA	30-APR-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.34	
BVA	31-MAY-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.36	
BVA	30-JUN-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.35	
BVA	31-JUL-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.36	
BVA	31-AUG-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.36	
BVA	30-SEP-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.35	
BVA	31-OCT-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.36	

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BVA	30-NOV-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.35	
BVA	31-DEC-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.37	
BVA	31-JAN-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	5.22-	
BVA	28-FEB-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	4.73-	
BVA	31-MAR-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	5.24-	
BVA	30-APR-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	5.09-	
BVA	31-MAY-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	5.27-	

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BVA	12-JUN-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	2.22-	
BVA	31-JAN-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	0.58	
BVA	28-FEB-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	0.52	
BVA	31-MAR-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME MARCH 2023	5,000.000	0.00	0.58	
BVA	30-APR-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME APRIL 2023	5,000.000	0.00	0.56	
BVA	31-MAY-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME MAY 2023	5,000.000	0.00	0.58	
BVA	30-JUN-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.57	

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BVA	31-JUL-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME JULY 2023	5,000.000	0.00	0.59	
BVA	31-AUG-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	0.59	
BVA	30-SEP-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	0.57	
BVA	31-OCT-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	0.59	
BVA	30-NOV-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	0.57	
BVA	31-DEC-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	0.59	
BVA	31-JAN-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME JANUARY 2023	35,000.000	0.00	7.56	

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BVA	28-FEB-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME FEBRUARY 2023	35,000.000	0.00	6.85	
BVA	31-MAR-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME MARCH 2023	35,000.000	0.00	7.61	
BVA	30-APR-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME APRIL 2023	35,000.000	0.00	7.39	
BVA	31-MAY-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME MAY 2023	35,000.000	0.00	7.66	
BVA	30-JUN-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME JUNE 2023	35,000.000	0.00	7.44	
BVA	31-JUL-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME JULY 2023	35,000.000	0.00	7.71	
BVA	31-AUG-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME AUGUST 2023	35,000.000	0.00	7.74	

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BVA	30-SEP-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME SEPTEMBER 2023	35,000.000	0.00	7.51	
BVA	31-OCT-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME OCTOBER 2023	35,000.000	0.00	7.79	
BVA	30-NOV-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME NOVEMBER 2023	35,000.000	0.00	7.57	
BVA	31-DEC-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME DECEMBER 2023	35,000.000	0.00	7.84	
BVA	31-JAN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	0.44	
BVA	31-JAN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	0.14	
BVA	28-FEB-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	0.40	

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BVA	28-FEB-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	0.13	
BVA	31-MAR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME MARCH 2023	15,000.000	0.00	0.44	
BVA	31-MAR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME MARCH 2023	5,000.000	0.00	0.14	
BVA	30-APR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME APRIL 2023	15,000.000	0.00	0.43	
BVA	30-APR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME APRIL 2023	5,000.000	0.00	0.14	
BVA	31-MAY-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.45	
BVA	31-MAY-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME MAY 2023	5,000.000	0.00	0.14	

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BVA	30-JUN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JUNE 2023	15,000.000	0.00	0.43	
BVA	30-JUN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.14	
BVA	31-JUL-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JULY 2023	15,000.000	0.00	0.45	
BVA	31-JUL-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JULY 2023	5,000.000	0.00	0.14	
BVA	31-AUG-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	0.45	
BVA	31-AUG-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	0.14	
BVA	30-SEP-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	0.44	

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BVA	30-SEP-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	0.14	
BVA	31-OCT-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	0.46	
BVA	31-OCT-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	0.14	
BVA	30-NOV-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	0.44	
BVA	30-NOV-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	0.14	
BVA	31-DEC-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	0.46	
BVA	31-DEC-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	0.15	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JAN-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	0.12	
BVA	28-FEB-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	0.11	
BVA	31-MAR-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME MARCH 2023	15,000.000	0.00	0.12	
BVA	30-APR-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME APRIL 2023	15,000.000	0.00	0.12	
BVA	31-MAY-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.12	
BVA	30-JUN-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME JUNE 2023	15,000.000	0.00	0.12	
BVA	31-JUL-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME JULY 2023	15,000.000	0.00	0.12	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-AUG-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	0.12	
BVA	30-SEP-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	0.12	
BVA	31-OCT-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	0.13	
BVA	30-NOV-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	0.12	
BVA	31-DEC-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	0.13	
BVA	31-MAY-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME MAY 2023	21,000.000	0.00	0.11	
BVA	30-JUN-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME JUNE 2023	21,000.000	0.00	0.47	

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BVA	31-JUL-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME JULY 2023	21,000.000	0.00	0.49	
BVA	31-AUG-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME AUGUST 2023	21,000.000	0.00	0.49	
BVA	30-SEP-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME SEPTEMBER 2023	21,000.000	0.00	0.48	
BVA	31-OCT-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME OCTOBER 2023	21,000.000	0.00	0.49	
BVA	30-NOV-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME NOVEMBER 2023	21,000.000	0.00	0.48	
BVA	31-DEC-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME DECEMBER 2023	21,000.000	0.00	0.50	
BVA	31-JAN-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	0.22	

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BVA	28-FEB-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	0.20	
BVA	31-MAR-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME MARCH 2023	5,000.000	0.00	0.23	
BVA	30-APR-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME APRIL 2023	5,000.000	0.00	0.22	
BVA	31-MAY-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME MAY 2023	5,000.000	0.00	0.23	
BVA	30-JUN-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.22	
BVA	31-JUL-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME JULY 2023	5,000.000	0.00	0.23	
BVA	31-AUG-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	0.23	

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BVA	30-SEP-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	0.22	
BVA	31-OCT-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	0.23	
BVA	30-NOV-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	0.22	
BVA	31-DEC-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	0.23	
BVA	31-JAN-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME JANUARY 2023	25,000.000	0.00	0.21	
BVA	28-FEB-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME FEBRUARY 2023	25,000.000	0.00	0.19	
BVA	31-MAR-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME MARCH 2023	25,000.000	0.00	0.21	

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BVA	30-APR-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME APRIL 2023	25,000.000	0.00	0.21	
BVA	31-MAY-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME MAY 2023	25,000.000	0.00	0.22	
BVA	30-JUN-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME JUNE 2023	25,000.000	0.00	0.21	
BVA	31-JUL-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME JULY 2023	25,000.000	0.00	0.22	
BVA	31-AUG-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME AUGUST 2023	25,000.000	0.00	0.22	
BVA	30-SEP-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME SEPTEMBER 2023	25,000.000	0.00	0.21	
BVA	31-OCT-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME OCTOBER 2023	25,000.000	0.00	0.22	

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BVA	30-NOV-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME NOVEMBER 2023	25,000.000	0.00	0.21	
BVA	31-DEC-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME DECEMBER 2023	25,000.000	0.00	0.22	
BVA	31-JAN-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	0.17-	
BVA	28-FEB-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	0.15-	
BVA	31-MAR-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	0.17-	
BVA	30-APR-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	0.17-	
BVA	31-MAY-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	0.17-	

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BVA	30-JUN-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	0.17-	
BVA	31-JUL-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	0.17-	
BVA	31-AUG-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	0.17-	
BVA	30-SEP-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	0.17-	
BVA	31-OCT-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	0.18-	
BVA	30-NOV-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	0.17-	
BVA	31-DEC-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	0.18-	

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BVA	31-JAN-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME JANUARY 2023	30,000.000	0.00	2.99	
BVA	28-FEB-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME FEBRUARY 2023	30,000.000	0.00	2.71	
BVA	31-MAR-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME MARCH 2023	30,000.000	0.00	3.01	
BVA	30-APR-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME APRIL 2023	30,000.000	0.00	2.92	
BVA	31-MAY-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME MAY 2023	30,000.000	0.00	3.03	
BVA	30-JUN-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME JUNE 2023	30,000.000	0.00	2.94	
BVA	31-JUL-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME JULY 2023	30,000.000	0.00	3.05	

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BVA	31-AUG-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME AUGUST 2023	30,000.000	0.00	3.05	
BVA	30-SEP-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME SEPTEMBER 2023	30,000.000	0.00	2.96	
BVA	31-OCT-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME OCTOBER 2023	30,000.000	0.00	3.07	
BVA	30-NOV-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME NOVEMBER 2023	30,000.000	0.00	2.98	
BVA	31-DEC-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME DECEMBER 2023	30,000.000	0.00	3.09	
BVA	30-JUN-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE JUNE 2023	20,000.000	0.00	0.01-	
BVA	31-JUL-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE JULY 2023	20,000.000	0.00	0.07-	

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BVA	31-AUG-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE AUGUST 2023	20,000.000	0.00	0.07-	
BVA	30-SEP-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE SEPTEMBER 2023	20,000.000	0.00	0.07-	
BVA	31-OCT-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE OCTOBER 2023	20,000.000	0.00	0.07-	
BVA	30-NOV-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE NOVEMBER 2023	20,000.000	0.00	0.07-	
BVA	31-DEC-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE DECEMBER 2023	20,000.000	0.00	0.07-	
BVA	31-JAN-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	9.43-	
BVA	28-FEB-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	8.54-	

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BVA	31-MAR-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	9.48-	
BVA	30-APR-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	9.20-	
BVA	31-MAY-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	9.53-	
BVA	30-JUN-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	9.25-	
BVA	31-JUL-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	9.58-	
BVA	31-AUG-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	9.61-	
BVA	30-SEP-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	9.33-	

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BVA	31-OCT-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	9.66-	
BVA	30-NOV-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	9.38-	
BVA	31-DEC-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	9.72-	
BVA	31-JAN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	0.94	
BVA	31-JAN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE JANUARY 2023	20,000.000	0.00	23.58-	
BVA	28-FEB-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	0.85	
BVA	28-FEB-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE FEBRUARY 2023	20,000.000	0.00	21.34-	

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BVA	31-MAR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME MARCH 2023	15,000.000	0.00	0.95	
BVA	31-MAR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE MARCH 2023	20,000.000	0.00	23.67-	
BVA	30-APR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME APRIL 2023	15,000.000	0.00	0.92	
BVA	30-APR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE APRIL 2023	20,000.000	0.00	22.96-	
BVA	31-MAY-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.95	
BVA	31-MAY-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE MAY 2023	20,000.000	0.00	23.77-	
BVA	30-JUN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME JUNE 2023	15,000.000	0.00	0.93	

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BVA	30-JUN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE JUNE 2023	20,000.000	0.00	23.05-	
BVA	31-JUL-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME JULY 2023	15,000.000	0.00	0.96	
BVA	31-JUL-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE JULY 2023	20,000.000	0.00	23.86-	
BVA	31-AUG-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	0.96	
BVA	31-AUG-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE AUGUST 2023	20,000.000	0.00	23.91-	
BVA	30-SEP-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	0.94	
BVA	30-SEP-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE SEPTEMBER 2023	20,000.000	0.00	23.19-	

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BVA	31-OCT-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	0.97	
BVA	31-OCT-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE OCTOBER 2023	20,000.000	0.00	24.01-	
BVA	30-NOV-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	0.94	
BVA	30-NOV-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE NOVEMBER 2023	20,000.000	0.00	23.28-	
BVA	31-DEC-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	0.98	
BVA	31-DEC-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE DECEMBER 2023	20,000.000	0.00	24.11-	
BVA	31-JAN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JANUARY 2023	5,000.000	0.00	2.53-	

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BVA	31-JAN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JANUARY 2023	5,000.000	0.00	0.42-	
BVA	28-FEB-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE FEBRUARY 2023	5,000.000	0.00	2.29-	
BVA	28-FEB-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE FEBRUARY 2023	5,000.000	0.00	0.38-	
BVA	31-MAR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MARCH 2023	5,000.000	0.00	2.54-	
BVA	31-MAR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MARCH 2023	5,000.000	0.00	0.43-	
BVA	30-APR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE APRIL 2023	5,000.000	0.00	2.47-	
BVA	30-APR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE APRIL 2023	5,000.000	0.00	0.41-	

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BVA	31-MAY-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MAY 2023	5,000.000	0.00	2.56-	
BVA	31-MAY-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MAY 2023	5,000.000	0.00	0.43-	
BVA	30-JUN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JUNE 2023	5,000.000	0.00	2.48-	
BVA	30-JUN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JUNE 2023	5,000.000	0.00	0.42-	
BVA	31-JUL-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JULY 2023	5,000.000	0.00	2.57-	
BVA	31-JUL-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JULY 2023	5,000.000	0.00	0.43-	
BVA	31-AUG-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE AUGUST 2023	5,000.000	0.00	2.58-	

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BVA	31-AUG-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE AUGUST 2023	5,000.000	0.00	0.44-	
BVA	30-SEP-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE SEPTEMBER 2023	5,000.000	0.00	2.51-	
BVA	30-SEP-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE SEPTEMBER 2023	5,000.000	0.00	0.42-	
BVA	31-OCT-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE OCTOBER 2023	5,000.000	0.00	2.60-	
BVA	31-OCT-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE OCTOBER 2023	5,000.000	0.00	0.44-	
BVA	30-NOV-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE NOVEMBER 2023	5,000.000	0.00	2.52-	
BVA	30-NOV-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE NOVEMBER 2023	5,000.000	0.00	0.43-	

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BVA	31-DEC-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE DECEMBER 2023	5,000.000	0.00	2.61-	
BVA	31-DEC-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE DECEMBER 2023	5,000.000	0.00	0.44-	
BVA	31-JAN-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	0.84	
BVA	28-FEB-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	0.76	
BVA	31-MAR-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME MARCH 2023	15,000.000	0.00	0.84	
BVA	30-APR-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME APRIL 2023	15,000.000	0.00	0.82	
BVA	31-MAY-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.85	

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BVA	30-JUN-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME JUNE 2023	15,000.000	0.00	0.82	
BVA	31-JUL-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME JULY 2023	15,000.000	0.00	0.85	
BVA	31-AUG-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	0.86	
BVA	30-SEP-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	0.83	
BVA	31-OCT-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	0.86	
BVA	30-NOV-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	0.84	
BVA	31-DEC-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	0.87	

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BVA	31-JAN-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.05	
BVA	28-FEB-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.05	
BVA	31-MAR-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.05	
BVA	30-APR-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.05	
BVA	31-MAY-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.05	
BVA	30-JUN-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.05	
BVA	31-JUL-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.05	

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BVA	29-AUG-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.05	
BVA	31-JAN-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	0.10	
BVA	28-FEB-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	0.09	
BVA	31-MAR-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME MARCH 2023	5,000.000	0.00	0.10	
BVA	30-APR-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME APRIL 2023	5,000.000	0.00	0.10	
BVA	31-MAY-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME MAY 2023	5,000.000	0.00	0.10	
BVA	30-JUN-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.10	

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BVA	31-JUL-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME JULY 2023	5,000.000	0.00	0.10	
BVA	31-AUG-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	0.10	
BVA	30-SEP-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	0.10	
BVA	31-OCT-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	0.10	
BVA	30-NOV-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	0.10	
BVA	31-DEC-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	0.10	
BVA	31-JAN-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.58	

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BVA	28-FEB-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.52	
BVA	31-MAR-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.58	
BVA	30-APR-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.56	
BVA	31-MAY-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.58	
BVA	30-JUN-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.56	
BVA	31-JUL-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.58	
BVA	31-AUG-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.58	

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BVA	30-SEP-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.56	
BVA	31-OCT-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.58	
BVA	30-NOV-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.57	
BVA	31-DEC-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.59	
BVA	31-JAN-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	0.35	
BVA	28-FEB-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	0.32	
BVA	31-MAR-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME MARCH 2023	15,000.000	0.00	0.36	

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BVA	30-APR-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME APRIL 2023	15,000.000	0.00	0.34	
BVA	31-MAY-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.36	
BVA	30-JUN-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME JUNE 2023	15,000.000	0.00	0.35	
BVA	31-JUL-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME JULY 2023	15,000.000	0.00	0.36	
BVA	31-AUG-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	0.36	
BVA	30-SEP-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	0.35	
BVA	31-OCT-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	0.36	

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BVA	30-NOV-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	0.35	
BVA	31-DEC-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	0.36	
BVA	31-JAN-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	17.54-	
BVA	28-FEB-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	15.88-	
BVA	31-MAR-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	17.61-	
BVA	30-APR-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	17.08-	
BVA	31-MAY-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	17.68-	

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BVA	30-JUN-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	17.14-	
BVA	31-JUL-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	17.75-	
BVA	31-AUG-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	17.79-	
BVA	30-SEP-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	17.25-	
BVA	31-OCT-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	17.86-	
BVA	30-NOV-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	17.32-	
BVA	31-DEC-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	17.93-	

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BVA	31-JAN-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	0.05	
BVA	28-FEB-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	0.05	
BVA	31-MAR-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME MARCH 2023	15,000.000	0.00	0.05	
BVA	30-APR-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME APRIL 2023	15,000.000	0.00	0.05	
BVA	31-MAY-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.05	
BVA	30-JUN-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME JUNE 2023	15,000.000	0.00	0.05	
BVA	31-JUL-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME JULY 2023	15,000.000	0.00	0.05	

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BVA	31-AUG-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	0.05	
BVA	30-SEP-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	0.05	
BVA	31-OCT-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	0.05	
BVA	30-NOV-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	0.05	
BVA	31-DEC-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	0.05	
BVA	31-JAN-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME JANUARY 2023	24,000.000	0.00	0.05	
BVA	28-FEB-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME FEBRUARY 2023	24,000.000	0.00	0.05	

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BVA	31-MAR-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME MARCH 2023	24,000.000	0.00	0.05	
BVA	30-APR-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME APRIL 2023	24,000.000	0.00	0.05	
BVA	31-MAY-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME MAY 2023	24,000.000	0.00	0.06	
BVA	30-JUN-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME JUNE 2023	24,000.000	0.00	0.05	
BVA	31-JUL-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME JULY 2023	24,000.000	0.00	0.06	
BVA	31-AUG-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME AUGUST 2023	24,000.000	0.00	0.06	
BVA	30-SEP-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME SEPTEMBER 2023	24,000.000	0.00	0.05	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-OCT-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME OCTOBER 2023	24,000.000	0.00	0.06	
BVA	30-NOV-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME NOVEMBER 2023	24,000.000	0.00	0.05	
BVA	31-DEC-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME DECEMBER 2023	24,000.000	0.00	0.06	
BVA	31-JAN-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME JANUARY 2023	20,000.000	0.00	0.29	
BVA	28-FEB-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME FEBRUARY 2023	20,000.000	0.00	0.26	
BVA	31-MAR-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME MARCH 2023	20,000.000	0.00	0.29	
BVA	30-APR-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME APRIL 2023	20,000.000	0.00	0.28	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAY-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME MAY 2023	20,000.000	0.00	0.29	
BVA	30-JUN-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME JUNE 2023	20,000.000	0.00	0.28	
BVA	31-JUL-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME JULY 2023	20,000.000	0.00	0.29	
BVA	31-AUG-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	0.29	
BVA	30-SEP-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	0.28	
BVA	31-OCT-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	0.29	
BVA	30-NOV-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME NOVEMBER 2023	20,000.000	0.00	0.28	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-DEC-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME DECEMBER 2023	20,000.000	0.00	0.29	
BVA	31-JAN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JANUARY 2023	10,000.000	0.00	11.18-	
BVA	31-JAN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JANUARY 2023	25,000.000	0.00	19.45-	
BVA	28-FEB-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE FEBRUARY 2023	10,000.000	0.00	10.12-	
BVA	28-FEB-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE FEBRUARY 2023	25,000.000	0.00	17.60-	
BVA	31-MAR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE MARCH 2023	10,000.000	0.00	11.22-	
BVA	31-MAR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE MARCH 2023	25,000.000	0.00	19.52-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE APRIL 2023	10,000.000	0.00	10.87-	
BVA	30-APR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE APRIL 2023	25,000.000	0.00	18.93-	
BVA	31-MAY-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE MAY 2023	10,000.000	0.00	11.25-	
BVA	31-MAY-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE MAY 2023	25,000.000	0.00	19.60-	
BVA	30-JUN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	10.91-	
BVA	30-JUN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JUNE 2023	25,000.000	0.00	19.00-	
BVA	31-JUL-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JULY 2023	10,000.000	0.00	11.29-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JUL-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JULY 2023	25,000.000	0.00	19.67-	
BVA	31-AUG-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE AUGUST 2023	10,000.000	0.00	11.30-	
BVA	31-AUG-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE AUGUST 2023	25,000.000	0.00	19.71-	
BVA	30-SEP-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE SEPTEMBER 2023	10,000.000	0.00	10.96-	
BVA	30-SEP-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE SEPTEMBER 2023	25,000.000	0.00	19.11-	
BVA	31-OCT-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	11.34-	
BVA	31-OCT-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE OCTOBER 2023	25,000.000	0.00	19.78-	

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BVA	30-NOV-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE NOVEMBER 2023	10,000.000	0.00	10.99-	
BVA	30-NOV-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE NOVEMBER 2023	25,000.000	0.00	19.18-	
BVA	31-DEC-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE DECEMBER 2023	10,000.000	0.00	11.37-	
BVA	31-DEC-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE DECEMBER 2023	25,000.000	0.00	19.86-	
BVA	31-JAN-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	1.51-	
BVA	28-FEB-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	1.36-	
BVA	31-MAR-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	1.52-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	1.47-	
BVA	31-MAY-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	1.53-	
BVA	30-JUN-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	1.48-	
BVA	31-JUL-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	1.54-	
BVA	29-AUG-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	1.49-	
BVA	31-JAN-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE JANUARY 2023	30,000.000	0.00	3.73-	
BVA	28-FEB-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE FEBRUARY 2023	30,000.000	0.00	3.38-	

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BVA	31-MAR-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE MARCH 2023	30,000.000	0.00	3.75-	
BVA	30-APR-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE APRIL 2023	30,000.000	0.00	3.64-	
BVA	31-MAY-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE MAY 2023	30,000.000	0.00	3.77-	
BVA	30-JUN-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE JUNE 2023	30,000.000	0.00	3.66-	
BVA	05-JUL-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE JULY 2023	30,000.000	0.00	0.73-	
BVA	31-AUG-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	0.76	
BVA	30-SEP-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	22.93	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-OCT-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	23.80	
BVA	30-NOV-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME NOVEMBER 2023	20,000.000	0.00	23.14	
BVA	31-DEC-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME DECEMBER 2023	20,000.000	0.00	24.01	
BVA	31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.48	
BVA	31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	0.17	
BVA	31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	1.55	
BVA	31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE JANUARY 2023	55,000.000	0.00	87.58-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.44	
BVA	28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	0.15	
BVA	28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	1.41	
BVA	28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE FEBRUARY 2023	55,000.000	0.00	79.23-	
BVA	31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.49	
BVA	31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MARCH 2023	5,000.000	0.00	0.17	
BVA	31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MARCH 2023	10,000.000	0.00	1.56	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE MARCH 2023	55,000.000	0.00	87.84-	
BVA	30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.47	
BVA	30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME APRIL 2023	5,000.000	0.00	0.17	
BVA	30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME APRIL 2023	10,000.000	0.00	1.52	
BVA	30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE APRIL 2023	55,000.000	0.00	85.14-	
BVA	31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.49	
BVA	31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MAY 2023	5,000.000	0.00	0.17	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MAY 2023	10,000.000	0.00	1.57	
BVA	31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE MAY 2023	55,000.000	0.00	88.12-	
BVA	30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.48	
BVA	30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.17	
BVA	30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JUNE 2023	10,000.000	0.00	1.53	
BVA	30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE JUNE 2023	55,000.000	0.00	85.41-	
BVA	31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.49	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JULY 2023	5,000.000	0.00	0.17	
BVA	31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JULY 2023	10,000.000	0.00	1.59	
BVA	31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE JULY 2023	55,000.000	0.00	88.39-	
BVA	31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.49	
BVA	31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	0.17	
BVA	31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	1.59	
BVA	31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE AUGUST 2023	55,000.000	0.00	88.53-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.48	
BVA	30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	0.17	
BVA	30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	1.55	
BVA	30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE SEPTEMBER 2023	55,000.000	0.00	85.81-	
BVA	31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.50	
BVA	31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	0.18	
BVA	31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	1.60	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE OCTOBER 2023	55,000.000	0.00	88.81-	
BVA	30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.48	
BVA	30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	0.17	
BVA	30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	1.56	
BVA	30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE NOVEMBER 2023	55,000.000	0.00	86.08-	
BVA	31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.50	
BVA	31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	0.18	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	1.61	
BVA	31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE DECEMBER 2023	55,000.000	0.00	89.09-	
BVA	31-JAN-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	1.96	
BVA	28-FEB-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	1.69	
BVA	31-MAR-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME MARCH 2023	10,000.000	0.00	2.03	
BVA	30-APR-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME APRIL 2023	10,000.000	0.00	1.97	
BVA	31-MAY-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME MAY 2023	10,000.000	0.00	2.04	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-JUN-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME JUNE 2023	10,000.000	0.00	1.97	
BVA	31-JUL-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME JULY 2023	10,000.000	0.00	2.04	
BVA	31-AUG-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	2.04	
BVA	30-SEP-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	1.98	
BVA	31-OCT-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	2.05	
BVA	30-NOV-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	1.98	
BVA	31-DEC-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	2.05	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JUL-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME JULY 2023	60,000.000	0.00	3.81	
BVA	31-AUG-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME AUGUST 2023	60,000.000	0.00	4.74	
BVA	30-SEP-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME SEPTEMBER 2023	60,000.000	0.00	4.61	
BVA	31-OCT-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME OCTOBER 2023	60,000.000	0.00	4.81	
BVA	30-NOV-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME NOVEMBER 2023	60,000.000	0.00	4.67	
BVA	31-DEC-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME DECEMBER 2023	60,000.000	0.00	4.85	
BVA	31-JAN-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME JANUARY 2023	20,000.000	0.00	9.08	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	28-FEB-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME FEBRUARY 2023	20,000.000	0.00	8.23	
BVA	31-MAR-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME MARCH 2023	20,000.000	0.00	9.13	
BVA	30-APR-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME APRIL 2023	20,000.000	0.00	8.87	
BVA	31-MAY-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME MAY 2023	20,000.000	0.00	9.19	
BVA	30-JUN-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME JUNE 2023	20,000.000	0.00	8.92	
BVA	31-JUL-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME JULY 2023	20,000.000	0.00	9.25	
BVA	31-AUG-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	9.28	

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BVA	30-SEP-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	9.01	
BVA	31-OCT-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	9.34	
BVA	30-NOV-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME NOVEMBER 2023	20,000.000	0.00	9.06	
BVA	31-DEC-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME DECEMBER 2023	20,000.000	0.00	9.39	
BVA	31-JAN-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME JANUARY 2023	35,000.000	0.00	0.68	
BVA	28-FEB-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME FEBRUARY 2023	35,000.000	0.00	0.62	
BVA	31-MAR-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME MARCH 2023	35,000.000	0.00	0.69	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME APRIL 2023	35,000.000	0.00	0.67	
BVA	31-MAY-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME MAY 2023	35,000.000	0.00	0.69	
BVA	30-JUN-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME JUNE 2023	35,000.000	0.00	0.67	
BVA	31-JUL-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME JULY 2023	35,000.000	0.00	0.70	
BVA	31-AUG-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME AUGUST 2023	35,000.000	0.00	0.70	
BVA	30-SEP-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME SEPTEMBER 2023	35,000.000	0.00	0.68	
BVA	31-OCT-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME OCTOBER 2023	35,000.000	0.00	0.70	

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BVA	30-NOV-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME NOVEMBER 2023	35,000.000	0.00	0.68	
BVA	31-DEC-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME DECEMBER 2023	35,000.000	0.00	0.71	
BVA	31-JAN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.02	
BVA	31-JAN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.05	
BVA	28-FEB-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.02	
BVA	28-FEB-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.05	
BVA	31-MAR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.02	

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BVA	31-MAR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.06	
BVA	30-APR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.02	
BVA	30-APR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.05	
BVA	31-MAY-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.02	
BVA	31-MAY-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.06	
BVA	30-JUN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.02	
BVA	30-JUN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.05	

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BVA	31-JUL-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.02	
BVA	31-JUL-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.06	
BVA	31-AUG-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.02	
BVA	31-AUG-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.06	
BVA	30-SEP-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.02	
BVA	30-SEP-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.05	
BVA	31-OCT-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.02	

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BVA	31-OCT-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.06	
BVA	30-NOV-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.02	
BVA	30-NOV-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.05	
BVA	31-DEC-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.02	
BVA	31-DEC-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.06	
BVA	31-JAN-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME JANUARY 2023	45,000.000	0.00	9.23	
BVA	28-FEB-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME FEBRUARY 2023	45,000.000	0.00	8.35	

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BVA	31-MAR-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME MARCH 2023	45,000.000	0.00	9.27	
BVA	30-APR-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME APRIL 2023	45,000.000	0.00	8.99	
BVA	31-MAY-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME MAY 2023	45,000.000	0.00	9.31	
BVA	30-JUN-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME JUNE 2023	45,000.000	0.00	9.03	
BVA	31-JUL-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME JULY 2023	45,000.000	0.00	9.35	
BVA	31-AUG-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME AUGUST 2023	45,000.000	0.00	9.38	
BVA	30-SEP-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME SEPTEMBER 2023	45,000.000	0.00	9.09	

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BVA	31-OCT-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME OCTOBER 2023	45,000.000	0.00	9.42	
BVA	30-NOV-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME NOVEMBER 2023	45,000.000	0.00	9.14	
BVA	31-DEC-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME DECEMBER 2023	45,000.000	0.00	9.46	
BVA	31-JAN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JANUARY 2023	5,000.000	0.00	3.02-	
BVA	31-JAN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	9.29-	
BVA	28-FEB-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE FEBRUARY 2023	5,000.000	0.00	2.73-	
BVA	28-FEB-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	8.41-	

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BVA	31-MAR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MARCH 2023	5,000.000	0.00	3.03-	
BVA	31-MAR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	9.33-	
BVA	30-APR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE APRIL 2023	5,000.000	0.00	2.94-	
BVA	30-APR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	9.05-	
BVA	31-MAY-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MAY 2023	5,000.000	0.00	3.04-	
BVA	31-MAY-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	9.37-	
BVA	30-JUN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JUNE 2023	5,000.000	0.00	2.95-	

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BVA	30-JUN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	9.09-	
BVA	31-JUL-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JULY 2023	5,000.000	0.00	3.06-	
BVA	31-JUL-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	9.42-	
BVA	31-AUG-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE AUGUST 2023	5,000.000	0.00	3.06-	
BVA	31-AUG-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	9.44-	
BVA	30-SEP-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE SEPTEMBER 2023	5,000.000	0.00	2.97-	
BVA	30-SEP-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	9.16-	

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BVA	31-OCT-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE OCTOBER 2023	5,000.000	0.00	3.08-	
BVA	31-OCT-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	9.48-	
BVA	30-NOV-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE NOVEMBER 2023	5,000.000	0.00	2.99-	
BVA	30-NOV-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	9.20-	
BVA	31-DEC-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE DECEMBER 2023	5,000.000	0.00	3.09-	
BVA	31-DEC-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	9.52-	
BVA	31-JAN-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME JANUARY 2023	35,000.000	0.00	2.10	

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BVA	28-FEB-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME FEBRUARY 2023	35,000.000	0.00	1.90	
BVA	31-MAR-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME MARCH 2023	35,000.000	0.00	2.11	
BVA	11-APR-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME APRIL 2023	35,000.000	0.00	0.82	
BVA	31-JAN-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME JANUARY 2023	30,000.000	0.00	0.45	
BVA	28-FEB-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME FEBRUARY 2023	30,000.000	0.00	0.41	
BVA	31-MAR-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME MARCH 2023	30,000.000	0.00	0.46	
BVA	30-APR-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME APRIL 2023	30,000.000	0.00	0.44	

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BVA	31-MAY-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME MAY 2023	30,000.000	0.00	0.46	
BVA	30-JUN-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME JUNE 2023	30,000.000	0.00	0.45	
BVA	31-JUL-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME JULY 2023	30,000.000	0.00	0.46	
BVA	31-AUG-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME AUGUST 2023	30,000.000	0.00	0.46	
BVA	30-SEP-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME SEPTEMBER 2023	30,000.000	0.00	0.45	
BVA	31-OCT-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME OCTOBER 2023	30,000.000	0.00	0.47	
BVA	30-NOV-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME NOVEMBER 2023	30,000.000	0.00	0.45	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-DEC-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME DECEMBER 2023	30,000.000	0.00	0.47	
BVA	31-JAN-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE JANUARY 2023	10,000.000	0.00	1.50-	
BVA	28-FEB-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE FEBRUARY 2023	10,000.000	0.00	1.36-	
BVA	31-MAR-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE MARCH 2023	10,000.000	0.00	1.51-	
BVA	30-APR-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE APRIL 2023	10,000.000	0.00	1.47-	
BVA	31-MAY-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE MAY 2023	10,000.000	0.00	1.52-	
BVA	30-JUN-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	1.48-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JUL-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE JULY 2023	10,000.000	0.00	1.53-	
BVA	31-AUG-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE AUGUST 2023	10,000.000	0.00	1.53-	
BVA	30-SEP-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE SEPTEMBER 2023	10,000.000	0.00	1.49-	
BVA	31-OCT-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	1.54-	
BVA	30-NOV-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE NOVEMBER 2023	10,000.000	0.00	1.49-	
BVA	31-DEC-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE DECEMBER 2023	10,000.000	0.00	1.55-	
BVA	31-JAN-23	CIGNA CORP 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JANUARY 2023	10,000.000	0.00	15.18-	

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BVA	31-JAN-23	CIGNA CORP 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JANUARY 2023	10,000.000	0.00	15.53-	
BVA	28-FEB-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE FEBRUARY 2023	10,000.000	0.00	13.73-	
BVA	28-FEB-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE FEBRUARY 2023	10,000.000	0.00	14.06-	
BVA	31-MAR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MARCH 2023	10,000.000	0.00	15.23-	
BVA	31-MAR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MARCH 2023	10,000.000	0.00	15.59-	
BVA	30-APR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE APRIL 2023	10,000.000	0.00	14.77-	
BVA	30-APR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE APRIL 2023	10,000.000	0.00	15.12-	

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BVA	31-MAY-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MAY 2023	10,000.000	0.00	15.29-	
BVA	31-MAY-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MAY 2023	10,000.000	0.00	15.65-	
BVA	30-JUN-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	14.83-	
BVA	30-JUN-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	15.17-	
BVA	31-JUL-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JULY 2023	10,000.000	0.00	15.35-	
BVA	31-JUL-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JULY 2023	10,000.000	0.00	15.71-	
BVA	31-AUG-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE AUGUST 2023	10,000.000	0.00	15.38-	

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BVA	31-AUG-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE AUGUST 2023	10,000.000	0.00	15.74-	
BVA	30-SEP-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE SEPTEMBER 2023	10,000.000	0.00	14.92-	
BVA	30-SEP-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE SEPTEMBER 2023	10,000.000	0.00	15.26-	
BVA	31-OCT-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	15.44-	
BVA	31-OCT-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	15.80-	
BVA	30-NOV-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE NOVEMBER 2023	10,000.000	0.00	14.97-	
BVA	30-NOV-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE NOVEMBER 2023	10,000.000	0.00	15.32-	

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BVA	31-DEC-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE DECEMBER 2023	10,000.000	0.00	15.50-	
BVA	31-DEC-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE DECEMBER 2023	10,000.000	0.00	15.86-	
BVA	31-JAN-23	CIGNA CORP 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME JANUARY 2023	20,000.000	0.00	0.27	
BVA	28-FEB-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME FEBRUARY 2023	20,000.000	0.00	0.25	
BVA	31-MAR-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME MARCH 2023	20,000.000	0.00	0.27	
BVA	30-APR-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME APRIL 2023	20,000.000	0.00	0.26	
BVA	31-MAY-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME MAY 2023	20,000.000	0.00	0.27	

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BVA	30-JUN-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME JUNE 2023	20,000.000	0.00	0.27	
BVA	31-JUL-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME JULY 2023	20,000.000	0.00	0.28	
BVA	31-AUG-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	0.28	
BVA	30-SEP-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	0.27	
BVA	31-OCT-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	0.28	
BVA	30-NOV-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME NOVEMBER 2023	20,000.000	0.00	0.27	
BVA	31-DEC-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME DECEMBER 2023	20,000.000	0.00	0.28	

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BVA	31-JAN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JANUARY 2023	20,000.000	0.00	3.63-	
BVA	31-JAN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JANUARY 2023	20,000.000	0.00	3.27-	
BVA	28-FEB-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE FEBRUARY 2023	20,000.000	0.00	3.29-	
BVA	28-FEB-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE FEBRUARY 2023	20,000.000	0.00	2.96-	
BVA	31-MAR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MARCH 2023	20,000.000	0.00	3.66-	
BVA	31-MAR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MARCH 2023	20,000.000	0.00	3.29-	
BVA	30-APR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE APRIL 2023	20,000.000	0.00	3.55-	

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BVA	30-APR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE APRIL 2023	20,000.000	0.00	3.20-	
BVA	31-MAY-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MAY 2023	20,000.000	0.00	3.69-	
BVA	31-MAY-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MAY 2023	20,000.000	0.00	3.32-	
BVA	30-JUN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JUNE 2023	20,000.000	0.00	3.58-	
BVA	30-JUN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JUNE 2023	20,000.000	0.00	3.22-	
BVA	31-JUL-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JULY 2023	20,000.000	0.00	3.71-	
BVA	31-JUL-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JULY 2023	20,000.000	0.00	3.34-	

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BVA	31-AUG-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE AUGUST 2023	20,000.000	0.00	3.73-	
BVA	31-AUG-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE AUGUST 2023	20,000.000	0.00	3.35-	
BVA	30-SEP-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE SEPTEMBER 2023	20,000.000	0.00	3.62-	
BVA	30-SEP-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE SEPTEMBER 2023	20,000.000	0.00	3.26-	
BVA	31-OCT-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE OCTOBER 2023	20,000.000	0.00	3.75-	
BVA	31-OCT-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE OCTOBER 2023	20,000.000	0.00	3.38-	
BVA	30-NOV-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE NOVEMBER 2023	20,000.000	0.00	3.65-	

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BVA	30-NOV-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE NOVEMBER 2023	20,000.000	0.00	3.28-	
BVA	31-DEC-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE DECEMBER 2023	20,000.000	0.00	3.78-	
BVA	31-DEC-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE DECEMBER 2023	20,000.000	0.00	3.40-	
BVA	31-JAN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JANUARY 2023	9,548.453	0.00	1.16-	
BVA	31-JAN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JANUARY 2023	19,096.911	0.00	2.33-	
BVA	28-FEB-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE FEBRUARY 2023	9,548.453	0.00	1.05-	
BVA	28-FEB-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE FEBRUARY 2023	18,978.991	0.00	2.10-	

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BVA	31-MAR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE MARCH 2023	9,548.453	0.00	1.17-	
BVA	31-MAR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE MARCH 2023	18,978.991	0.00	2.33-	
BVA	30-APR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE APRIL 2023	9,548.453	0.00	1.13-	
BVA	30-APR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE APRIL 2023	18,978.991	0.00	2.26-	
BVA	31-MAY-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE MAY 2023	9,548.453	0.00	1.17-	
BVA	31-MAY-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE MAY 2023	18,978.991	0.00	2.34-	
BVA	30-JUN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JUNE 2023	9,548.453	0.00	1.14-	

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BVA	30-JUN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JUNE 2023	18,978.991	0.00	2.27-	
BVA	31-JUL-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JULY 2023	9,548.453	0.00	1.18-	
BVA	31-JUL-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JULY 2023	18,978.991	0.00	2.35-	
BVA	31-AUG-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE AUGUST 2023	9,548.453	0.00	1.18-	
BVA	31-AUG-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE AUGUST 2023	18,978.991	0.00	2.36-	
BVA	28-SEP-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023	18,978.991	0.00	2.06-	
BVA	28-SEP-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023	9,548.453	0.00	1.03-	

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BVA	30-SEP-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023	9,548.453	0.00	0.12-	
BVA	30-SEP-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023	18,978.989	0.00	0.23-	
BVA	01-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023	446.790	0.00	0.06-	
BVA	01-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023	1,769.910	0.00	0.22	
BVA	13-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023	9,548.453	0.00	0.46-	
BVA	13-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023	18,532.199	0.00	0.90-	
BVA	31-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023	9,548.453	0.00	0.73-	

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BVA	31-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023	18,532.199	0.00	1.42-	
BVA	03-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023	17,209.079	0.00	0.14-	
BVA	03-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023	9,548.453	0.00	0.08-	
BVA	30-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023	9,548.453	0.00	1.08-	
BVA	30-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023	17,082.897	0.00	1.93-	
BVA	12-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023	9,548.454	0.00	0.42-	
BVA	12-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023	16,552.507	0.00	0.74-	

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BVA	31-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023	9,548.458	0.00	0.77-	
BVA	31-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023	16,552.507	0.00	1.34-	
BVA	31-JAN-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE JANUARY 2023	20,000.000	0.00	1.84-	
BVA	28-FEB-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE FEBRUARY 2023	20,000.000	0.00	1.67-	
BVA	31-MAR-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE MARCH 2023	20,000.000	0.00	1.85-	
BVA	30-APR-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE APRIL 2023	20,000.000	0.00	1.80-	
BVA	31-MAY-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE MAY 2023	20,000.000	0.00	1.86-	

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BVA	30-JUN-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE JUNE 2023	20,000.000	0.00	1.80-	
BVA	31-JUL-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE JULY 2023	20,000.000	0.00	1.87-	
BVA	31-AUG-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE AUGUST 2023	20,000.000	0.00	1.87-	
BVA	30-SEP-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE SEPTEMBER 2023	20,000.000	0.00	1.82-	
BVA	31-OCT-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE OCTOBER 2023	20,000.000	0.00	1.88-	
BVA	30-NOV-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE NOVEMBER 2023	20,000.000	0.00	1.83-	
BVA	31-DEC-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE DECEMBER 2023	20,000.000	0.00	1.89-	

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BVA	15-JAN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JANUARY 2023	28,014.110	0.00	0.05	
BVA	31-JAN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JANUARY 2023	26,772.210	0.00	0.06	
BVA	15-FEB-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME FEBRUARY 2023	26,772.210	0.00	0.05	
BVA	28-FEB-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME FEBRUARY 2023	25,605.050	0.00	0.05	
BVA	15-MAR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME MARCH 2023	25,605.050	0.00	0.05	
BVA	31-MAR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME MARCH 2023	24,700.200	0.00	0.06	
BVA	15-APR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME APRIL 2023	24,700.200	0.00	0.05	

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BVA	30-APR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME APRIL 2023	23,122.710	0.00	0.05	
BVA	15-MAY-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME MAY 2023	23,122.710	0.00	0.04	
BVA	31-MAY-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME MAY 2023	21,630.710	0.00	0.05	
BVA	15-JUN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JUNE 2023	21,630.710	0.00	0.04	
BVA	30-JUN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JUNE 2023	19,991.800	0.00	0.04	
BVA	03-JUL-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JULY 2023	19,991.800	0.00	0.01	
BVA	15-JUL-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JULY 2023	19,991.784	0.00	0.03	

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BVA	31-JUL-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JULY 2023	18,270.514	0.00	0.04	
BVA	15-AUG-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME AUGUST 2023	18,270.514	0.00	0.03	
BVA	31-AUG-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME AUGUST 2023	16,768.557	0.00	0.04	
BVA	15-SEP-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME SEPTEMBER 2023	16,768.557	0.00	0.03	
BVA	30-SEP-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME SEPTEMBER 2023	15,379.649	0.00	0.03	
BVA	15-OCT-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME OCTOBER 2023	15,379.649	0.00	0.03	
BVA	31-OCT-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME OCTOBER 2023	13,933.965	0.00	0.03	

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BVA	15-NOV-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME NOVEMBER 2023	13,933.965	0.00	0.03	
BVA	30-NOV-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME NOVEMBER 2023	12,525.458	0.00	0.03	
BVA	15-DEC-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME DECEMBER 2023	12,525.458	0.00	0.02	
BVA	31-DEC-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME DECEMBER 2023	11,029.256	0.00	0.02	
BVA	31-JAN-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 AMORTIZATION EXPENSE JANUARY 2023	9,094.330	0.00	0.44-	
BVA	28-FEB-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 AMORTIZATION EXPENSE FEBRUARY 2023	9,094.330	0.00	0.40-	
BVA	31-MAR-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 AMORTIZATION EXPENSE MARCH 2023	9,094.330	0.00	0.44-	

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BVA	30-APR-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 AMORTIZATION EXPENSE APRIL 2023	8,631.870	0.00	0.41-	
BVA	31-MAY-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 AMORTIZATION EXPENSE MAY 2023	7,371.030	0.00	0.36-	
BVA	30-JUN-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 AMORTIZATION EXPENSE JUNE 2023	2,381.440	0.00	0.11-	
BVA	30-JUN-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 AMORTIZATION EXPENSE JULY 2023	2,381.440	0.00	0.03-	
BVA	03-JUL-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 AMORTIZATION EXPENSE JULY 2023	2,381.440	0.00	0.01-	
BVA	31-JAN-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	1.34	
BVA	28-FEB-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	1.21	

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BVA	31-MAR-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME MARCH 2023	5,000.000	0.00	1.35	
BVA	30-APR-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME APRIL 2023	5,000.000	0.00	1.31	
BVA	31-MAY-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME MAY 2023	5,000.000	0.00	1.36	
BVA	30-JUN-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME JUNE 2023	5,000.000	0.00	1.32	
BVA	31-JUL-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME JULY 2023	5,000.000	0.00	1.37	
BVA	31-AUG-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	1.38	
BVA	30-SEP-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	1.34	

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BVA	31-OCT-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	1.39	
BVA	30-NOV-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	1.35	
BVA	31-DEC-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	1.40	
BVA	31-JAN-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE JANUARY 2023	10,000.000	0.00	0.24-	
BVA	28-FEB-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE FEBRUARY 2023	10,000.000	0.00	0.22-	
BVA	31-MAR-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE MARCH 2023	10,000.000	0.00	0.25-	
BVA	30-APR-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE APRIL 2023	10,000.000	0.00	0.24-	

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BVA	31-MAY-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE MAY 2023	10,000.000	0.00	0.25-	
BVA	30-JUN-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	0.24-	
BVA	31-JUL-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE JULY 2023	10,000.000	0.00	0.25-	
BVA	31-AUG-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE AUGUST 2023	10,000.000	0.00	0.25-	
BVA	30-SEP-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE SEPTEMBER 2023	10,000.000	0.00	0.24-	
BVA	31-OCT-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	0.25-	
BVA	30-NOV-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE NOVEMBER 2023	10,000.000	0.00	0.24-	

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BVA	31-DEC-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE DECEMBER 2023	10,000.000	0.00	0.25-	
BVA	31-JAN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	2.85	
BVA	31-JAN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	2.59	
BVA	28-FEB-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	2.58	
BVA	28-FEB-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	2.34	
BVA	31-MAR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MARCH 2023	5,000.000	0.00	2.86	
BVA	31-MAR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MARCH 2023	5,000.000	0.00	2.60	

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BVA	30-APR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME APRIL 2023	5,000.000	0.00	2.78	
BVA	30-APR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME APRIL 2023	5,000.000	0.00	2.52	
BVA	31-MAY-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MAY 2023	5,000.000	0.00	2.88	
BVA	31-MAY-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MAY 2023	5,000.000	0.00	2.61	
BVA	30-JUN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JUNE 2023	5,000.000	0.00	2.79	
BVA	30-JUN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JUNE 2023	5,000.000	0.00	2.54	
BVA	31-JUL-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JULY 2023	5,000.000	0.00	2.89	

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BVA	31-JUL-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JULY 2023	5,000.000	0.00	2.63	
BVA	31-AUG-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	2.90	
BVA	31-AUG-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	2.64	
BVA	30-SEP-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	2.82	
BVA	30-SEP-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	2.56	
BVA	31-OCT-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	2.92	
BVA	31-OCT-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	2.65	

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BVA	30-NOV-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	2.83	
BVA	30-NOV-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	2.57	
BVA	31-DEC-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	2.94	
BVA	31-DEC-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	2.66	
BVA	31-JAN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JANUARY 2023	20,000.000	0.00	0.20	
BVA	31-JAN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	2.11	
BVA	28-FEB-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME FEBRUARY 2023	20,000.000	0.00	0.18	

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BVA	28-FEB-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	1.91	
BVA	31-MAR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MARCH 2023	20,000.000	0.00	0.20	
BVA	31-MAR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MARCH 2023	5,000.000	0.00	2.12	
BVA	30-APR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME APRIL 2023	20,000.000	0.00	0.19	
BVA	30-APR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME APRIL 2023	5,000.000	0.00	2.06	
BVA	31-MAY-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MAY 2023	20,000.000	0.00	0.20	
BVA	31-MAY-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MAY 2023	5,000.000	0.00	2.13	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-JUN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JUNE 2023	20,000.000	0.00	0.19	
BVA	30-JUN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JUNE 2023	5,000.000	0.00	2.07	
BVA	31-JUL-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JULY 2023	20,000.000	0.00	0.20	
BVA	31-JUL-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JULY 2023	5,000.000	0.00	2.15	
BVA	31-AUG-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	0.20	
BVA	31-AUG-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	2.15	
BVA	30-SEP-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	0.19	

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BVA	30-SEP-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	2.09	
BVA	31-OCT-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	0.20	
BVA	31-OCT-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	2.17	
BVA	30-NOV-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME NOVEMBER 2023	20,000.000	0.00	0.19	
BVA	30-NOV-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	2.10	
BVA	31-DEC-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME DECEMBER 2023	20,000.000	0.00	0.20	
BVA	31-DEC-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	2.18	

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BVA	31-JAN-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME JANUARY 2023	20,000.000	0.00	0.06	
BVA	28-FEB-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME FEBRUARY 2023	20,000.000	0.00	0.06	
BVA	31-MAR-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME MARCH 2023	20,000.000	0.00	0.06	
BVA	30-APR-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME APRIL 2023	20,000.000	0.00	0.06	
BVA	31-MAY-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME MAY 2023	20,000.000	0.00	0.06	
BVA	30-JUN-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME JUNE 2023	20,000.000	0.00	0.06	
BVA	31-JUL-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME JULY 2023	20,000.000	0.00	0.06	

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BVA	31-AUG-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	0.06	
BVA	30-SEP-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	0.06	
BVA	31-OCT-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	0.06	
BVA	30-NOV-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME NOVEMBER 2023	20,000.000	0.00	0.06	
BVA	31-DEC-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME DECEMBER 2023	20,000.000	0.00	0.06	
BVA	31-JAN-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME JANUARY 2023	4,000.000	0.00	0.45	
BVA	28-FEB-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME FEBRUARY 2023	4,000.000	0.00	0.41	

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BVA	31-MAR-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME MARCH 2023	4,000.000	0.00	0.45	
BVA	30-APR-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME APRIL 2023	4,000.000	0.00	0.44	
BVA	31-MAY-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME MAY 2023	4,000.000	0.00	0.46	
BVA	30-JUN-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME JUNE 2023	4,000.000	0.00	0.44	
BVA	31-JUL-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME JULY 2023	4,000.000	0.00	0.46	
BVA	31-AUG-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME AUGUST 2023	4,000.000	0.00	0.46	
BVA	30-SEP-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME SEPTEMBER 2023	4,000.000	0.00	0.45	

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BVA	31-OCT-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME OCTOBER 2023	4,000.000	0.00	0.47	
BVA	30-NOV-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME NOVEMBER 2023	4,000.000	0.00	0.45	
BVA	31-DEC-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME DECEMBER 2023	4,000.000	0.00	0.47	
BVA	31-JAN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JANUARY 2023	5,000.000	0.00	2.68-	
BVA	31-JAN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JANUARY 2023	5,000.000	0.00	2.80-	
BVA	28-FEB-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE FEBRUARY 2023	5,000.000	0.00	2.43-	
BVA	28-FEB-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE FEBRUARY 2023	5,000.000	0.00	2.53-	

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BVA	31-MAR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MARCH 2023	5,000.000	0.00	2.70-	
BVA	31-MAR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MARCH 2023	5,000.000	0.00	2.81-	
BVA	30-APR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE APRIL 2023	5,000.000	0.00	2.62-	
BVA	30-APR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE APRIL 2023	5,000.000	0.00	2.73-	
BVA	31-MAY-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MAY 2023	5,000.000	0.00	2.71-	
BVA	31-MAY-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MAY 2023	5,000.000	0.00	2.83-	
BVA	30-JUN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JUNE 2023	5,000.000	0.00	2.63-	

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BVA	30-JUN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JUNE 2023	5,000.000	0.00	2.75-	
BVA	31-JUL-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JULY 2023	5,000.000	0.00	2.73-	
BVA	31-JUL-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JULY 2023	5,000.000	0.00	2.84-	
BVA	31-AUG-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE AUGUST 2023	5,000.000	0.00	2.74-	
BVA	31-AUG-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE AUGUST 2023	5,000.000	0.00	2.85-	
BVA	30-SEP-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE SEPTEMBER 2023	5,000.000	0.00	2.66-	
BVA	30-SEP-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE SEPTEMBER 2023	5,000.000	0.00	2.77-	

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BVA	31-OCT-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE OCTOBER 2023	5,000.000	0.00	2.75-	
BVA	31-OCT-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE OCTOBER 2023	5,000.000	0.00	2.87-	
BVA	30-NOV-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE NOVEMBER 2023	5,000.000	0.00	2.67-	
BVA	30-NOV-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE NOVEMBER 2023	5,000.000	0.00	2.79-	
BVA	31-DEC-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE DECEMBER 2023	5,000.000	0.00	2.77-	
BVA	31-DEC-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE DECEMBER 2023	5,000.000	0.00	2.89-	
BVA	31-JAN-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME JANUARY 2023	25,000.000	0.00	16.79	

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BVA	28-FEB-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME FEBRUARY 2023	25,000.000	0.00	15.20	
BVA	31-MAR-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME MARCH 2023	25,000.000	0.00	16.86	
BVA	30-APR-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME APRIL 2023	25,000.000	0.00	16.36	
BVA	31-MAY-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME MAY 2023	25,000.000	0.00	16.94	
BVA	30-JUN-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME JUNE 2023	25,000.000	0.00	16.43	
BVA	31-JUL-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME JULY 2023	25,000.000	0.00	17.02	
BVA	31-AUG-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME AUGUST 2023	25,000.000	0.00	17.06	

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BVA	30-SEP-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME SEPTEMBER 2023	25,000.000	0.00	16.54	
BVA	31-OCT-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME OCTOBER 2023	25,000.000	0.00	17.13	
BVA	30-NOV-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME NOVEMBER 2023	25,000.000	0.00	16.62	
BVA	31-DEC-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME DECEMBER 2023	25,000.000	0.00	17.21	
BVA	31-JAN-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	2.05-	
BVA	28-FEB-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	1.85-	
BVA	31-MAR-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	2.06-	

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BVA	30-APR-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	1.99-	
BVA	31-MAY-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	2.06-	
BVA	30-JUN-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	2.00-	
BVA	31-JUL-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	2.07-	
BVA	31-AUG-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	2.08-	
BVA	30-SEP-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	2.01-	
BVA	31-OCT-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	2.08-	

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BVA	30-NOV-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	2.02-	
BVA	31-DEC-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	2.09-	
BVA	31-OCT-23	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 ACCRETION INCOME OCTOBER 2023	40,000.000	0.00	5.41	
BVA	30-NOV-23	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 ACCRETION INCOME NOVEMBER 2023	40,000.000	0.00	12.51	
BVA	31-DEC-23	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 ACCRETION INCOME DECEMBER 2023	40,000.000	0.00	12.99	
BVA	31-JAN-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.03	
BVA	28-FEB-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.02	

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BVA	31-MAR-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.03	
BVA	30-APR-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.03	
BVA	31-MAY-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.03	
BVA	30-JUN-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.03	
BVA	31-JUL-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.03	
BVA	29-AUG-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.03	
BVA	31-JAN-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.17	

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BVA	28-FEB-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.15	
BVA	31-MAR-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.17	
BVA	30-APR-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.16	
BVA	31-MAY-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.17	
BVA	30-JUN-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.16	
BVA	31-JUL-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.17	
BVA	29-AUG-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.17	

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BVA	15-JAN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JANUARY 2023	11,418.940	0.00	0.02	
BVA	31-JAN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JANUARY 2023	10,091.850	0.00	0.02	
BVA	15-FEB-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME FEBRUARY 2023	10,091.850	0.00	0.02	
BVA	28-FEB-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME FEBRUARY 2023	8,817.930	0.00	0.01	
BVA	15-MAR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME MARCH 2023	8,817.930	0.00	0.01	
BVA	31-MAR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME MARCH 2023	7,605.860	0.00	0.01	
BVA	15-APR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME APRIL 2023	7,605.860	0.00	0.01	

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BVA	30-APR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME APRIL 2023	6,231.460	0.00	0.01	
BVA	15-MAY-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME MAY 2023	6,231.460	0.00	0.01	
BVA	31-MAY-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME MAY 2023	5,055.560	0.00	0.01	
BVA	15-JUN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JUNE 2023	5,055.560	0.00	0.01	
BVA	30-JUN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JUNE 2023	3,822.080	0.00	0.01	
BVA	15-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JULY 2023	3,822.080	0.00	0.01	
BVA	15-AUG-23 14-JAN-20	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 AMORTIZATION ADJUSTMENT		0.00	0.01	

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BVA	17-SEP-23 14-JAN-20	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ADJUSTMENT		0.00	0.01	
BVA	17-OCT-23 14-JAN-20	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 AMORTIZATION ADJUSTMENT		0.00	0.01	
BVA	18-OCT-23 14-JAN-20	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 AMORTIZATION ADJUSTMENT		0.00	0.01	
BVA	31-JAN-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JANUARY 2023	25,000.000	0.00	12.68-	
BVA	31-JAN-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	8.52-	
BVA	28-FEB-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE FEBRUARY 2023	25,000.000	0.00	11.48-	
BVA	28-FEB-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	7.71-	
BVA	31-MAR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MARCH 2023	25,000.000	0.00	12.73-	

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BVA	31-MAR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	8.55-	
BVA	30-APR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE APRIL 2023	25,000.000	0.00	12.34-	
BVA	30-APR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	8.28-	
BVA	31-MAY-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MAY 2023	25,000.000	0.00	12.77-	
BVA	31-MAY-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	8.57-	
BVA	30-JUN-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JUNE 2023	25,000.000	0.00	12.38-	
BVA	30-JUN-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	8.31-	

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BVA	31-JUL-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JULY 2023	25,000.000	0.00	12.81-	
BVA	31-JUL-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	8.60-	
BVA	31-AUG-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE AUGUST 2023	25,000.000	0.00	12.83-	
BVA	31-AUG-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	8.62-	
BVA	30-SEP-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE SEPTEMBER 2023	25,000.000	0.00	12.44-	
BVA	30-SEP-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	8.35-	
BVA	31-OCT-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE OCTOBER 2023	25,000.000	0.00	12.88-	

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BVA	31-OCT-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	8.64-	
BVA	30-NOV-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE NOVEMBER 2023	25,000.000	0.00	12.48-	
BVA	30-NOV-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	8.38-	
BVA	31-DEC-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE DECEMBER 2023	25,000.000	0.00	12.92-	
BVA	31-DEC-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	8.67-	
BVA	31-JAN-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME JANUARY 2023	20,000.000	0.00	0.03	
BVA	28-FEB-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME FEBRUARY 2023	20,000.000	0.00	0.03	

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BVA	31-MAR-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME MARCH 2023	20,000.000	0.00	0.03	
BVA	30-APR-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME APRIL 2023	20,000.000	0.00	0.03	
BVA	31-MAY-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME MAY 2023	20,000.000	0.00	0.03	
BVA	30-JUN-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME JUNE 2023	20,000.000	0.00	0.03	
BVA	31-JUL-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME JULY 2023	20,000.000	0.00	0.03	
BVA	10-AUG-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	0.01	
BVA	31-AUG-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME AUGUST 2023	19,214.354	0.00	0.02	

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BVA	10-SEP-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME SEPTEMBER 2023	19,214.354	0.00	0.01	
BVA	30-SEP-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME SEPTEMBER 2023	18,150.057	0.00	0.02	
BVA	10-OCT-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME OCTOBER 2023	18,150.057	0.00	0.01	
BVA	31-OCT-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME OCTOBER 2023	17,185.289	0.00	0.02	
BVA	10-NOV-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME NOVEMBER 2023	17,185.289	0.00	0.01	
BVA	30-NOV-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME NOVEMBER 2023	16,221.447	0.00	0.01	
BVA	10-DEC-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME DECEMBER 2023	16,221.447	0.00	0.01	

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BVA	31-DEC-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME DECEMBER 2023	15,298.704	0.00	0.01	
BVA	31-JAN-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME JANUARY 2023	20,000.000	0.00	21.30	
BVA	28-FEB-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME FEBRUARY 2023	20,000.000	0.00	19.30	
BVA	31-MAR-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME MARCH 2023	20,000.000	0.00	21.43	
BVA	30-APR-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME APRIL 2023	20,000.000	0.00	20.81	
BVA	31-MAY-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME MAY 2023	20,000.000	0.00	21.57	
BVA	30-JUN-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME JUNE 2023	20,000.000	0.00	20.94	

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BVA	31-JUL-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME JULY 2023	20,000.000	0.00	21.71	
BVA	31-AUG-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	21.78	
BVA	30-SEP-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	21.14	
BVA	31-OCT-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	21.92	
BVA	30-NOV-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME NOVEMBER 2023	20,000.000	0.00	21.28	
BVA	31-DEC-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME DECEMBER 2023	20,000.000	0.00	22.06	
BVA	31-JAN-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	7.94-	

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BVA	28-FEB-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	7.19-	
BVA	31-MAR-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	7.98-	
BVA	30-APR-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	7.74-	
BVA	31-MAY-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	8.01-	
BVA	30-JUN-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	7.77-	
BVA	31-JUL-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	8.05-	
BVA	31-AUG-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	8.07-	

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BVA	30-SEP-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	7.83-	
BVA	31-OCT-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	8.10-	
BVA	30-NOV-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	7.86-	
BVA	31-DEC-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	8.14-	
BVA	31-JAN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JANUARY 2023	5,000.000	0.00	3.82-	
BVA	31-JAN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JANUARY 2023	10,000.000	0.00	8.30-	
BVA	28-FEB-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE FEBRUARY 2023	5,000.000	0.00	3.46-	

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BVA	28-FEB-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE FEBRUARY 2023	10,000.000	0.00	7.52-	
BVA	31-MAR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MARCH 2023	5,000.000	0.00	3.85-	
BVA	31-MAR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MARCH 2023	10,000.000	0.00	8.36-	
BVA	30-APR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE APRIL 2023	5,000.000	0.00	3.73-	
BVA	30-APR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE APRIL 2023	10,000.000	0.00	8.11-	
BVA	31-MAY-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MAY 2023	5,000.000	0.00	3.87-	
BVA	31-MAY-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MAY 2023	10,000.000	0.00	8.41-	

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BVA	30-JUN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JUNE 2023	5,000.000	0.00	3.76-	
BVA	30-JUN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	8.16-	
BVA	31-JUL-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JULY 2023	5,000.000	0.00	3.90-	
BVA	31-JUL-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JULY 2023	10,000.000	0.00	8.46-	
BVA	31-AUG-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE AUGUST 2023	5,000.000	0.00	3.91-	
BVA	31-AUG-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE AUGUST 2023	10,000.000	0.00	8.49-	
BVA	30-SEP-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE SEPTEMBER 2023	5,000.000	0.00	3.80-	

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BVA	30-SEP-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE SEPTEMBER 2023	10,000.000	0.00	8.24-	
BVA	31-OCT-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE OCTOBER 2023	5,000.000	0.00	3.93-	
BVA	31-OCT-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	8.54-	
BVA	30-NOV-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE NOVEMBER 2023	5,000.000	0.00	3.82-	
BVA	30-NOV-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE NOVEMBER 2023	10,000.000	0.00	8.30-	
BVA	31-DEC-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE DECEMBER 2023	5,000.000	0.00	3.96-	
BVA	31-DEC-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE DECEMBER 2023	10,000.000	0.00	8.60-	

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BVA	31-JAN-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE JANUARY 2023	10,000.000	0.00	4.52-	
BVA	28-FEB-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE FEBRUARY 2023	10,000.000	0.00	4.10-	
BVA	31-MAR-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE MARCH 2023	10,000.000	0.00	4.55-	
BVA	30-APR-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE APRIL 2023	10,000.000	0.00	4.42-	
BVA	31-MAY-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE MAY 2023	10,000.000	0.00	4.58-	
BVA	30-JUN-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	4.45-	
BVA	31-JUL-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE JULY 2023	10,000.000	0.00	4.61-	

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BVA	31-AUG-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE AUGUST 2023	10,000.000	0.00	4.63-	
BVA	30-SEP-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE SEPTEMBER 2023	10,000.000	0.00	4.50-	
BVA	31-OCT-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	4.66-	
BVA	30-NOV-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE NOVEMBER 2023	10,000.000	0.00	4.53-	
BVA	31-DEC-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE DECEMBER 2023	10,000.000	0.00	4.69-	
BVA	31-JAN-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE JANUARY 2023	30,000.000	0.00	13.50-	
BVA	28-FEB-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE FEBRUARY 2023	30,000.000	0.00	12.23-	

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BVA	31-MAR-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE MARCH 2023	30,000.000	0.00	13.57-	
BVA	30-APR-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE APRIL 2023	30,000.000	0.00	13.17-	
BVA	31-MAY-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE MAY 2023	30,000.000	0.00	13.64-	
BVA	30-JUN-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE JUNE 2023	30,000.000	0.00	13.23-	
BVA	31-JUL-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE JULY 2023	30,000.000	0.00	13.71-	
BVA	31-AUG-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE AUGUST 2023	30,000.000	0.00	13.74-	
BVA	30-SEP-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE SEPTEMBER 2023	30,000.000	0.00	13.33-	

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BVA	31-OCT-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE OCTOBER 2023	30,000.000	0.00	13.81-	
BVA	30-NOV-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE NOVEMBER 2023	30,000.000	0.00	13.40-	
BVA	31-DEC-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE DECEMBER 2023	30,000.000	0.00	13.88-	
BVA	31-JAN-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE JANUARY 2023	17,487.080	0.00	3.48-	
BVA	28-FEB-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE FEBRUARY 2023	17,099.570	0.00	3.08-	
BVA	31-MAR-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE MARCH 2023	17,046.500	0.00	3.41-	
BVA	30-APR-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE APRIL 2023	17,027.020	0.00	3.30-	

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BVA	31-MAY-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE MAY 2023	17,027.020	0.00	3.42-	
BVA	30-JUN-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE JUNE 2023	17,027.020	0.00	3.32-	
BVA	03-JUL-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE JULY 2023	17,027.020	0.00	0.22-	
BVA	31-JUL-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE JULY 2023	17,027.020	0.00	3.22-	
BVA	31-AUG-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE AUGUST 2023	17,027.020	0.00	3.45-	
BVA	30-SEP-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE SEPTEMBER 2023	17,027.020	0.00	3.35-	
BVA	10-OCT-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE OCTOBER 2023	17,027.020	0.00	1.01-	

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BVA	31-OCT-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE OCTOBER 2023	17,027.022	0.00	2.46-	
BVA	30-NOV-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE NOVEMBER 2023	17,027.022	0.00	3.37-	
BVA	31-DEC-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE DECEMBER 2023	17,027.022	0.00	3.49-	
BVA	31-JAN-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.02	
BVA	28-FEB-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.02	
BVA	31-MAR-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.02	
BVA	30-APR-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.02	

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BVA	31-MAY-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.02	
BVA	30-JUN-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.02	
BVA	31-JUL-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.02	
BVA	31-AUG-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.02	
BVA	30-SEP-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.02	
BVA	31-OCT-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.02	
BVA	30-NOV-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.02	

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BVA	31-DEC-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.02	
BVA	31-JAN-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE JANUARY 2023	25,000.000	0.00	1.66-	
BVA	28-FEB-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE FEBRUARY 2023	25,000.000	0.00	1.51-	
BVA	31-MAR-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE MARCH 2023	25,000.000	0.00	1.67-	
BVA	30-APR-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE APRIL 2023	25,000.000	0.00	1.62-	
BVA	31-MAY-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE MAY 2023	25,000.000	0.00	1.68-	
BVA	30-JUN-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE JUNE 2023	25,000.000	0.00	1.63-	

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BVA	31-JUL-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE JULY 2023	25,000.000	0.00	1.69-	
BVA	31-AUG-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE AUGUST 2023	25,000.000	0.00	1.70-	
BVA	30-SEP-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE SEPTEMBER 2023	25,000.000	0.00	1.65-	
BVA	31-OCT-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE OCTOBER 2023	25,000.000	0.00	1.71-	
BVA	30-NOV-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE NOVEMBER 2023	25,000.000	0.00	1.66-	
BVA	31-DEC-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE DECEMBER 2023	25,000.000	0.00	1.72-	
BVA	31-AUG-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	4.73	

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BVA	30-SEP-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	20.29	
BVA	31-OCT-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	21.06	
BVA	30-NOV-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME NOVEMBER 2023	20,000.000	0.00	20.47	
BVA	31-DEC-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME DECEMBER 2023	20,000.000	0.00	21.25	
BVA	31-JAN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE JANUARY 2023	5,000.000	0.00	1.55-	
BVA	31-JAN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME JANUARY 2023	30,000.000	0.00	3.07	
BVA	28-FEB-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE FEBRUARY 2023	5,000.000	0.00	1.30-	

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BVA	28-FEB-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME FEBRUARY 2023	30,000.000	0.00	2.54	
BVA	31-MAR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE MARCH 2023	5,000.000	0.00	1.59-	
BVA	31-MAR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME MARCH 2023	30,000.000	0.00	3.18	
BVA	30-APR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE APRIL 2023	5,000.000	0.00	1.55-	
BVA	30-APR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME APRIL 2023	30,000.000	0.00	3.09	
BVA	31-MAY-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE MAY 2023	5,000.000	0.00	1.60-	
BVA	31-MAY-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME MAY 2023	30,000.000	0.00	3.20	

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BVA	30-JUN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE JUNE 2023	5,000.000	0.00	1.55-	
BVA	30-JUN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME JUNE 2023	30,000.000	0.00	3.10	
BVA	31-JUL-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE JULY 2023	5,000.000	0.00	1.61-	
BVA	31-JUL-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME JULY 2023	30,000.000	0.00	3.21	
BVA	31-AUG-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE AUGUST 2023	5,000.000	0.00	1.61-	
BVA	31-AUG-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME AUGUST 2023	30,000.000	0.00	3.22	
BVA	30-SEP-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE SEPTEMBER 2023	5,000.000	0.00	1.56-	

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BVA	30-SEP-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME SEPTEMBER 2023	30,000.000	0.00	3.12	
BVA	31-OCT-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE OCTOBER 2023	5,000.000	0.00	1.61-	
BVA	31-OCT-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME OCTOBER 2023	30,000.000	0.00	3.24	
BVA	30-NOV-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE NOVEMBER 2023	5,000.000	0.00	1.57-	
BVA	30-NOV-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME NOVEMBER 2023	30,000.000	0.00	3.14	
BVA	31-DEC-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE DECEMBER 2023	5,000.000	0.00	1.62-	
BVA	31-DEC-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME DECEMBER 2023	30,000.000	0.00	3.25	

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BVA	30-SEP-23	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 ACCRETION INCOME SEPTEMBER 2023	4,000.000	0.00	0.01	
BVA	30-NOV-23	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 ACCRETION INCOME NOVEMBER 2023	4,000.000	0.00	0.01	
BVA	31-JAN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JANUARY 2023	6,000.000	0.00	1.32-	
BVA	31-JAN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JANUARY 2023	5,000.000	0.00	6.57-	
BVA	28-FEB-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE FEBRUARY 2023	6,000.000	0.00	1.20-	
BVA	28-FEB-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE FEBRUARY 2023	5,000.000	0.00	5.95-	
BVA	31-MAR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MARCH 2023	6,000.000	0.00	1.34-	

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BVA	31-MAR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MARCH 2023	5,000.000	0.00	6.62-	
BVA	30-APR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE APRIL 2023	6,000.000	0.00	1.30-	
BVA	30-APR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE APRIL 2023	5,000.000	0.00	6.43-	
BVA	31-MAY-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MAY 2023	6,000.000	0.00	1.35-	
BVA	31-MAY-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MAY 2023	5,000.000	0.00	6.67-	
BVA	30-JUN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JUNE 2023	6,000.000	0.00	1.32-	
BVA	30-JUN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JUNE 2023	5,000.000	0.00	6.48-	

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BVA	31-JUL-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JULY 2023	6,000.000	0.00	1.37-	
BVA	31-JUL-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JULY 2023	5,000.000	0.00	6.72-	
BVA	31-AUG-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE AUGUST 2023	6,000.000	0.00	1.38-	
BVA	31-AUG-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE AUGUST 2023	5,000.000	0.00	6.74-	
BVA	30-SEP-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE SEPTEMBER 2023	6,000.000	0.00	1.34-	
BVA	30-SEP-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE SEPTEMBER 2023	5,000.000	0.00	6.55-	
BVA	31-OCT-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE OCTOBER 2023	6,000.000	0.00	1.39-	

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BVA	31-OCT-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE OCTOBER 2023	5,000.000	0.00	6.80-	
BVA	30-NOV-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE NOVEMBER 2023	6,000.000	0.00	1.35-	
BVA	30-NOV-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE NOVEMBER 2023	5,000.000	0.00	6.60-	
BVA	31-DEC-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE DECEMBER 2023	6,000.000	0.00	1.41-	
BVA	31-DEC-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE DECEMBER 2023	5,000.000	0.00	6.85-	
BVA	31-JAN-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE JANUARY 2023	10,000.000	0.00	2.58-	
BVA	28-FEB-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE FEBRUARY 2023	10,000.000	0.00	2.33-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAR-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE MARCH 2023	10,000.000	0.00	2.59-	
BVA	30-APR-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE APRIL 2023	10,000.000	0.00	2.51-	
BVA	31-MAY-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE MAY 2023	10,000.000	0.00	2.60-	
BVA	30-JUN-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	2.52-	
BVA	31-JUL-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE JULY 2023	10,000.000	0.00	2.61-	
BVA	31-AUG-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE AUGUST 2023	10,000.000	0.00	2.62-	
BVA	30-SEP-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE SEPTEMBER 2023	10,000.000	0.00	2.54-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-OCT-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	2.63-	
BVA	30-NOV-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE NOVEMBER 2023	10,000.000	0.00	2.55-	
BVA	31-DEC-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE DECEMBER 2023	10,000.000	0.00	2.64-	
BVA	31-JAN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	0.18	
BVA	31-JAN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE JANUARY 2023	5,000.000	0.00	0.11-	
BVA	28-FEB-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	0.16	
BVA	28-FEB-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE FEBRUARY 2023	5,000.000	0.00	0.10-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME MARCH 2023	15,000.000	0.00	0.18	
BVA	31-MAR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE MARCH 2023	5,000.000	0.00	0.11-	
BVA	30-APR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME APRIL 2023	15,000.000	0.00	0.17	
BVA	30-APR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE APRIL 2023	5,000.000	0.00	0.10-	
BVA	31-MAY-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.18	
BVA	31-MAY-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE MAY 2023	5,000.000	0.00	0.11-	
BVA	30-JUN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME JUNE 2023	15,000.000	0.00	0.17	

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BVA	30-JUN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE JUNE 2023	5,000.000	0.00	0.10-	
BVA	31-JUL-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME JULY 2023	15,000.000	0.00	0.18	
BVA	31-JUL-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE JULY 2023	5,000.000	0.00	0.11-	
BVA	31-AUG-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	0.18	
BVA	31-AUG-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE AUGUST 2023	5,000.000	0.00	0.11-	
BVA	30-SEP-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	0.17	
BVA	30-SEP-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE SEPTEMBER 2023	5,000.000	0.00	0.11-	

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BVA	31-OCT-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	0.18	
BVA	31-OCT-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE OCTOBER 2023	5,000.000	0.00	0.11-	
BVA	30-NOV-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	0.17	
BVA	30-NOV-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE NOVEMBER 2023	5,000.000	0.00	0.11-	
BVA	31-DEC-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	0.18	
BVA	31-DEC-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE DECEMBER 2023	5,000.000	0.00	0.11-	
BVA	31-JAN-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME JANUARY 2023	6,000.000	0.00	1.99	

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BVA	28-FEB-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME FEBRUARY 2023	6,000.000	0.00	1.80	
BVA	31-MAR-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME MARCH 2023	6,000.000	0.00	2.00	
BVA	30-APR-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME APRIL 2023	6,000.000	0.00	1.95	
BVA	31-MAY-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME MAY 2023	6,000.000	0.00	2.02	
BVA	30-JUN-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME JUNE 2023	6,000.000	0.00	1.96	
BVA	31-JUL-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME JULY 2023	6,000.000	0.00	2.03	
BVA	31-AUG-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME AUGUST 2023	6,000.000	0.00	2.04	

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BVA	30-SEP-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME SEPTEMBER 2023	6,000.000	0.00	1.98	
BVA	31-OCT-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME OCTOBER 2023	6,000.000	0.00	2.05	
BVA	30-NOV-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME NOVEMBER 2023	6,000.000	0.00	1.99	
BVA	31-DEC-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME DECEMBER 2023	6,000.000	0.00	2.07	
BVA	31-JAN-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	2.11	
BVA	28-FEB-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	1.90	
BVA	31-MAR-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME MARCH 2023	15,000.000	0.00	2.11	

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BVA	30-APR-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME APRIL 2023	15,000.000	0.00	2.04	
BVA	31-MAY-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME MAY 2023	15,000.000	0.00	2.12	
BVA	30-JUN-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME JUNE 2023	15,000.000	0.00	2.05	
BVA	31-JUL-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME JULY 2023	15,000.000	0.00	2.12	
BVA	31-AUG-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	2.12	
BVA	30-SEP-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	2.06	
BVA	31-OCT-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	2.13	

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BVA	30-NOV-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	2.06	
BVA	31-DEC-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	2.14	
BVA	31-JAN-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE JANUARY 2023	20,000.000	0.00	1.96-	
BVA	28-FEB-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE FEBRUARY 2023	20,000.000	0.00	1.77-	
BVA	31-MAR-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE MARCH 2023	20,000.000	0.00	1.97-	
BVA	30-APR-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE APRIL 2023	20,000.000	0.00	1.91-	
BVA	31-MAY-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE MAY 2023	20,000.000	0.00	1.98-	

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BVA	30-JUN-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE JUNE 2023	20,000.000	0.00	1.92-	
BVA	31-JUL-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE JULY 2023	20,000.000	0.00	1.99-	
BVA	31-AUG-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE AUGUST 2023	20,000.000	0.00	2.00-	
BVA	30-SEP-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE SEPTEMBER 2023	20,000.000	0.00	1.94-	
BVA	31-OCT-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE OCTOBER 2023	20,000.000	0.00	2.01-	
BVA	30-NOV-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE NOVEMBER 2023	20,000.000	0.00	1.96-	
BVA	31-DEC-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE DECEMBER 2023	20,000.000	0.00	2.03-	

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BVA	31-JAN-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE JANUARY 2023	10,000.000	0.00	0.74-	
BVA	28-FEB-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE FEBRUARY 2023	10,000.000	0.00	0.67-	
BVA	31-MAR-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE MARCH 2023	10,000.000	0.00	0.74-	
BVA	30-APR-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE APRIL 2023	10,000.000	0.00	0.72-	
BVA	31-MAY-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE MAY 2023	10,000.000	0.00	0.75-	
BVA	30-JUN-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	0.72-	
BVA	31-JUL-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE JULY 2023	10,000.000	0.00	0.75-	

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BVA	31-AUG-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE AUGUST 2023	10,000.000	0.00	0.75-	
BVA	30-SEP-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE SEPTEMBER 2023	10,000.000	0.00	0.73-	
BVA	31-OCT-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	0.76-	
BVA	30-NOV-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE NOVEMBER 2023	10,000.000	0.00	0.74-	
BVA	31-DEC-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE DECEMBER 2023	10,000.000	0.00	0.76-	
BVA	31-JAN-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	3.02-	
BVA	28-FEB-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	2.73-	

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BVA	31-MAR-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	3.04-	
BVA	30-APR-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	2.95-	
BVA	31-MAY-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	3.06-	
BVA	30-JUN-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	2.97-	
BVA	31-JUL-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	3.08-	
BVA	31-AUG-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	3.09-	
BVA	30-SEP-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	3.00-	

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BVA	31-OCT-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	3.11-	
BVA	30-NOV-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	3.02-	
BVA	31-DEC-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	3.13-	
BVA	31-JAN-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	0.27	
BVA	28-FEB-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	0.25	
BVA	31-MAR-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME MARCH 2023	15,000.000	0.00	0.27	
BVA	30-APR-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME APRIL 2023	15,000.000	0.00	0.26	

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BVA	31-MAY-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.27	
BVA	30-JUN-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME JUNE 2023	15,000.000	0.00	0.27	
BVA	31-JUL-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME JULY 2023	15,000.000	0.00	0.28	
BVA	31-AUG-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	0.28	
BVA	30-SEP-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	0.27	
BVA	31-OCT-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	0.28	
BVA	30-NOV-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	0.27	

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BVA	31-DEC-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	0.28	
BVA	31-JAN-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	2.80-	
BVA	28-FEB-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	2.54-	
BVA	31-MAR-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	2.82-	
BVA	30-APR-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	2.74-	
BVA	31-MAY-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	2.84-	
BVA	30-JUN-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	2.75-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JUL-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	2.85-	
BVA	31-AUG-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	2.86-	
BVA	30-SEP-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	2.78-	
BVA	31-OCT-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	2.88-	
BVA	30-NOV-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	2.80-	
BVA	31-DEC-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	2.90-	
BVA	31-DEC-23	COREBRIDGE FINANCIAL INC 5.750% 01/15/2034 DD 12/08/23 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	0.15	

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BVA	31-JAN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	0.19	
BVA	31-JAN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JANUARY 2023	25,000.000	0.00	12.33	
BVA	28-FEB-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	0.18	
BVA	28-FEB-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME FEBRUARY 2023	25,000.000	0.00	11.17	
BVA	31-MAR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MARCH 2023	15,000.000	0.00	0.19	
BVA	31-MAR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MARCH 2023	25,000.000	0.00	12.39	
BVA	30-APR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME APRIL 2023	15,000.000	0.00	0.19	

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BVA	30-APR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME APRIL 2023	25,000.000	0.00	12.02	
BVA	31-MAY-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.20	
BVA	31-MAY-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MAY 2023	25,000.000	0.00	12.45	
BVA	30-JUN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JUNE 2023	15,000.000	0.00	0.19	
BVA	30-JUN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JUNE 2023	25,000.000	0.00	12.08	
BVA	31-JUL-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JULY 2023	15,000.000	0.00	0.20	
BVA	31-JUL-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JULY 2023	25,000.000	0.00	12.52	

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BVA	31-AUG-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	0.20	
BVA	31-AUG-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME AUGUST 2023	25,000.000	0.00	12.55	
BVA	30-SEP-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	0.19	
BVA	30-SEP-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME SEPTEMBER 2023	25,000.000	0.00	12.17	
BVA	31-OCT-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	0.20	
BVA	31-OCT-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME OCTOBER 2023	25,000.000	0.00	12.61	
BVA	30-NOV-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	0.19	

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BVA	30-NOV-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME NOVEMBER 2023	25,000.000	0.00	12.23	
BVA	31-DEC-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	0.20	
BVA	31-DEC-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME DECEMBER 2023	25,000.000	0.00	12.67	
BVA	31-JAN-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME JANUARY 2023	11,000.000	0.00	0.43	
BVA	28-FEB-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME FEBRUARY 2023	11,000.000	0.00	0.39	
BVA	31-MAR-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME MARCH 2023	11,000.000	0.00	0.43	
BVA	30-APR-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME APRIL 2023	11,000.000	0.00	0.42	

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BVA	31-MAY-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME MAY 2023	11,000.000	0.00	0.44	
BVA	30-JUN-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME JUNE 2023	11,000.000	0.00	0.42	
BVA	31-JUL-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME JULY 2023	11,000.000	0.00	0.44	
BVA	31-AUG-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME AUGUST 2023	11,000.000	0.00	0.44	
BVA	30-SEP-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME SEPTEMBER 2023	11,000.000	0.00	0.43	
BVA	31-OCT-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME OCTOBER 2023	11,000.000	0.00	0.44	
BVA	30-NOV-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME NOVEMBER 2023	11,000.000	0.00	0.43	

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BVA	31-DEC-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME DECEMBER 2023	11,000.000	0.00	0.44	
BVA	31-JAN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.08	
BVA	31-JAN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE JANUARY 2023	5,000.000	0.00	0.15-	
BVA	28-FEB-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.07	
BVA	28-FEB-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE FEBRUARY 2023	5,000.000	0.00	0.14-	
BVA	31-MAR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.08	
BVA	31-MAR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE MARCH 2023	5,000.000	0.00	0.15-	

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BVA	30-APR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.07	
BVA	30-APR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE APRIL 2023	5,000.000	0.00	0.15-	
BVA	31-MAY-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.08	
BVA	31-MAY-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE MAY 2023	5,000.000	0.00	0.15-	
BVA	30-JUN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.08	
BVA	30-JUN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE JUNE 2023	5,000.000	0.00	0.15-	
BVA	31-JUL-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.08	

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BVA	31-JUL-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE JULY 2023	5,000.000	0.00	0.15-	
BVA	31-AUG-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.08	
BVA	31-AUG-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE AUGUST 2023	5,000.000	0.00	0.15-	
BVA	30-SEP-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.08	
BVA	30-SEP-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE SEPTEMBER 2023	5,000.000	0.00	0.15-	
BVA	31-OCT-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.08	
BVA	31-OCT-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE OCTOBER 2023	5,000.000	0.00	0.15-	

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BVA	30-NOV-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.08	
BVA	30-NOV-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE NOVEMBER 2023	5,000.000	0.00	0.15-	
BVA	31-DEC-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.08	
BVA	31-DEC-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE DECEMBER 2023	5,000.000	0.00	0.15-	
BVA	31-JAN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JANUARY 2023	20,000.000	0.00	3.10	
BVA	31-JAN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.07	
BVA	28-FEB-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME FEBRUARY 2023	20,000.000	0.00	2.81	

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BVA	28-FEB-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.06	
BVA	31-MAR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MARCH 2023	20,000.000	0.00	3.12	
BVA	31-MAR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.07	
BVA	30-APR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME APRIL 2023	20,000.000	0.00	3.02	
BVA	30-APR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.07	
BVA	31-MAY-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MAY 2023	20,000.000	0.00	3.13	
BVA	31-MAY-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.07	

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BVA	30-JUN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JUNE 2023	20,000.000	0.00	3.04	
BVA	30-JUN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.07	
BVA	31-JUL-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JULY 2023	20,000.000	0.00	3.15	
BVA	31-JUL-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.07	
BVA	31-AUG-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	3.16	
BVA	31-AUG-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.07	
BVA	18-SEP-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.04	

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BVA	18-SEP-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	1.94	
BVA	31-JAN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME JANUARY 2023	7,000.000	0.00	0.23	
BVA	31-JAN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE JANUARY 2023	25,000.000	0.00	0.98-	
BVA	28-FEB-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME FEBRUARY 2023	7,000.000	0.00	0.21	
BVA	28-FEB-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE FEBRUARY 2023	25,000.000	0.00	0.89-	
BVA	31-MAR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME MARCH 2023	7,000.000	0.00	0.23	
BVA	31-MAR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE MARCH 2023	25,000.000	0.00	1.00-	

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BVA	30-APR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME APRIL 2023	7,000.000	0.00	0.23	
BVA	30-APR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE APRIL 2023	25,000.000	0.00	0.97-	
BVA	31-MAY-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME MAY 2023	7,000.000	0.00	0.24	
BVA	31-MAY-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE MAY 2023	25,000.000	0.00	1.01-	
BVA	30-JUN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME JUNE 2023	7,000.000	0.00	0.23	
BVA	30-JUN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE JUNE 2023	25,000.000	0.00	0.98-	
BVA	31-JUL-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME JULY 2023	7,000.000	0.00	0.24	

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BVA	31-JUL-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE JULY 2023	25,000.000	0.00	1.02-	
BVA	31-AUG-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME AUGUST 2023	7,000.000	0.00	0.24	
BVA	31-AUG-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE AUGUST 2023	25,000.000	0.00	1.02-	
BVA	30-SEP-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME SEPTEMBER 2023	7,000.000	0.00	0.23	
BVA	30-SEP-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE SEPTEMBER 2023	25,000.000	0.00	1.00-	
BVA	31-OCT-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME OCTOBER 2023	7,000.000	0.00	0.24	
BVA	31-OCT-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE OCTOBER 2023	25,000.000	0.00	1.03-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-NOV-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME NOVEMBER 2023	7,000.000	0.00	0.24	
BVA	30-NOV-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE NOVEMBER 2023	25,000.000	0.00	1.01-	
BVA	31-DEC-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME DECEMBER 2023	7,000.000	0.00	0.24	
BVA	31-DEC-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE DECEMBER 2023	25,000.000	0.00	1.05-	
BVA	31-JAN-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	0.08	
BVA	28-FEB-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	0.07	
BVA	31-MAR-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME MARCH 2023	15,000.000	0.00	0.08	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME APRIL 2023	15,000.000	0.00	0.08	
BVA	31-MAY-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.08	
BVA	30-JUN-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME JUNE 2023	15,000.000	0.00	0.08	
BVA	31-JUL-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME JULY 2023	15,000.000	0.00	0.08	
BVA	31-AUG-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	0.08	
BVA	25-SEP-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	0.07	
BVA	31-JAN-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	0.52	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	28-FEB-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	0.47	
BVA	31-MAR-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME MARCH 2023	5,000.000	0.00	0.53	
BVA	30-APR-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME APRIL 2023	5,000.000	0.00	0.51	
BVA	31-MAY-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME MAY 2023	5,000.000	0.00	0.53	
BVA	30-JUN-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.51	
BVA	31-JUL-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JULY 2023	5,000.000	0.00	0.53	
BVA	31-AUG-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	0.54	

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BVA	30-SEP-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	0.52	
BVA	31-OCT-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	0.54	
BVA	30-NOV-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	0.52	
BVA	31-DEC-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	0.54	
BVA	31-JAN-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE JANUARY 2023	9,000.000	0.00	3.60-	
BVA	28-FEB-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE FEBRUARY 2023	9,000.000	0.00	3.27-	
BVA	31-MAR-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE MARCH 2023	9,000.000	0.00	3.64-	

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BVA	30-APR-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE APRIL 2023	9,000.000	0.00	3.54-	
BVA	31-MAY-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE MAY 2023	9,000.000	0.00	3.67-	
BVA	30-JUN-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE JUNE 2023	9,000.000	0.00	3.57-	
BVA	31-JUL-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE JULY 2023	9,000.000	0.00	3.71-	
BVA	31-AUG-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE AUGUST 2023	9,000.000	0.00	3.73-	
BVA	30-SEP-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE SEPTEMBER 2023	9,000.000	0.00	3.63-	
BVA	31-OCT-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE OCTOBER 2023	9,000.000	0.00	3.77-	

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BVA	30-NOV-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE NOVEMBER 2023	9,000.000	0.00	3.66-	
BVA	31-DEC-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE DECEMBER 2023	9,000.000	0.00	3.80-	
BVA	31-JAN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JANUARY 2023	30,000.000	0.00	1.03	
BVA	31-JAN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JANUARY 2023	20,000.000	0.00	13.90	
BVA	28-FEB-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME FEBRUARY 2023	30,000.000	0.00	0.94	
BVA	28-FEB-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME FEBRUARY 2023	20,000.000	0.00	12.61	
BVA	31-MAR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MARCH 2023	30,000.000	0.00	1.04	

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BVA	31-MAR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MARCH 2023	20,000.000	0.00	14.02	
BVA	30-APR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME APRIL 2023	30,000.000	0.00	1.01	
BVA	30-APR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME APRIL 2023	20,000.000	0.00	13.63	
BVA	31-MAY-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MAY 2023	30,000.000	0.00	1.05	
BVA	31-MAY-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MAY 2023	20,000.000	0.00	14.15	
BVA	30-JUN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JUNE 2023	30,000.000	0.00	1.02	
BVA	30-JUN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JUNE 2023	20,000.000	0.00	13.76	

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BVA	31-JUL-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JULY 2023	30,000.000	0.00	1.06	
BVA	31-JUL-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JULY 2023	20,000.000	0.00	14.28	
BVA	31-AUG-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME AUGUST 2023	30,000.000	0.00	1.06	
BVA	31-AUG-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	14.35	
BVA	30-SEP-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME SEPTEMBER 2023	30,000.000	0.00	1.03	
BVA	30-SEP-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	13.96	
BVA	31-OCT-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME OCTOBER 2023	30,000.000	0.00	1.07	

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BVA	31-OCT-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	14.49	
BVA	30-NOV-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME NOVEMBER 2023	30,000.000	0.00	1.04	
BVA	30-NOV-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME NOVEMBER 2023	20,000.000	0.00	14.09	
BVA	31-DEC-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME DECEMBER 2023	30,000.000	0.00	1.07	
BVA	31-DEC-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME DECEMBER 2023	20,000.000	0.00	14.62	
BVA	31-JAN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JANUARY 2023	20,000.000	0.00	21.02-	
BVA	31-JAN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JANUARY 2023	5,000.000	0.00	6.48-	

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BVA	28-FEB-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE FEBRUARY 2023	20,000.000	0.00	19.08-	
BVA	28-FEB-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE FEBRUARY 2023	5,000.000	0.00	5.88-	
BVA	31-MAR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MARCH 2023	20,000.000	0.00	21.21-	
BVA	31-MAR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MARCH 2023	5,000.000	0.00	6.53-	
BVA	30-APR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE APRIL 2023	20,000.000	0.00	20.63-	
BVA	30-APR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE APRIL 2023	5,000.000	0.00	6.35-	
BVA	31-MAY-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MAY 2023	20,000.000	0.00	21.41-	

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BVA	31-MAY-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MAY 2023	5,000.000	0.00	6.59-	
BVA	30-JUN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JUNE 2023	20,000.000	0.00	20.82-	
BVA	30-JUN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JUNE 2023	5,000.000	0.00	6.41-	
BVA	31-JUL-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JULY 2023	20,000.000	0.00	21.62-	
BVA	31-JUL-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JULY 2023	5,000.000	0.00	6.65-	
BVA	31-AUG-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE AUGUST 2023	20,000.000	0.00	21.72-	
BVA	31-AUG-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE AUGUST 2023	5,000.000	0.00	6.68-	

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BVA	30-SEP-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE SEPTEMBER 2023	20,000.000	0.00	21.12-	
BVA	30-SEP-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE SEPTEMBER 2023	5,000.000	0.00	6.49-	
BVA	31-OCT-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE OCTOBER 2023	20,000.000	0.00	21.93-	
BVA	31-OCT-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE OCTOBER 2023	5,000.000	0.00	6.74-	
BVA	30-NOV-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE NOVEMBER 2023	20,000.000	0.00	21.33-	
BVA	30-NOV-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE NOVEMBER 2023	5,000.000	0.00	6.55-	
BVA	31-DEC-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE DECEMBER 2023	20,000.000	0.00	22.14-	

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BVA	31-DEC-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE DECEMBER 2023	5,000.000	0.00	6.80-	
BVA	31-JAN-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.06	
BVA	28-FEB-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.05	
BVA	31-MAR-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.06	
BVA	30-APR-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.06	
BVA	31-MAY-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.06	
BVA	30-JUN-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.06	

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BVA	31-JUL-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.06	
BVA	31-AUG-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.06	
BVA	30-SEP-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.06	
BVA	31-OCT-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.06	
BVA	30-NOV-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.06	
BVA	31-DEC-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.06	
BVA	31-MAR-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME MARCH 2023	17,000.000	0.00	0.11	

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BVA	30-APR-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME APRIL 2023	17,000.000	0.00	0.14	
BVA	31-MAY-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME MAY 2023	17,000.000	0.00	0.14	
BVA	30-JUN-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME JUNE 2023	17,000.000	0.00	0.14	
BVA	31-JUL-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME JULY 2023	17,000.000	0.00	0.14	
BVA	31-AUG-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME AUGUST 2023	17,000.000	0.00	0.14	
BVA	30-SEP-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME SEPTEMBER 2023	17,000.000	0.00	0.14	
BVA	31-OCT-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME OCTOBER 2023	17,000.000	0.00	0.14	

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BVA	30-NOV-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME NOVEMBER 2023	17,000.000	0.00	0.14	
BVA	31-DEC-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME DECEMBER 2023	17,000.000	0.00	0.15	
BVA	31-JAN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JANUARY 2023	5,000.000	0.00	1.20-	
BVA	31-JAN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JANUARY 2023	5,000.000	0.00	1.00-	
BVA	28-FEB-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE FEBRUARY 2023	5,000.000	0.00	1.09-	
BVA	28-FEB-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE FEBRUARY 2023	5,000.000	0.00	0.91-	
BVA	31-MAR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MARCH 2023	5,000.000	0.00	1.22-	

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BVA	31-MAR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MARCH 2023	5,000.000	0.00	1.01-	
BVA	30-APR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE APRIL 2023	5,000.000	0.00	1.18-	
BVA	30-APR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE APRIL 2023	5,000.000	0.00	0.99-	
BVA	31-MAY-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MAY 2023	5,000.000	0.00	1.23-	
BVA	31-MAY-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MAY 2023	5,000.000	0.00	1.02-	
BVA	30-JUN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JUNE 2023	5,000.000	0.00	1.19-	
BVA	30-JUN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JUNE 2023	5,000.000	0.00	1.00-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JUL-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JULY 2023	5,000.000	0.00	1.24-	
BVA	31-JUL-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JULY 2023	5,000.000	0.00	1.03-	
BVA	31-AUG-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE AUGUST 2023	5,000.000	0.00	1.25-	
BVA	31-AUG-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE AUGUST 2023	5,000.000	0.00	1.04-	
BVA	30-SEP-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE SEPTEMBER 2023	5,000.000	0.00	1.21-	
BVA	30-SEP-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE SEPTEMBER 2023	5,000.000	0.00	1.01-	
BVA	31-OCT-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE OCTOBER 2023	5,000.000	0.00	1.26-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-OCT-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE OCTOBER 2023	5,000.000	0.00	1.05-	
BVA	30-NOV-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE NOVEMBER 2023	5,000.000	0.00	1.23-	
BVA	30-NOV-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE NOVEMBER 2023	5,000.000	0.00	1.02-	
BVA	31-DEC-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE DECEMBER 2023	5,000.000	0.00	1.27-	
BVA	31-DEC-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE DECEMBER 2023	5,000.000	0.00	1.06-	
BVA	31-JAN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	3.38	
BVA	31-JAN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JANUARY 2023	6,000.000	0.00	1.58	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JAN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JANUARY 2023	4,000.000	0.00	1.08	
BVA	28-FEB-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	3.07	
BVA	28-FEB-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME FEBRUARY 2023	6,000.000	0.00	1.43	
BVA	28-FEB-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME FEBRUARY 2023	4,000.000	0.00	0.98	
BVA	31-MAR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MARCH 2023	10,000.000	0.00	3.41	
BVA	31-MAR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MARCH 2023	6,000.000	0.00	1.59	
BVA	31-MAR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MARCH 2023	4,000.000	0.00	1.09	

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BVA	30-APR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME APRIL 2023	10,000.000	0.00	3.32	
BVA	30-APR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME APRIL 2023	6,000.000	0.00	1.55	
BVA	30-APR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME APRIL 2023	4,000.000	0.00	1.06	
BVA	31-MAY-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MAY 2023	10,000.000	0.00	3.45	
BVA	31-MAY-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MAY 2023	6,000.000	0.00	1.61	
BVA	31-MAY-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MAY 2023	4,000.000	0.00	1.11	
BVA	30-JUN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JUNE 2023	10,000.000	0.00	3.36	

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BVA	30-JUN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JUNE 2023	6,000.000	0.00	1.56	
BVA	30-JUN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JUNE 2023	4,000.000	0.00	1.08	
BVA	31-JUL-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JULY 2023	10,000.000	0.00	3.49	
BVA	31-JUL-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JULY 2023	6,000.000	0.00	1.62	
BVA	31-JUL-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JULY 2023	4,000.000	0.00	1.12	
BVA	31-AUG-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	3.51	
BVA	31-AUG-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME AUGUST 2023	6,000.000	0.00	1.63	

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BVA	31-AUG-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME AUGUST 2023	4,000.000	0.00	1.12	
BVA	30-SEP-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	3.41	
BVA	30-SEP-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME SEPTEMBER 2023	6,000.000	0.00	1.59	
BVA	30-SEP-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME SEPTEMBER 2023	4,000.000	0.00	1.09	
BVA	31-OCT-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	3.55	
BVA	31-OCT-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME OCTOBER 2023	6,000.000	0.00	1.65	
BVA	31-OCT-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME OCTOBER 2023	4,000.000	0.00	1.13	

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BVA	30-NOV-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	3.45	
BVA	30-NOV-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME NOVEMBER 2023	6,000.000	0.00	1.61	
BVA	30-NOV-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME NOVEMBER 2023	4,000.000	0.00	1.10	
BVA	31-DEC-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	3.58	
BVA	31-DEC-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME DECEMBER 2023	6,000.000	0.00	1.67	
BVA	31-DEC-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME DECEMBER 2023	4,000.000	0.00	1.15	
BVA	31-JAN-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.06	

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BVA	28-FEB-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.06	
BVA	31-MAR-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.06	
BVA	30-APR-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.06	
BVA	31-MAY-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.06	
BVA	30-JUN-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.06	
BVA	31-JUL-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.06	
BVA	31-AUG-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.07	

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BVA	30-SEP-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.06	
BVA	31-OCT-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.07	
BVA	30-NOV-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.06	
BVA	31-DEC-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.07	
BVA	31-JAN-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME JANUARY 2023	20,000.000	0.00	0.27	
BVA	28-FEB-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME FEBRUARY 2023	20,000.000	0.00	0.24	
BVA	31-MAR-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME MARCH 2023	20,000.000	0.00	0.27	

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BVA	30-APR-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME APRIL 2023	20,000.000	0.00	0.26	
BVA	31-MAY-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME MAY 2023	20,000.000	0.00	0.27	
BVA	30-JUN-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME JUNE 2023	20,000.000	0.00	0.27	
BVA	31-JUL-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME JULY 2023	20,000.000	0.00	0.27	
BVA	31-AUG-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	0.28	
BVA	30-SEP-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	0.27	
BVA	31-OCT-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	0.28	

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BVA	30-NOV-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME NOVEMBER 2023	20,000.000	0.00	0.27	
BVA	31-DEC-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME DECEMBER 2023	20,000.000	0.00	0.28	
BVA	31-JAN-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME JANUARY 2023	20,000.000	0.00	0.76	
BVA	28-FEB-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME FEBRUARY 2023	20,000.000	0.00	0.68	
BVA	31-MAR-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME MARCH 2023	20,000.000	0.00	0.76	
BVA	30-APR-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME APRIL 2023	20,000.000	0.00	0.74	
BVA	31-MAY-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME MAY 2023	20,000.000	0.00	0.76	

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BVA	30-JUN-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME JUNE 2023	20,000.000	0.00	0.74	
BVA	31-JUL-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME JULY 2023	20,000.000	0.00	0.76	
BVA	31-AUG-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	0.77	
BVA	30-SEP-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	0.74	
BVA	31-OCT-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	0.77	
BVA	30-NOV-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME NOVEMBER 2023	20,000.000	0.00	0.75	
BVA	31-DEC-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME DECEMBER 2023	20,000.000	0.00	0.77	

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BVA	31-JAN-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.29	
BVA	28-FEB-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.26	
BVA	31-MAR-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.29	
BVA	30-APR-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.28	
BVA	31-MAY-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.30	
BVA	30-JUN-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.29	
BVA	31-JUL-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.30	

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BVA	31-AUG-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.30	
BVA	30-SEP-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.29	
BVA	31-OCT-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.30	
BVA	30-NOV-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.29	
BVA	31-DEC-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.30	
BVA	31-JAN-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.77	
BVA	28-FEB-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.70	

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BVA	31-MAR-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.77	
BVA	30-APR-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.75	
BVA	31-MAY-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.78	
BVA	30-JUN-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.75	
BVA	31-JUL-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.78	
BVA	31-AUG-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.78	
BVA	30-SEP-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.76	

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BVA	31-OCT-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.79	
BVA	30-NOV-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.76	
BVA	31-DEC-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.79	
BVA	31-JAN-23	EUROPEAN INVESTMENT BANK 2.500% 03/15/2023 DD 01/17/18 ACCRETION INCOME JANUARY 2023	30,000.000	0.00	3.66	
BVA	28-FEB-23	EUROPEAN INVESTMENT BANK 2.500% 03/15/2023 DD 01/17/18 ACCRETION INCOME FEBRUARY 2023	30,000.000	0.00	3.31	
BVA	15-MAR-23	EUROPEAN INVESTMENT BANK 2.500% 03/15/2023 DD 01/17/18 ACCRETION INCOME MARCH 2023	30,000.000	0.00	1.79	
BVA	31-MAR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME MARCH 2023	3,000.000	0.00	0.01	

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BVA	31-MAR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE MARCH 2023	3,000.000	0.00	0.01-	
BVA	30-APR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME APRIL 2023	3,000.000	0.00	0.08	
BVA	30-APR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE APRIL 2023	3,000.000	0.00	0.09-	
BVA	31-MAY-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME MAY 2023	3,000.000	0.00	0.08	
BVA	31-MAY-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE MAY 2023	3,000.000	0.00	0.10-	
BVA	30-JUN-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME JUNE 2023	3,000.000	0.00	0.08	
BVA	30-JUN-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE JUNE 2023	3,000.000	0.00	0.09-	

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BVA	31-JUL-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME JULY 2023	3,000.000	0.00	0.08	
BVA	31-JUL-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE JULY 2023	3,000.000	0.00	0.10-	
BVA	31-AUG-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME AUGUST 2023	3,000.000	0.00	0.08	
BVA	31-AUG-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE AUGUST 2023	3,000.000	0.00	0.10-	
BVA	30-SEP-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME SEPTEMBER 2023	3,000.000	0.00	0.08	
BVA	30-SEP-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE SEPTEMBER 2023	3,000.000	0.00	0.10-	
BVA	31-OCT-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME OCTOBER 2023	3,000.000	0.00	0.08	

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BVA	31-OCT-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE OCTOBER 2023	3,000.000	0.00	0.10-	
BVA	30-NOV-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME NOVEMBER 2023	3,000.000	0.00	0.08	
BVA	30-NOV-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE NOVEMBER 2023	3,000.000	0.00	0.10-	
BVA	31-DEC-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME DECEMBER 2023	3,000.000	0.00	0.08	
BVA	31-DEC-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE DECEMBER 2023	3,000.000	0.00	0.10-	
BVA	31-JAN-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME JANUARY 2023	25,000.000	0.00	0.04	
BVA	28-FEB-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME FEBRUARY 2023	25,000.000	0.00	0.03	

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BVA	31-MAR-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME MARCH 2023	25,000.000	0.00	0.04	
BVA	30-APR-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME APRIL 2023	25,000.000	0.00	0.03	
BVA	31-MAY-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME MAY 2023	25,000.000	0.00	0.04	
BVA	30-JUN-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME JUNE 2023	25,000.000	0.00	0.03	
BVA	31-JUL-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME JULY 2023	25,000.000	0.00	0.04	
BVA	31-AUG-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME AUGUST 2023	25,000.000	0.00	0.04	
BVA	30-SEP-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME SEPTEMBER 2023	25,000.000	0.00	0.04	

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BVA	31-OCT-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME OCTOBER 2023	25,000.000	0.00	0.04	
BVA	30-NOV-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME NOVEMBER 2023	25,000.000	0.00	0.04	
BVA	31-DEC-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME DECEMBER 2023	25,000.000	0.00	0.04	
BVA	30-JUN-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE JUNE 2023	20,000.000	0.00	0.06-	
BVA	31-JUL-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE JULY 2023	20,000.000	0.00	0.40-	
BVA	31-AUG-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE AUGUST 2023	20,000.000	0.00	0.40-	
BVA	30-SEP-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE SEPTEMBER 2023	20,000.000	0.00	0.39-	

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BVA	31-OCT-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE OCTOBER 2023	20,000.000	0.00	0.40-	
BVA	30-NOV-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE NOVEMBER 2023	20,000.000	0.00	0.39-	
BVA	31-DEC-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE DECEMBER 2023	20,000.000	0.00	0.41-	
BVA	31-JAN-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JANUARY 2023	92,530.950	0.00	2.35	
BVA	28-FEB-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME FEBRUARY 2023	92,383.350	0.00	2.13	
BVA	31-MAR-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME MARCH 2023	92,043.950	0.00	2.35	
BVA	30-APR-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME APRIL 2023	91,888.580	0.00	2.28	

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BVA	31-MAY-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME MAY 2023	91,482.710	0.00	2.35	
BVA	30-JUN-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JUNE 2023	91,330.730	0.00	2.28	
BVA	03-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023	91,330.730	0.00	0.15	
BVA	10-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023	91,163.480	0.00	0.53	
BVA	31-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023	91,163.480	0.00	1.60	
BVA	31-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023	91,163.499	0.00	0.08	
BVA	10-AUG-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME AUGUST 2023	90,548.109	0.00	0.76	

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BVA	12-OCT-23 03-AUG-22	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 AMORTIZATION ADJUSTMENT		0.00	0.01	
BVA	31-AUG-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE AUGUST 2023	80,000.000	0.00	0.01-	
BVA	30-SEP-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023	79,525.606	0.00	0.01-	
BVA	31-OCT-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023	79,066.913	0.00	0.01-	
BVA	30-NOV-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE NOVEMBER 2023	78,628.299	0.00	0.01-	
BVA	31-DEC-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE DECEMBER 2023	78,067.131	0.00	0.01-	
BVA	19-JAN-23	FEDERAL NATL MTG ASSN 2.375% 01/19/2023 DD 01/23/18 ACCRETION INCOME JANUARY 2023	70,000.000	0.00	3.65	

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BVA	31-JAN-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	0.47	
BVA	28-FEB-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	0.42	
BVA	31-MAR-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME MARCH 2023	5,000.000	0.00	0.47	
BVA	30-APR-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME APRIL 2023	5,000.000	0.00	0.46	
BVA	31-MAY-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME MAY 2023	5,000.000	0.00	0.48	
BVA	30-JUN-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.46	
BVA	31-JUL-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME JULY 2023	5,000.000	0.00	0.48	

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BVA	31-AUG-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	0.48	
BVA	30-SEP-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	0.47	
BVA	31-OCT-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	0.49	
BVA	30-NOV-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	0.48	
BVA	31-DEC-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	0.50	
BVA	31-JAN-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE JANUARY 2023	440.454	0.00	0.02-	
BVA	28-FEB-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE FEBRUARY 2023	331.774	0.00	0.01-	

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BVA	31-MAR-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE MARCH 2023	245.364	0.00	0.01-	
BVA	05-MAY-23 22-JUL-19	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION ADJUSTMENT		0.00	0.01	
BVA	08-MAY-23 22-JUL-19	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION ADJUSTMENT		0.00	0.01	
BVA	31-JAN-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE JANUARY 2023	2,629.780	0.00	2.31-	
BVA	28-FEB-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE FEBRUARY 2023	951.940	0.00	0.76-	
BVA	31-MAR-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE MARCH 2023	322.970	0.00	0.28-	
BVA	25-APR-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE APRIL 2023	322.970	0.00	0.24-	

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BVA	31-JAN-23	FHLMC MULTICLASS MTG K029 A2 VAR RT 02/25/2023 DD 07/01/13 AMORTIZATION EXPENSE JANUARY 2023	1,181.420	0.00	1.12-	
BVA	25-FEB-23	FHLMC MULTICLASS MTG K029 A2 VAR RT 02/25/2023 DD 07/01/13 AMORTIZATION EXPENSE FEBRUARY 2023	1,181.420	0.00	1.09-	
BVA	31-JAN-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE JANUARY 2023	35,000.000	0.00	8.61-	
BVA	28-FEB-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE FEBRUARY 2023	35,000.000	0.00	7.79-	
BVA	31-MAR-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE MARCH 2023	35,000.000	0.00	8.64-	
BVA	30-APR-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE APRIL 2023	35,000.000	0.00	8.38-	
BVA	31-MAY-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE MAY 2023	35,000.000	0.00	8.67-	

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BVA	30-JUN-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE JUNE 2023	35,000.000	0.00	8.41-	
BVA	31-JUL-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE JULY 2023	35,000.000	0.00	8.71-	
BVA	31-AUG-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE AUGUST 2023	35,000.000	0.00	8.72-	
BVA	30-SEP-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023	35,000.000	0.00	8.46-	
BVA	31-OCT-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE OCTOBER 2023	35,000.000	0.00	8.75-	
BVA	30-NOV-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE NOVEMBER 2023	35,000.000	0.00	8.49-	
BVA	31-DEC-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE DECEMBER 2023	35,000.000	0.00	8.79-	

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BVA	31-JAN-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	4.08-	
BVA	28-FEB-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	3.69-	
BVA	31-MAR-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	4.09-	
BVA	30-APR-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	3.97-	
BVA	31-MAY-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	4.10-	
BVA	30-JUN-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	3.98-	
BVA	31-JUL-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	4.11-	

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BVA	31-AUG-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	4.12-	
BVA	30-SEP-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	3.99-	
BVA	31-OCT-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	4.13-	
BVA	30-NOV-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	4.00-	
BVA	31-DEC-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	4.14-	
BVA	31-JAN-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE JANUARY 2023	83,618.800	0.00	2.86-	
BVA	28-FEB-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE FEBRUARY 2023	83,111.550	0.00	2.58-	

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BVA	31-MAR-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE MARCH 2023	82,575.060	0.00	2.84-	
BVA	30-APR-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE APRIL 2023	82,027.810	0.00	2.74-	
BVA	31-MAY-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE MAY 2023	81,284.130	0.00	2.81-	
BVA	30-JUN-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE JUNE 2023	80,944.700	0.00	2.72-	
BVA	31-JUL-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE JULY 2023	80,117.580	0.00	2.79-	
BVA	31-AUG-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE AUGUST 2023	79,449.011	0.00	2.77-	
BVA	28-SEP-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE SEPTEMBER 2023	78,935.391	0.00	2.41-	

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BVA	30-SEP-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE SEPTEMBER 2023	78,935.386	0.00	0.27-	
BVA	03-OCT-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE OCTOBER 2023	78,594.699	0.00	0.18-	
BVA	17-OCT-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE OCTOBER 2023	78,594.701	0.00	1.25-	
BVA	31-OCT-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE OCTOBER 2023	78,594.706	0.00	1.34-	
BVA	02-NOV-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE NOVEMBER 2023	78,594.709	0.00	0.09-	
BVA	08-NOV-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE NOVEMBER 2023	77,578.976	0.00	0.53-	
BVA	30-NOV-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE NOVEMBER 2023	77,578.973	0.00	1.94-	

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BVA	30-NOV-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE NOVEMBER 2023	77,578.975	0.00	0.09-	
BVA	07-DEC-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE DECEMBER 2023	77,124.555	0.00	0.53-	
BVA	08-DEC-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE DECEMBER 2023	77,124.549	0.00	0.09-	
BVA	14-DEC-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE DECEMBER 2023	77,124.556	0.00	0.61-	
BVA	31-DEC-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE DECEMBER 2023	66,954.285	0.00	1.30-	
BVA	31-JAN-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JANUARY 2023	2,227.485	0.00	1.11-	
BVA	28-FEB-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE FEBRUARY 2023	2,084.285	0.00	0.94-	

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BVA	31-MAR-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE MARCH 2023	1,953.515	0.00	0.98-	
BVA	30-APR-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE APRIL 2023	1,844.425	0.00	0.90-	
BVA	31-MAY-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE MAY 2023	1,709.655	0.00	0.86-	
BVA	30-JUN-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JUNE 2023	1,604.935	0.00	0.78-	
BVA	30-JUN-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023	1,604.935	0.00	0.13-	
BVA	03-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023	1,604.935	0.00	0.05-	
BVA	10-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023	1,604.935	0.00	0.18-	

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BVA	31-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023	1,503.931	0.00	0.15-	
BVA	31-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023	1,503.936	0.00	0.03-	
BVA	31-AUG-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE AUGUST 2023	1,394.016	0.00	0.72-	
BVA	08-SEP-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE SEPTEMBER 2023	1,279.136	0.00	0.15-	
BVA	30-SEP-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE SEPTEMBER 2023	1,279.137	0.00	0.49-	
BVA	10-OCT-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE OCTOBER 2023	1,174.643	0.00	0.18-	
BVA	31-OCT-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE OCTOBER 2023	1,174.646	0.00	0.43-	

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BVA	07-NOV-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE NOVEMBER 2023	1,073.626	0.00	0.11-	
BVA	30-NOV-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE NOVEMBER 2023	1,073.626	0.00	0.43-	
BVA	31-DEC-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE DECEMBER 2023	961.136	0.00	0.50-	
BVA	31-JAN-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME JANUARY 2023	87,331.050	0.00	0.02	
BVA	28-FEB-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME FEBRUARY 2023	87,019.050	0.00	0.02	
BVA	31-MAR-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME MARCH 2023	86,877.850	0.00	0.02	
BVA	30-APR-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME APRIL 2023	86,632.270	0.00	0.02	

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BVA	31-MAY-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME MAY 2023	86,229.000	0.00	0.02	
BVA	30-JUN-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME JUNE 2023	86,038.180	0.00	0.02	
BVA	31-JUL-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023	85,658.480	0.00	0.01	
BVA	07-AUG-23 02-AUG-22	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 AMORTIZATION ADJUSTMENT		0.00	0.01	
BVA	31-AUG-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME AUGUST 2023	85,082.701	0.00	0.02	
BVA	11-SEP-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 AMORTIZATION EXPENSE SEPTEMBER 2023	84,650.651	0.00	0.01	
BVA	30-SEP-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME SEPTEMBER 2023	84,650.646	0.00	0.01	

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BVA	31-OCT-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME OCTOBER 2023	83,970.800	0.00	0.02	
BVA	30-NOV-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME NOVEMBER 2023	82,921.196	0.00	0.02	
BVA	14-DEC-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME DECEMBER 2023	82,420.029	0.00	0.01	
BVA	31-JAN-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JANUARY 2023	90,510.126	0.00	13.53	
BVA	28-FEB-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME FEBRUARY 2023	89,941.356	0.00	12.18	
BVA	31-MAR-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME MARCH 2023	89,455.156	0.00	13.46	
BVA	30-APR-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME APRIL 2023	88,496.966	0.00	12.93	

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BVA	31-MAY-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME MAY 2023	87,665.936	0.00	13.28	
BVA	30-JUN-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JUNE 2023	87,093.116	0.00	12.81	
BVA	03-JUL-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JULY 2023	87,093.116	0.00	0.86	
BVA	31-JUL-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JULY 2023	86,636.576	0.00	12.36	
BVA	31-AUG-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME AUGUST 2023	86,340.816	0.00	13.21	
BVA	08-SEP-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME SEPTEMBER 2023	85,464.206	0.00	2.96	
BVA	30-SEP-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME SEPTEMBER 2023	85,464.209	0.00	9.74	

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BVA	01-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023	911.590	0.00	0.01-	
BVA	01-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023	911.590	0.00	0.04	
BVA	01-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023	911.590	0.00	0.04-	
BVA	03-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023	85,464.209	0.00	0.85	
BVA	10-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023	84,552.624	0.00	2.94	
BVA	31-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023	84,552.625	0.00	9.25	
BVA	07-NOV-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME NOVEMBER 2023	83,778.155	0.00	2.51	

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BVA	30-NOV-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME NOVEMBER 2023	83,778.157	0.00	10.03	
BVA	07-DEC-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME DECEMBER 2023	83,366.827	0.00	2.50	
BVA	14-DEC-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME DECEMBER 2023	83,366.831	0.00	3.34	
BVA	31-JAN-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JANUARY 2023	82,495.201	0.00	2.21-	
BVA	28-FEB-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE FEBRUARY 2023	81,947.021	0.00	1.99-	
BVA	31-MAR-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE MARCH 2023	81,777.991	0.00	2.20-	
BVA	30-APR-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE APRIL 2023	81,480.951	0.00	2.13-	

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BVA	22-MAY-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 ACCRETION INCOME MAY 2023	80,925.911	0.00	1.48-	
BVA	31-MAY-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE MAY 2023	80,925.905	0.00	0.71-	
BVA	30-JUN-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JUNE 2023	80,364.425	0.00	2.11-	
BVA	03-JUL-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JULY 2023	80,364.425	0.00	0.14-	
BVA	31-JUL-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JULY 2023	80,162.355	0.00	2.04-	
BVA	31-AUG-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE AUGUST 2023	79,583.627	0.00	2.18-	
BVA	30-SEP-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE SEPTEMBER 2023	79,224.077	0.00	2.10-	

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BVA	06-OCT-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE OCTOBER 2023	78,673.627	0.00	0.35-	
BVA	10-OCT-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE OCTOBER 2023	78,673.624	0.00	0.28-	
BVA	31-OCT-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE OCTOBER 2023	78,673.632	0.00	1.54-	
BVA	07-NOV-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE NOVEMBER 2023	78,505.562	0.00	0.42-	
BVA	30-NOV-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE NOVEMBER 2023	78,505.563	0.00	1.68-	
BVA	07-DEC-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE DECEMBER 2023	78,373.073	0.00	0.42-	
BVA	14-DEC-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE DECEMBER 2023	78,373.075	0.00	0.56-	

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BVA	31-DEC-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE DECEMBER 2023	69,152.713	0.00	1.05-	
BVA	06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023	64,904.420	0.00	0.13	
BVA	06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023	64,904.420	0.00	0.41	
BVA	06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023	64,904.420	0.00	0.11	
BVA	06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023	64,904.420	0.00	0.11-	
BVA	06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023	64,904.420	0.00	0.11	
BVA	30-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023	64,904.420	0.00	0.41-	

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BVA	09-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023	64,021.927	0.00	0.13-	
BVA	18-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023	64,021.928	0.00	0.08	
BVA	31-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023	64,021.922	0.00	0.06	
BVA	08-NOV-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023	63,143.662	0.00	0.03	
BVA	30-NOV-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023	63,143.664	0.00	0.10	
BVA	08-DEC-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE DECEMBER 2023	62,998.394	0.00	0.03	
BVA	14-DEC-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME DECEMBER 2023	62,998.393	0.00	0.03	

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BVA	31-JAN-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.18	
BVA	28-FEB-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.17	
BVA	31-MAR-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.18	
BVA	30-APR-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.18	
BVA	31-MAY-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.19	
BVA	30-JUN-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.18	
BVA	31-JUL-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.19	

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BVA	31-AUG-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.19	
BVA	30-SEP-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.18	
BVA	31-OCT-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.19	
BVA	30-NOV-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.18	
BVA	31-DEC-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.19	
BVA	31-JAN-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21 ACCRETION INCOME JANUARY 2023	20,000.000	0.00	0.40	
BVA	28-FEB-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21 ACCRETION INCOME FEBRUARY 2023	20,000.000	0.00	0.36	

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BVA	31-MAR-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21 ACCRETION INCOME MARCH 2023	20,000.000	0.00	0.40	
BVA	11-APR-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21 ACCRETION INCOME APRIL 2023	20,000.000	0.00	0.15	
BVA	30-SEP-23	FORD CREDIT AUTO LEASE TR B A3 5.910% 10/15/2026 DD 09/19/23 ACCRETION INCOME SEPTEMBER 2023	65,000.000	0.00	0.10	
BVA	31-OCT-23	FORD CREDIT AUTO LEASE TR B A3 5.910% 10/15/2026 DD 09/19/23 ACCRETION INCOME OCTOBER 2023	65,000.000	0.00	0.25	
BVA	30-NOV-23	FORD CREDIT AUTO LEASE TR B A3 5.910% 10/15/2026 DD 09/19/23 ACCRETION INCOME NOVEMBER 2023	65,000.000	0.00	0.25	
BVA	31-DEC-23	FORD CREDIT AUTO LEASE TR B A3 5.910% 10/15/2026 DD 09/19/23 ACCRETION INCOME DECEMBER 2023	65,000.000	0.00	0.25	
BVA	30-NOV-23	FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22 ACCRETION INCOME NOVEMBER 2023	25,000.000	0.00	12.40	

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BVA	31-DEC-23	FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22 ACCRETION INCOME DECEMBER 2023	25,000.000	0.00	13.33	
BVA	31-JAN-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	1.12-	
BVA	28-FEB-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	1.01-	
BVA	31-MAR-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	1.13-	
BVA	30-APR-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	1.09-	
BVA	31-MAY-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	1.13-	
BVA	30-JUN-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	1.10-	

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BVA	31-JUL-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	1.14-	
BVA	31-AUG-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	1.14-	
BVA	30-SEP-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	1.10-	
BVA	31-OCT-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	1.14-	
BVA	30-NOV-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	1.11-	
BVA	31-DEC-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	1.15-	
BVA	31-JAN-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	1.23-	

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BVA	28-FEB-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	1.12-	
BVA	31-MAR-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	1.24-	
BVA	30-APR-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	1.20-	
BVA	31-MAY-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	1.24-	
BVA	30-JUN-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	1.21-	
BVA	31-JUL-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	1.25-	
BVA	31-AUG-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	1.25-	

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BVA	30-SEP-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	1.22-	
BVA	31-OCT-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	1.26-	
BVA	30-NOV-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	1.22-	
BVA	31-DEC-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	1.26-	
BVA	04-OCT-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023	59,733.815	0.00	0.16-	
BVA	10-OCT-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023	59,733.815	0.00	0.16	
BVA	31-OCT-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023	59,572.462	0.00	0.88	

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BVA	07-NOV-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023	59,430.452	0.00	0.20	
BVA	13-NOV-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023	59,430.455	0.00	0.20	
BVA	30-NOV-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023	59,430.486	0.00	0.59	
BVA	08-DEC-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 AMORTIZATION EXPENSE DECEMBER 2023	59,252.896	0.00	0.23	
BVA	31-DEC-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME DECEMBER 2023	59,252.898	0.00	0.79	
BVA	31-OCT-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME OCTOBER 2023	60,000.000	0.00	0.85	
BVA	09-NOV-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME NOVEMBER 2023	60,000.000	0.00	0.25	

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BVA	30-NOV-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME NOVEMBER 2023	59,869.354	0.00	0.69	
BVA	07-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME DECEMBER 2023	59,732.484	0.00	0.19	
BVA	11-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME DECEMBER 2023	59,731.537	0.00	0.13	
BVA	14-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME DECEMBER 2023	59,732.481	0.00	0.13	
BVA	31-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME DECEMBER 2023	39,821.654	0.00	0.36	
BVA	17-JAN-23 08-OCT-19	GM FINANCIAL CONSUMER AUT 4 A3 1.750% 07/16/2024 DD 10/16/19 AMORTIZATION POSTING IN ZLOTB SHOWING		0.00	0.01	
BVA	31-JAN-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	2.10-	

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BVA	28-FEB-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	1.90-	
BVA	31-MAR-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	2.11-	
BVA	30-APR-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	2.04-	
BVA	31-MAY-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	2.12-	
BVA	30-JUN-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	2.05-	
BVA	31-JUL-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	2.13-	
BVA	31-AUG-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	2.13-	

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BVA	30-SEP-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	2.07-	
BVA	31-OCT-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	2.14-	
BVA	30-NOV-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	2.08-	
BVA	31-DEC-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	2.15-	
BVA	31-JAN-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME JANUARY 2023	50,000.000	0.00	5.91	
BVA	28-FEB-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME FEBRUARY 2023	50,000.000	0.00	5.36	
BVA	31-MAR-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME MARCH 2023	50,000.000	0.00	5.95	

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BVA	30-APR-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME APRIL 2023	50,000.000	0.00	5.78	
BVA	31-MAY-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME MAY 2023	50,000.000	0.00	5.99	
BVA	30-JUN-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME JUNE 2023	50,000.000	0.00	5.81	
BVA	31-JUL-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME JULY 2023	50,000.000	0.00	6.03	
BVA	31-AUG-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME AUGUST 2023	50,000.000	0.00	6.05	
BVA	30-SEP-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME SEPTEMBER 2023	50,000.000	0.00	5.87	
BVA	31-OCT-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME OCTOBER 2023	50,000.000	0.00	6.08	

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BVA	30-NOV-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME NOVEMBER 2023	50,000.000	0.00	5.91	
BVA	31-DEC-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME DECEMBER 2023	50,000.000	0.00	6.12	
BVA	31-JAN-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE JANUARY 2023	5,000.000	0.00	2.73-	
BVA	28-FEB-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE FEBRUARY 2023	5,000.000	0.00	2.47-	
BVA	31-MAR-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE MARCH 2023	5,000.000	0.00	2.74-	
BVA	30-APR-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE APRIL 2023	5,000.000	0.00	2.66-	
BVA	31-MAY-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE MAY 2023	5,000.000	0.00	2.76-	

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BVA	30-JUN-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE JUNE 2023	5,000.000	0.00	2.68-	
BVA	31-JUL-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE JULY 2023	5,000.000	0.00	2.78-	
BVA	31-AUG-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE AUGUST 2023	5,000.000	0.00	2.79-	
BVA	30-SEP-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE SEPTEMBER 2023	5,000.000	0.00	2.71-	
BVA	31-OCT-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE OCTOBER 2023	5,000.000	0.00	2.81-	
BVA	30-NOV-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE NOVEMBER 2023	5,000.000	0.00	2.72-	
BVA	31-DEC-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE DECEMBER 2023	5,000.000	0.00	2.82-	

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BVA	31-JAN-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME JANUARY 2023	25,000.000	0.00	0.82	
BVA	28-FEB-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME FEBRUARY 2023	25,000.000	0.00	0.74	
BVA	31-MAR-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME MARCH 2023	25,000.000	0.00	0.82	
BVA	30-APR-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME APRIL 2023	25,000.000	0.00	0.79	
BVA	31-MAY-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME MAY 2023	25,000.000	0.00	0.82	
BVA	30-JUN-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME JUNE 2023	25,000.000	0.00	0.79	
BVA	31-JUL-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME JULY 2023	25,000.000	0.00	0.82	

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BVA	31-AUG-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME AUGUST 2023	25,000.000	0.00	0.82	
BVA	30-SEP-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME SEPTEMBER 2023	25,000.000	0.00	0.80	
BVA	31-OCT-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME OCTOBER 2023	25,000.000	0.00	0.82	
BVA	30-NOV-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME NOVEMBER 2023	25,000.000	0.00	0.80	
BVA	31-DEC-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME DECEMBER 2023	25,000.000	0.00	0.83	
BVA	31-JAN-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME JANUARY 2023	20,000.000	0.00	0.25	
BVA	28-FEB-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME FEBRUARY 2023	20,000.000	0.00	0.23	

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BVA	31-MAR-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME MARCH 2023	20,000.000	0.00	0.26	
BVA	30-APR-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME APRIL 2023	20,000.000	0.00	0.25	
BVA	31-MAY-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME MAY 2023	20,000.000	0.00	0.26	
BVA	30-JUN-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME JUNE 2023	20,000.000	0.00	0.25	
BVA	31-JUL-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME JULY 2023	20,000.000	0.00	0.26	
BVA	31-AUG-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	0.26	
BVA	30-SEP-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	0.25	

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BVA	31-OCT-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	0.26	
BVA	30-NOV-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME NOVEMBER 2023	20,000.000	0.00	0.25	
BVA	31-DEC-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME DECEMBER 2023	20,000.000	0.00	0.26	
BVA	31-JAN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	0.16	
BVA	31-JAN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	13.20-	
BVA	28-FEB-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	0.15	
BVA	28-FEB-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	11.95-	

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BVA	31-MAR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME MARCH 2023	5,000.000	0.00	0.16	
BVA	31-MAR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	13.26-	
BVA	30-APR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME APRIL 2023	5,000.000	0.00	0.16	
BVA	30-APR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	12.86-	
BVA	31-MAY-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME MAY 2023	5,000.000	0.00	0.16	
BVA	31-MAY-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	13.31-	
BVA	30-JUN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.16	

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BVA	30-JUN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	12.91-	
BVA	31-JUL-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME JULY 2023	5,000.000	0.00	0.16	
BVA	31-JUL-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	13.37-	
BVA	31-AUG-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	0.16	
BVA	31-AUG-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	13.40-	
BVA	30-SEP-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	0.16	
BVA	30-SEP-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	12.99-	

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BVA	31-OCT-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	0.17	
BVA	31-OCT-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	13.45-	
BVA	30-NOV-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	0.16	
BVA	30-NOV-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	13.05-	
BVA	31-DEC-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	0.17	
BVA	31-DEC-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	13.51-	
BVA	31-JAN-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME JANUARY 2023	30,000.000	0.00	0.53	

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BVA	28-FEB-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME FEBRUARY 2023	30,000.000	0.00	0.48	
BVA	31-MAR-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME MARCH 2023	30,000.000	0.00	0.53	
BVA	30-APR-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME APRIL 2023	30,000.000	0.00	0.51	
BVA	31-MAY-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME MAY 2023	30,000.000	0.00	0.53	
BVA	30-JUN-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME JUNE 2023	30,000.000	0.00	0.51	
BVA	31-JUL-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME JULY 2023	30,000.000	0.00	0.53	
BVA	31-AUG-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME AUGUST 2023	30,000.000	0.00	0.53	

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BVA	30-SEP-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME SEPTEMBER 2023	30,000.000	0.00	0.52	
BVA	31-OCT-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME OCTOBER 2023	30,000.000	0.00	0.54	
BVA	30-NOV-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME NOVEMBER 2023	30,000.000	0.00	0.52	
BVA	31-DEC-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME DECEMBER 2023	30,000.000	0.00	0.54	
BVA	31-JAN-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	22.35-	
BVA	28-FEB-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	20.22-	
BVA	31-MAR-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	22.43-	

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BVA	30-APR-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	21.74-	
BVA	31-MAY-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	22.51-	
BVA	30-JUN-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	21.82-	
BVA	31-JUL-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	22.59-	
BVA	31-AUG-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	22.63-	
BVA	30-SEP-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	21.94-	
BVA	31-OCT-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	22.72-	

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BVA	30-NOV-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	22.03-	
BVA	31-DEC-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	22.80-	
BVA	31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	1.03	
BVA	31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	3.11	
BVA	31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JANUARY 2023	25,000.000	0.00	36.75-	
BVA	31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JANUARY 2023	20,000.000	0.00	20.53-	
BVA	28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	0.93	

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BVA	28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	2.82	
BVA	28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE FEBRUARY 2023	25,000.000	0.00	33.25-	
BVA	28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE FEBRUARY 2023	20,000.000	0.00	18.58-	
BVA	31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MARCH 2023	5,000.000	0.00	1.03	
BVA	31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MARCH 2023	10,000.000	0.00	3.13	
BVA	31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MARCH 2023	25,000.000	0.00	36.86-	
BVA	31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MARCH 2023	20,000.000	0.00	20.61-	

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BVA	30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME APRIL 2023	5,000.000	0.00	1.00	
BVA	30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME APRIL 2023	10,000.000	0.00	3.04	
BVA	30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE APRIL 2023	25,000.000	0.00	35.73-	
BVA	30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE APRIL 2023	20,000.000	0.00	19.98-	
BVA	31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MAY 2023	5,000.000	0.00	1.04	
BVA	31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MAY 2023	10,000.000	0.00	3.16	
BVA	31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MAY 2023	25,000.000	0.00	36.98-	

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BVA	31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MAY 2023	20,000.000	0.00	20.69-	
BVA	30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JUNE 2023	5,000.000	0.00	1.01	
BVA	30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JUNE 2023	10,000.000	0.00	3.07	
BVA	30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JUNE 2023	25,000.000	0.00	35.84-	
BVA	30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JUNE 2023	20,000.000	0.00	20.06-	
BVA	31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JULY 2023	5,000.000	0.00	1.05	
BVA	31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JULY 2023	10,000.000	0.00	3.18	

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BVA	31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JULY 2023	25,000.000	0.00	37.09-	
BVA	31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JULY 2023	20,000.000	0.00	20.77-	
BVA	31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	1.05	
BVA	31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	3.19	
BVA	31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE AUGUST 2023	25,000.000	0.00	37.15-	
BVA	31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE AUGUST 2023	20,000.000	0.00	20.82-	
BVA	30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	1.02	

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BVA	30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	3.10	
BVA	30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE SEPTEMBER 2023	25,000.000	0.00	36.01-	
BVA	30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE SEPTEMBER 2023	20,000.000	0.00	20.19-	
BVA	31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	1.06	
BVA	31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	3.21	
BVA	31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE OCTOBER 2023	25,000.000	0.00	37.27-	
BVA	31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE OCTOBER 2023	20,000.000	0.00	20.90-	

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BVA	30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	1.03	
BVA	30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	3.12	
BVA	30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE NOVEMBER 2023	25,000.000	0.00	36.12-	
BVA	30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE NOVEMBER 2023	20,000.000	0.00	20.27-	
BVA	31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	1.07	
BVA	31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	3.24	
BVA	31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE DECEMBER 2023	25,000.000	0.00	37.38-	

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BVA	31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE DECEMBER 2023	20,000.000	0.00	20.98-	
BVA	31-JAN-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JANUARY 2023	44,671.860	0.00	0.62	
BVA	28-FEB-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME FEBRUARY 2023	44,578.960	0.00	0.56	
BVA	31-MAR-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME MARCH 2023	44,462.300	0.00	0.62	
BVA	30-APR-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME APRIL 2023	44,365.080	0.00	0.60	
BVA	31-MAY-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME MAY 2023	43,856.940	0.00	0.62	
BVA	30-JUN-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JUNE 2023	43,224.150	0.00	0.59	

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BVA	28-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023	42,892.340	0.00	0.53	
BVA	31-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023	42,892.340	0.00	0.08	
BVA	17-AUG-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME AUGUST 2023	42,536.770	0.00	0.31	
BVA	18-AUG-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME AUGUST 2023	42,536.775	0.00	0.02	
BVA	31-AUG-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME AUGUST 2023	42,536.775	0.00	0.27	
BVA	19-SEP-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME SEPTEMBER 2023	42,157.715	0.00	0.35	
BVA	30-SEP-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME SEPTEMBER 2023	42,157.714	0.00	0.23	

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BVA	18-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023	41,755.444	0.00	0.33	
BVA	19-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023	41,755.445	0.00	0.02	
BVA	31-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023	41,755.445	0.00	0.25	
BVA	16-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023	41,448.615	0.00	0.29	
BVA	17-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023	41,448.616	0.00	0.02	
BVA	30-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023	41,448.616	0.00	0.27	
BVA	18-DEC-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 AMORTIZATION EXPENSE DECEMBER 2023	40,882.556	0.00	0.33	

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BVA	31-DEC-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME DECEMBER 2023	40,882.554	0.00	0.27	
BVA	31-MAR-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME MARCH 2023	100,000.000	0.00	0.05	
BVA	30-APR-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME APRIL 2023	100,000.000	0.00	0.14	
BVA	31-MAY-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME MAY 2023	100,000.000	0.00	0.14	
BVA	30-JUN-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME JUNE 2023	100,000.000	0.00	0.14	
BVA	31-JUL-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME JULY 2023	100,000.000	0.00	0.14	
BVA	31-AUG-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME AUGUST 2023	100,000.000	0.00	0.14	

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BVA	30-SEP-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME SEPTEMBER 2023	100,000.000	0.00	0.14	
BVA	31-OCT-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME OCTOBER 2023	100,000.000	0.00	0.15	
BVA	30-NOV-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME NOVEMBER 2023	100,000.000	0.00	0.14	
BVA	31-DEC-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME DECEMBER 2023	100,000.000	0.00	0.15	
BVA	31-JAN-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	0.39	
BVA	28-FEB-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	0.35	
BVA	31-MAR-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME MARCH 2023	15,000.000	0.00	0.39	

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BVA	30-APR-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME APRIL 2023	15,000.000	0.00	0.38	
BVA	31-MAY-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.40	
BVA	30-JUN-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME JUNE 2023	15,000.000	0.00	0.38	
BVA	31-JUL-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME JULY 2023	15,000.000	0.00	0.40	
BVA	31-AUG-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	0.40	
BVA	30-SEP-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	0.39	
BVA	31-OCT-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	0.40	

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BVA	30-NOV-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	0.39	
BVA	31-DEC-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	0.40	
BVA	31-JUL-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23 ACCRETION INCOME JULY 2023	8,000.000	0.00	0.03	
BVA	31-AUG-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23 ACCRETION INCOME AUGUST 2023	8,000.000	0.00	0.19	
BVA	30-SEP-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23 ACCRETION INCOME SEPTEMBER 2023	8,000.000	0.00	0.19	
BVA	20-OCT-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23 ACCRETION INCOME OCTOBER 2023	8,000.000	0.00	0.14	
BVA	31-JAN-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE JANUARY 2023	10,000.000	0.00	28.26-	

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BVA	28-FEB-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE FEBRUARY 2023	10,000.000	0.00	25.56-	
BVA	31-MAR-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE MARCH 2023	10,000.000	0.00	28.32-	
BVA	30-APR-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE APRIL 2023	10,000.000	0.00	27.44-	
BVA	31-MAY-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE MAY 2023	10,000.000	0.00	28.39-	
BVA	30-JUN-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	27.51-	
BVA	31-JUL-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE JULY 2023	10,000.000	0.00	28.46-	
BVA	31-AUG-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE AUGUST 2023	10,000.000	0.00	28.50-	

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BVA	30-SEP-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE SEPTEMBER 2023	10,000.000	0.00	27.61-	
BVA	31-OCT-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	28.57-	
BVA	30-NOV-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE NOVEMBER 2023	10,000.000	0.00	27.68-	
BVA	31-DEC-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE DECEMBER 2023	10,000.000	0.00	28.64-	
BVA	28-FEB-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME FEBRUARY 2023	17,000.000	0.00	0.01	
BVA	31-MAR-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME MARCH 2023	17,000.000	0.00	0.06	
BVA	30-APR-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME APRIL 2023	17,000.000	0.00	0.06	

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BVA	31-MAY-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME MAY 2023	17,000.000	0.00	0.06	
BVA	30-JUN-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME JUNE 2023	17,000.000	0.00	0.06	
BVA	31-JUL-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME JULY 2023	17,000.000	0.00	0.06	
BVA	31-AUG-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME AUGUST 2023	17,000.000	0.00	0.06	
BVA	30-SEP-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME SEPTEMBER 2023	17,000.000	0.00	0.06	
BVA	31-OCT-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME OCTOBER 2023	17,000.000	0.00	0.06	
BVA	30-NOV-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME NOVEMBER 2023	17,000.000	0.00	0.06	

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BVA	31-DEC-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME DECEMBER 2023	17,000.000	0.00	0.06	
BVA	31-JAN-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME JANUARY 2023	34,000.000	0.00	0.05	
BVA	28-FEB-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME FEBRUARY 2023	34,000.000	0.00	0.05	
BVA	31-MAR-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME MARCH 2023	34,000.000	0.00	0.05	
BVA	30-APR-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME APRIL 2023	34,000.000	0.00	0.05	
BVA	31-MAY-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME MAY 2023	34,000.000	0.00	0.06	
BVA	30-JUN-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME JUNE 2023	34,000.000	0.00	0.05	

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BVA	31-JUL-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME JULY 2023	34,000.000	0.00	0.06	
BVA	31-AUG-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME AUGUST 2023	34,000.000	0.00	0.06	
BVA	30-SEP-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME SEPTEMBER 2023	34,000.000	0.00	0.05	
BVA	31-OCT-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME OCTOBER 2023	34,000.000	0.00	0.06	
BVA	30-NOV-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME NOVEMBER 2023	34,000.000	0.00	0.05	
BVA	31-DEC-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME DECEMBER 2023	34,000.000	0.00	0.06	
BVA	31-OCT-23	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 ACCRETION INCOME OCTOBER 2023	45,000.000	0.00	8.46	

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BVA	30-NOV-23	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 ACCRETION INCOME NOVEMBER 2023	45,000.000	0.00	21.19	
BVA	31-DEC-23	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 ACCRETION INCOME DECEMBER 2023	45,000.000	0.00	22.00	
BVA	31-JAN-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME JANUARY 2023	7,000.000	0.00	0.14	
BVA	28-FEB-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME FEBRUARY 2023	7,000.000	0.00	0.13	
BVA	31-MAR-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME MARCH 2023	7,000.000	0.00	0.14	
BVA	30-APR-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME APRIL 2023	7,000.000	0.00	0.14	
BVA	31-MAY-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME MAY 2023	7,000.000	0.00	0.15	

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BVA	30-JUN-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME JUNE 2023	7,000.000	0.00	0.14	
BVA	31-JUL-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME JULY 2023	7,000.000	0.00	0.15	
BVA	31-AUG-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME AUGUST 2023	7,000.000	0.00	0.15	
BVA	30-SEP-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME SEPTEMBER 2023	7,000.000	0.00	0.14	
BVA	31-OCT-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME OCTOBER 2023	7,000.000	0.00	0.15	
BVA	30-NOV-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME NOVEMBER 2023	7,000.000	0.00	0.15	
BVA	31-DEC-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME DECEMBER 2023	7,000.000	0.00	0.15	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	18-JAN-23	INTER-AMERICAN DEVELOPMENT BAN 2.500% 01/18/2023 DD 01/18/18 ACCRETION INCOME JANUARY 2023	30,000.000	0.00	0.98	
BVA	31-JAN-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME JANUARY 2023	11,000.000	0.00	0.13	
BVA	28-FEB-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME FEBRUARY 2023	11,000.000	0.00	0.12	
BVA	31-MAR-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME MARCH 2023	11,000.000	0.00	0.13	
BVA	30-APR-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME APRIL 2023	11,000.000	0.00	0.13	
BVA	31-MAY-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME MAY 2023	11,000.000	0.00	0.13	
BVA	30-JUN-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME JUNE 2023	11,000.000	0.00	0.13	

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BVA	31-JUL-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME JULY 2023	11,000.000	0.00	0.13	
BVA	31-AUG-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME AUGUST 2023	11,000.000	0.00	0.13	
BVA	30-SEP-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME SEPTEMBER 2023	11,000.000	0.00	0.13	
BVA	31-OCT-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME OCTOBER 2023	11,000.000	0.00	0.13	
BVA	30-NOV-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME NOVEMBER 2023	11,000.000	0.00	0.13	
BVA	31-DEC-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME DECEMBER 2023	11,000.000	0.00	0.13	
BVA	31-JAN-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE JANUARY 2023	5,000.000	0.00	8.70-	

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BVA	28-FEB-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE FEBRUARY 2023	5,000.000	0.00	7.86-	
BVA	31-MAR-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE MARCH 2023	5,000.000	0.00	8.71-	
BVA	30-APR-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE APRIL 2023	5,000.000	0.00	8.44-	
BVA	31-MAY-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE MAY 2023	5,000.000	0.00	8.73-	
BVA	30-JUN-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE JUNE 2023	5,000.000	0.00	8.45-	
BVA	31-JUL-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE JULY 2023	5,000.000	0.00	8.74-	
BVA	31-AUG-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE AUGUST 2023	5,000.000	0.00	8.75-	

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BVA	30-SEP-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023	5,000.000	0.00	8.47-	
BVA	31-OCT-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE OCTOBER 2023	5,000.000	0.00	8.76-	
BVA	30-NOV-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE NOVEMBER 2023	5,000.000	0.00	8.49-	
BVA	31-DEC-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE DECEMBER 2023	5,000.000	0.00	8.78-	
BVA	18-JAN-23	JP MORGAN CHASE COMMERC C10 A5 3.143% 12/15/2047 DD 03/01/13 AMORTIZATION EXPENSE JANUARY 2023	2,319.610	0.00	0.06-	
BVA	31-JAN-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE JANUARY 2023	20,000.000	0.00	2.41-	
BVA	28-FEB-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE FEBRUARY 2023	20,000.000	0.00	2.18-	

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BVA	31-MAR-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE MARCH 2023	20,000.000	0.00	2.42-	
BVA	30-APR-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE APRIL 2023	20,000.000	0.00	2.35-	
BVA	31-MAY-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE MAY 2023	20,000.000	0.00	2.44-	
BVA	30-JUN-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE JUNE 2023	20,000.000	0.00	2.36-	
BVA	31-JUL-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE JULY 2023	20,000.000	0.00	2.45-	
BVA	31-AUG-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE AUGUST 2023	20,000.000	0.00	2.46-	
BVA	30-SEP-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023	20,000.000	0.00	2.39-	

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BVA	31-OCT-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE OCTOBER 2023	20,000.000	0.00	2.47-	
BVA	30-NOV-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE NOVEMBER 2023	20,000.000	0.00	2.40-	
BVA	31-DEC-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE DECEMBER 2023	20,000.000	0.00	2.49-	
BVA	31-JAN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JANUARY 2023	35,000.000	0.00	65.70-	
BVA	31-JAN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JANUARY 2023	30,000.000	0.00	41.24-	
BVA	28-FEB-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE FEBRUARY 2023	35,000.000	0.00	59.44-	
BVA	28-FEB-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE FEBRUARY 2023	30,000.000	0.00	37.33-	

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BVA	31-MAR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MARCH 2023	35,000.000	0.00	65.91-	
BVA	31-MAR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MARCH 2023	30,000.000	0.00	41.41-	
BVA	30-APR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE APRIL 2023	35,000.000	0.00	63.88-	
BVA	30-APR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE APRIL 2023	30,000.000	0.00	40.16-	
BVA	31-MAY-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MAY 2023	35,000.000	0.00	66.12-	
BVA	31-MAY-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MAY 2023	30,000.000	0.00	41.58-	
BVA	30-JUN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JUNE 2023	35,000.000	0.00	64.09-	

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BVA	30-JUN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JUNE 2023	30,000.000	0.00	40.33-	
BVA	31-JUL-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JULY 2023	35,000.000	0.00	66.33-	
BVA	31-JUL-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JULY 2023	30,000.000	0.00	41.76-	
BVA	31-AUG-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE AUGUST 2023	35,000.000	0.00	66.44-	
BVA	31-AUG-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE AUGUST 2023	30,000.000	0.00	41.85-	
BVA	30-SEP-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE SEPTEMBER 2023	35,000.000	0.00	64.40-	
BVA	30-SEP-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE SEPTEMBER 2023	30,000.000	0.00	40.58-	

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BVA	31-OCT-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE OCTOBER 2023	35,000.000	0.00	66.66-	
BVA	31-OCT-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE OCTOBER 2023	30,000.000	0.00	42.02-	
BVA	30-NOV-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE NOVEMBER 2023	35,000.000	0.00	64.61-	
BVA	30-NOV-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE NOVEMBER 2023	30,000.000	0.00	40.76-	
BVA	31-DEC-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE DECEMBER 2023	35,000.000	0.00	66.87-	
BVA	31-DEC-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE DECEMBER 2023	30,000.000	0.00	42.20-	
BVA	31-JAN-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME JANUARY 2023	30,000.000	0.00	11.82	

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BVA	28-FEB-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME FEBRUARY 2023	30,000.000	0.00	10.74	
BVA	31-MAR-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME MARCH 2023	30,000.000	0.00	11.95	
BVA	30-APR-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME APRIL 2023	30,000.000	0.00	11.63	
BVA	31-MAY-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME MAY 2023	30,000.000	0.00	12.08	
BVA	30-JUN-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME JUNE 2023	30,000.000	0.00	11.76	
BVA	31-JUL-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME JULY 2023	30,000.000	0.00	12.22	
BVA	31-AUG-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME AUGUST 2023	30,000.000	0.00	12.29	

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BVA	30-SEP-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME SEPTEMBER 2023	30,000.000	0.00	11.96	
BVA	31-OCT-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME OCTOBER 2023	30,000.000	0.00	12.43	
BVA	30-NOV-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME NOVEMBER 2023	30,000.000	0.00	12.09	
BVA	31-DEC-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME DECEMBER 2023	30,000.000	0.00	12.56	
BVA	31-JUL-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE JULY 2023	40,000.000	0.00	0.80-	
BVA	31-AUG-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE AUGUST 2023	40,000.000	0.00	1.00-	
BVA	30-SEP-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023	40,000.000	0.00	0.97-	

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BVA	31-OCT-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE OCTOBER 2023	40,000.000	0.00	1.01-	
BVA	30-NOV-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE NOVEMBER 2023	40,000.000	0.00	0.98-	
BVA	31-DEC-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE DECEMBER 2023	40,000.000	0.00	1.02-	
BVA	31-JAN-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	0.34	
BVA	28-FEB-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	0.31	
BVA	31-MAR-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME MARCH 2023	15,000.000	0.00	0.34	
BVA	30-APR-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME APRIL 2023	15,000.000	0.00	0.33	

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BVA	31-MAY-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.35	
BVA	30-JUN-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME JUNE 2023	15,000.000	0.00	0.34	
BVA	31-JUL-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME JULY 2023	15,000.000	0.00	0.35	
BVA	31-AUG-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	0.35	
BVA	30-SEP-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	0.34	
BVA	31-OCT-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	0.35	
BVA	29-NOV-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	0.34	

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BVA	30-JUN-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME JUNE 2023	21,000.000	0.00	0.01	
BVA	31-JUL-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME JULY 2023	21,000.000	0.00	0.06	
BVA	31-AUG-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME AUGUST 2023	21,000.000	0.00	0.06	
BVA	30-SEP-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME SEPTEMBER 2023	21,000.000	0.00	0.05	
BVA	31-OCT-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME OCTOBER 2023	21,000.000	0.00	0.06	
BVA	30-NOV-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME NOVEMBER 2023	21,000.000	0.00	0.05	
BVA	31-DEC-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME DECEMBER 2023	21,000.000	0.00	0.06	

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BVA	31-JAN-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE JANUARY 2023	20,000.000	0.00	6.73-	
BVA	28-FEB-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE FEBRUARY 2023	20,000.000	0.00	6.09-	
BVA	31-MAR-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE MARCH 2023	20,000.000	0.00	6.76-	
BVA	30-APR-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE APRIL 2023	20,000.000	0.00	6.56-	
BVA	31-MAY-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE MAY 2023	20,000.000	0.00	6.79-	
BVA	30-JUN-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE JUNE 2023	20,000.000	0.00	6.58-	
BVA	31-JUL-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE JULY 2023	20,000.000	0.00	6.82-	

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BVA	31-AUG-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE AUGUST 2023	20,000.000	0.00	6.84-	
BVA	30-SEP-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE SEPTEMBER 2023	20,000.000	0.00	6.63-	
BVA	31-OCT-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE OCTOBER 2023	20,000.000	0.00	6.87-	
BVA	30-NOV-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE NOVEMBER 2023	20,000.000	0.00	6.66-	
BVA	31-DEC-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE DECEMBER 2023	20,000.000	0.00	6.90-	
BVA	31-JAN-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME JANUARY 2023	20,000.000	0.00	0.13	
BVA	28-FEB-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME FEBRUARY 2023	20,000.000	0.00	0.12	

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BVA	31-MAR-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME MARCH 2023	20,000.000	0.00	0.13	
BVA	30-APR-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME APRIL 2023	20,000.000	0.00	0.13	
BVA	31-MAY-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME MAY 2023	20,000.000	0.00	0.13	
BVA	30-JUN-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME JUNE 2023	20,000.000	0.00	0.13	
BVA	31-JUL-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME JULY 2023	20,000.000	0.00	0.13	
BVA	31-AUG-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	0.14	
BVA	30-SEP-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	0.13	

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BVA	31-OCT-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	0.14	
BVA	30-NOV-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME NOVEMBER 2023	20,000.000	0.00	0.13	
BVA	31-DEC-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME DECEMBER 2023	20,000.000	0.00	0.14	
BVA	31-JAN-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.14	
BVA	28-FEB-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.13	
BVA	31-MAR-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.14	
BVA	30-APR-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.14	

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BVA	09-MAY-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.05	
BVA	31-JAN-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE JANUARY 2023	5,000.000	0.00	0.61-	
BVA	28-FEB-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE FEBRUARY 2023	5,000.000	0.00	0.55-	
BVA	31-MAR-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE MARCH 2023	5,000.000	0.00	0.62-	
BVA	30-APR-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE APRIL 2023	5,000.000	0.00	0.60-	
BVA	31-MAY-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE MAY 2023	5,000.000	0.00	0.62-	
BVA	30-JUN-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE JUNE 2023	5,000.000	0.00	0.61-	

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BVA	31-JUL-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE JULY 2023	5,000.000	0.00	0.63-	
BVA	31-AUG-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE AUGUST 2023	5,000.000	0.00	0.63-	
BVA	30-SEP-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE SEPTEMBER 2023	5,000.000	0.00	0.62-	
BVA	31-OCT-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE OCTOBER 2023	5,000.000	0.00	0.64-	
BVA	30-NOV-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE NOVEMBER 2023	5,000.000	0.00	0.62-	
BVA	31-DEC-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE DECEMBER 2023	5,000.000	0.00	0.65-	
BVA	30-JUN-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME JUNE 2023	25,000.000	0.00	1.16	

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BVA	31-JUL-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME JULY 2023	25,000.000	0.00	7.20	
BVA	31-AUG-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME AUGUST 2023	25,000.000	0.00	7.24	
BVA	30-SEP-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME SEPTEMBER 2023	25,000.000	0.00	7.04	
BVA	31-OCT-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME OCTOBER 2023	25,000.000	0.00	7.30	
BVA	30-NOV-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME NOVEMBER 2023	25,000.000	0.00	7.10	
BVA	31-DEC-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME DECEMBER 2023	25,000.000	0.00	7.37	
BVA	31-MAY-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME MAY 2023	30,000.000	0.00	0.06	

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BVA	30-JUN-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME JUNE 2023	30,000.000	0.00	0.25	
BVA	31-JUL-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME JULY 2023	30,000.000	0.00	0.26	
BVA	31-AUG-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME AUGUST 2023	30,000.000	0.00	0.26	
BVA	30-SEP-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME SEPTEMBER 2023	30,000.000	0.00	0.25	
BVA	31-OCT-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME OCTOBER 2023	30,000.000	0.00	0.26	
BVA	30-NOV-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME NOVEMBER 2023	30,000.000	0.00	0.25	
BVA	31-DEC-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME DECEMBER 2023	30,000.000	0.00	0.26	

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BVA	31-JAN-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.02	
BVA	31-JAN-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	2.73	
BVA	31-JAN-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	5.80	
BVA	28-FEB-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	2.16	
BVA	28-FEB-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	4.57	
BVA	31-MAR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MARCH 2023	5,000.000	0.00	2.40	
BVA	31-MAR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MARCH 2023	10,000.000	0.00	5.08	

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BVA	30-APR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME APRIL 2023	5,000.000	0.00	2.33	
BVA	30-APR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME APRIL 2023	10,000.000	0.00	4.93	
BVA	20-MAY-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.36	
BVA	20-MAY-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MAY 2023	5,000.000	0.00	2.11	
BVA	20-MAY-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MAY 2023	10,000.000	0.00	4.44	
BVA	31-OCT-23	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 ACCRETION INCOME OCTOBER 2023	40,000.000	0.00	3.12	
BVA	30-NOV-23	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 ACCRETION INCOME NOVEMBER 2023	40,000.000	0.00	10.40	

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BVA	31-DEC-23	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 ACCRETION INCOME DECEMBER 2023	40,000.000	0.00	10.80	
BVA	31-JAN-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME JANUARY 2023	45,000.000	0.00	17.78	
BVA	28-FEB-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME FEBRUARY 2023	45,000.000	0.00	16.13	
BVA	31-MAR-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME MARCH 2023	45,000.000	0.00	17.94	
BVA	30-APR-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME APRIL 2023	45,000.000	0.00	17.45	
BVA	31-MAY-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME MAY 2023	45,000.000	0.00	18.12	
BVA	30-JUN-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME JUNE 2023	45,000.000	0.00	17.62	

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BVA	31-JUL-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME JULY 2023	45,000.000	0.00	18.30	
BVA	31-AUG-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME AUGUST 2023	45,000.000	0.00	18.39	
BVA	30-SEP-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME SEPTEMBER 2023	45,000.000	0.00	17.88	
BVA	31-OCT-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME OCTOBER 2023	45,000.000	0.00	18.57	
BVA	30-NOV-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME NOVEMBER 2023	45,000.000	0.00	18.06	
BVA	31-DEC-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME DECEMBER 2023	45,000.000	0.00	18.75	
BVA	30-JUN-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME JUNE 2023	20,000.000	0.00	0.04	

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BVA	31-JUL-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME JULY 2023	20,000.000	0.00	0.25	
BVA	31-AUG-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	0.26	
BVA	30-SEP-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	0.25	
BVA	31-OCT-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	0.26	
BVA	30-NOV-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME NOVEMBER 2023	20,000.000	0.00	0.25	
BVA	31-DEC-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME DECEMBER 2023	20,000.000	0.00	0.26	
BVA	31-JAN-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	0.06	

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BVA	28-FEB-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	0.06	
BVA	31-MAR-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME MARCH 2023	5,000.000	0.00	0.07	
BVA	30-APR-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME APRIL 2023	5,000.000	0.00	0.06	
BVA	31-MAY-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME MAY 2023	5,000.000	0.00	0.07	
BVA	30-JUN-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.06	
BVA	31-JUL-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JULY 2023	5,000.000	0.00	0.07	
BVA	31-AUG-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	0.07	

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BVA	30-SEP-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	0.06	
BVA	31-OCT-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	0.07	
BVA	30-NOV-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	0.07	
BVA	31-DEC-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	0.07	
BVA	31-JAN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	0.05	
BVA	31-JAN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	1.05-	
BVA	28-FEB-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	0.05	

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BVA	28-FEB-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	0.95-	
BVA	31-MAR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME MARCH 2023	5,000.000	0.00	0.05	
BVA	31-MAR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	1.06-	
BVA	30-APR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME APRIL 2023	5,000.000	0.00	0.05	
BVA	30-APR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	1.03-	
BVA	31-MAY-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME MAY 2023	5,000.000	0.00	0.05	
BVA	31-MAY-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	1.07-	

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BVA	30-JUN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.05	
BVA	30-JUN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	1.04-	
BVA	31-JUL-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME JULY 2023	5,000.000	0.00	0.05	
BVA	31-JUL-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	1.07-	
BVA	31-AUG-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	0.05	
BVA	31-AUG-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	1.08-	
BVA	30-SEP-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	0.05	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-SEP-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	1.05-	
BVA	31-OCT-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	0.06	
BVA	31-OCT-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	1.09-	
BVA	30-NOV-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	0.05	
BVA	30-NOV-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	1.06-	
BVA	31-DEC-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	0.06	
BVA	31-DEC-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	1.10-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JAN-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME JANUARY 2023	21,000.000	0.00	0.81	
BVA	28-FEB-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME FEBRUARY 2023	21,000.000	0.00	0.73	
BVA	31-MAR-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME MARCH 2023	21,000.000	0.00	0.81	
BVA	30-APR-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME APRIL 2023	21,000.000	0.00	0.79	
BVA	31-MAY-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME MAY 2023	21,000.000	0.00	0.82	
BVA	30-JUN-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME JUNE 2023	21,000.000	0.00	0.80	
BVA	31-JUL-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME JULY 2023	21,000.000	0.00	0.83	

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BVA	31-AUG-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME AUGUST 2023	21,000.000	0.00	0.83	
BVA	30-SEP-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME SEPTEMBER 2023	21,000.000	0.00	0.81	
BVA	31-OCT-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME OCTOBER 2023	21,000.000	0.00	0.84	
BVA	30-NOV-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME NOVEMBER 2023	21,000.000	0.00	0.82	
BVA	31-DEC-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME DECEMBER 2023	21,000.000	0.00	0.85	
BVA	31-JAN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	0.23	
BVA	31-JAN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JANUARY 2023	20,000.000	0.00	4.62	

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BVA	28-FEB-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	0.21	
BVA	28-FEB-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME FEBRUARY 2023	20,000.000	0.00	4.18	
BVA	31-MAR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME MARCH 2023	15,000.000	0.00	0.23	
BVA	31-MAR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME MARCH 2023	20,000.000	0.00	4.64	
BVA	30-APR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME APRIL 2023	15,000.000	0.00	0.22	
BVA	30-APR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME APRIL 2023	20,000.000	0.00	4.51	
BVA	31-MAY-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.23	

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BVA	31-MAY-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME MAY 2023	20,000.000	0.00	4.67	
BVA	30-JUN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JUNE 2023	15,000.000	0.00	0.22	
BVA	30-JUN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JUNE 2023	20,000.000	0.00	4.53	
BVA	31-JUL-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JULY 2023	15,000.000	0.00	0.23	
BVA	31-JUL-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JULY 2023	20,000.000	0.00	4.69	
BVA	31-AUG-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	0.23	
BVA	31-AUG-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	4.71	

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BVA	30-SEP-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	0.22	
BVA	30-SEP-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	4.57	
BVA	31-OCT-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	0.23	
BVA	31-OCT-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	4.73	
BVA	30-NOV-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	0.23	
BVA	30-NOV-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME NOVEMBER 2023	20,000.000	0.00	4.59	
BVA	31-DEC-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	0.23	

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BVA	31-DEC-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME DECEMBER 2023	20,000.000	0.00	4.76	
BVA	31-JAN-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE JANUARY 2023	20,000.000	0.00	0.84-	
BVA	28-FEB-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE FEBRUARY 2023	20,000.000	0.00	0.76-	
BVA	31-MAR-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE MARCH 2023	20,000.000	0.00	0.84-	
BVA	30-APR-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE APRIL 2023	20,000.000	0.00	0.82-	
BVA	31-MAY-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE MAY 2023	20,000.000	0.00	0.85-	
BVA	30-JUN-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE JUNE 2023	20,000.000	0.00	0.82-	

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BVA	31-JUL-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE JULY 2023	20,000.000	0.00	0.85-	
BVA	31-AUG-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE AUGUST 2023	20,000.000	0.00	0.85-	
BVA	30-SEP-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE SEPTEMBER 2023	20,000.000	0.00	0.83-	
BVA	31-OCT-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE OCTOBER 2023	20,000.000	0.00	0.86-	
BVA	30-NOV-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE NOVEMBER 2023	20,000.000	0.00	0.83-	
BVA	31-DEC-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE DECEMBER 2023	20,000.000	0.00	0.86-	
BVA	31-JAN-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.56	

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BVA	28-FEB-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.51	
BVA	31-MAR-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.56	
BVA	30-APR-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.55	
BVA	31-MAY-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.57	
BVA	30-JUN-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.55	
BVA	31-JUL-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.57	
BVA	31-AUG-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.57	

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BVA	30-SEP-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.55	
BVA	31-OCT-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.57	
BVA	30-NOV-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.56	
BVA	31-DEC-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.58	
BVA	31-JAN-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.56	
BVA	28-FEB-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.51	
BVA	31-MAR-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.57	

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BVA	30-APR-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.55	
BVA	31-MAY-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.57	
BVA	30-JUN-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.55	
BVA	31-JUL-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.57	
BVA	31-AUG-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.58	
BVA	30-SEP-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.56	
BVA	31-OCT-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.58	

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BVA	30-NOV-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.56	
BVA	31-DEC-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.58	
BVA	31-JAN-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE JANUARY 2023	3,000.000	0.00	0.53-	
BVA	28-FEB-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE FEBRUARY 2023	3,000.000	0.00	0.48-	
BVA	31-MAR-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE MARCH 2023	3,000.000	0.00	0.54-	
BVA	30-APR-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE APRIL 2023	3,000.000	0.00	0.52-	
BVA	31-MAY-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE MAY 2023	3,000.000	0.00	0.54-	

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BVA	30-JUN-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE JUNE 2023	3,000.000	0.00	0.53-	
BVA	31-JUL-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE JULY 2023	3,000.000	0.00	0.54-	
BVA	31-AUG-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE AUGUST 2023	3,000.000	0.00	0.55-	
BVA	30-SEP-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE SEPTEMBER 2023	3,000.000	0.00	0.53-	
BVA	31-OCT-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE OCTOBER 2023	3,000.000	0.00	0.55-	
BVA	30-NOV-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE NOVEMBER 2023	3,000.000	0.00	0.53-	
BVA	31-DEC-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE DECEMBER 2023	3,000.000	0.00	0.55-	

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BVA	31-JAN-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME JANUARY 2023	23,000.000	0.00	0.01	
BVA	28-FEB-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME FEBRUARY 2023	23,000.000	0.00	0.04	
BVA	31-MAR-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME MARCH 2023	23,000.000	0.00	0.04	
BVA	30-APR-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME APRIL 2023	23,000.000	0.00	0.04	
BVA	31-MAY-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME MAY 2023	23,000.000	0.00	0.04	
BVA	30-JUN-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME JUNE 2023	23,000.000	0.00	0.04	
BVA	31-JUL-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME JULY 2023	23,000.000	0.00	0.04	

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BVA	31-AUG-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME AUGUST 2023	23,000.000	0.00	0.04	
BVA	30-SEP-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME SEPTEMBER 2023	23,000.000	0.00	0.04	
BVA	31-OCT-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME OCTOBER 2023	23,000.000	0.00	0.04	
BVA	30-NOV-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME NOVEMBER 2023	23,000.000	0.00	0.04	
BVA	31-DEC-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME DECEMBER 2023	23,000.000	0.00	0.04	
BVA	31-JAN-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	0.24	
BVA	28-FEB-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	0.22	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAR-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME MARCH 2023	5,000.000	0.00	0.25	
BVA	30-APR-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME APRIL 2023	5,000.000	0.00	0.24	
BVA	31-MAY-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME MAY 2023	5,000.000	0.00	0.25	
BVA	09-JUN-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.10	
BVA	31-JAN-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	2.14-	
BVA	28-FEB-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	1.94-	
BVA	31-MAR-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	2.15-	

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BVA	30-APR-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	2.09-	
BVA	31-MAY-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	2.17-	
BVA	30-JUN-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	2.10-	
BVA	31-JUL-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	2.18-	
BVA	31-AUG-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	2.19-	
BVA	30-SEP-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	2.12-	
BVA	31-OCT-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	2.20-	

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BVA	30-NOV-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	2.14-	
BVA	31-DEC-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	2.22-	
BVA	31-JAN-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE JANUARY 2023	10,000.000	0.00	1.79-	
BVA	28-FEB-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE FEBRUARY 2023	10,000.000	0.00	1.62-	
BVA	31-MAR-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE MARCH 2023	10,000.000	0.00	1.81-	
BVA	30-APR-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE APRIL 2023	10,000.000	0.00	1.76-	
BVA	31-MAY-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE MAY 2023	10,000.000	0.00	1.83-	

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BVA	30-JUN-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	1.78-	
BVA	31-JUL-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE JULY 2023	10,000.000	0.00	1.85-	
BVA	31-AUG-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE AUGUST 2023	10,000.000	0.00	1.85-	
BVA	30-SEP-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE SEPTEMBER 2023	10,000.000	0.00	1.80-	
BVA	31-OCT-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	1.87-	
BVA	30-NOV-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE NOVEMBER 2023	10,000.000	0.00	1.82-	
BVA	31-DEC-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE DECEMBER 2023	10,000.000	0.00	1.89-	

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BVA	31-JAN-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE JANUARY 2023	40,000.000	0.00	1.33-	
BVA	28-FEB-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE FEBRUARY 2023	40,000.000	0.00	1.20-	
BVA	31-MAR-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE MARCH 2023	40,000.000	0.00	1.33-	
BVA	30-APR-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE APRIL 2023	40,000.000	0.00	1.29-	
BVA	31-MAY-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE MAY 2023	40,000.000	0.00	1.34-	
BVA	30-JUN-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE JUNE 2023	40,000.000	0.00	1.30-	
BVA	31-JUL-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE JULY 2023	40,000.000	0.00	1.34-	

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BVA	31-AUG-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE AUGUST 2023	40,000.000	0.00	1.35-	
BVA	30-SEP-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE SEPTEMBER 2023	40,000.000	0.00	1.31-	
BVA	31-OCT-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE OCTOBER 2023	40,000.000	0.00	1.35-	
BVA	30-NOV-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE NOVEMBER 2023	40,000.000	0.00	1.31-	
BVA	31-DEC-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE DECEMBER 2023	40,000.000	0.00	1.36-	
BVA	31-JAN-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME JANUARY 2023	13,000.000	0.00	0.54	
BVA	28-FEB-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME FEBRUARY 2023	13,000.000	0.00	0.49	

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BVA	31-MAR-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME MARCH 2023	13,000.000	0.00	0.55	
BVA	30-APR-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME APRIL 2023	13,000.000	0.00	0.53	
BVA	31-MAY-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME MAY 2023	13,000.000	0.00	0.55	
BVA	30-JUN-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME JUNE 2023	13,000.000	0.00	0.53	
BVA	31-JUL-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME JULY 2023	13,000.000	0.00	0.55	
BVA	31-AUG-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME AUGUST 2023	13,000.000	0.00	0.55	
BVA	30-SEP-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME SEPTEMBER 2023	13,000.000	0.00	0.54	

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BVA	31-OCT-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME OCTOBER 2023	13,000.000	0.00	0.55	
BVA	30-NOV-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME NOVEMBER 2023	13,000.000	0.00	0.54	
BVA	31-DEC-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME DECEMBER 2023	13,000.000	0.00	0.56	
BVA	31-JAN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	0.03	
BVA	31-JAN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE JANUARY 2023	5,000.000	0.00	1.40-	
BVA	28-FEB-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	0.03	
BVA	28-FEB-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE FEBRUARY 2023	5,000.000	0.00	1.27-	

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BVA	31-MAR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME MARCH 2023	5,000.000	0.00	0.03	
BVA	31-MAR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE MARCH 2023	5,000.000	0.00	1.41-	
BVA	30-APR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME APRIL 2023	5,000.000	0.00	0.03	
BVA	30-APR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE APRIL 2023	5,000.000	0.00	1.37-	
BVA	31-MAY-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME MAY 2023	5,000.000	0.00	0.03	
BVA	31-MAY-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE MAY 2023	5,000.000	0.00	1.42-	
BVA	30-JUN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.03	

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BVA	30-JUN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE JUNE 2023	5,000.000	0.00	1.38-	
BVA	31-JUL-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME JULY 2023	5,000.000	0.00	0.03	
BVA	31-JUL-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE JULY 2023	5,000.000	0.00	1.43-	
BVA	31-AUG-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	0.03	
BVA	31-AUG-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE AUGUST 2023	5,000.000	0.00	1.43-	
BVA	30-SEP-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	0.03	
BVA	30-SEP-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023	5,000.000	0.00	1.39-	

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BVA	31-OCT-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	0.03	
BVA	31-OCT-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE OCTOBER 2023	5,000.000	0.00	1.44-	
BVA	30-NOV-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	0.03	
BVA	30-NOV-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE NOVEMBER 2023	5,000.000	0.00	1.40-	
BVA	31-DEC-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	0.03	
BVA	31-DEC-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE DECEMBER 2023	5,000.000	0.00	1.45-	
BVA	31-JAN-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE JANUARY 2023	30,000.000	0.00	41.61-	

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BVA	28-FEB-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE FEBRUARY 2023	30,000.000	0.00	37.66-	
BVA	31-MAR-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE MARCH 2023	30,000.000	0.00	41.78-	
BVA	30-APR-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE APRIL 2023	30,000.000	0.00	40.51-	
BVA	31-MAY-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE MAY 2023	30,000.000	0.00	41.95-	
BVA	30-JUN-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE JUNE 2023	30,000.000	0.00	40.68-	
BVA	31-JUL-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE JULY 2023	30,000.000	0.00	42.12-	
BVA	31-AUG-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE AUGUST 2023	30,000.000	0.00	42.21-	

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BVA	30-SEP-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE SEPTEMBER 2023	30,000.000	0.00	40.94-	
BVA	31-OCT-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE OCTOBER 2023	30,000.000	0.00	42.39-	
BVA	30-NOV-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE NOVEMBER 2023	30,000.000	0.00	41.11-	
BVA	31-DEC-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE DECEMBER 2023	30,000.000	0.00	42.57-	
BVA	31-JAN-23	MORGAN STANLEY 3.750% 02/25/2023 DD 02/25/13 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	0.87	
BVA	25-FEB-23	MORGAN STANLEY 3.750% 02/25/2023 DD 02/25/13 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	1.05	
BVA	31-JAN-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023	25,000.000	0.00	5.83	

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BVA	28-FEB-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023	25,000.000	0.00	5.28	
BVA	31-MAR-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023	25,000.000	0.00	5.86	
BVA	30-APR-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	25,000.000	0.00	5.69	
BVA	31-MAY-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023	25,000.000	0.00	5.89	
BVA	30-JUN-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	25,000.000	0.00	5.72	
BVA	31-JUL-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	25,000.000	0.00	5.92	
BVA	31-AUG-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	25,000.000	0.00	5.94	

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BVA	30-SEP-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	25,000.000	0.00	5.76	
BVA	31-OCT-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	25,000.000	0.00	5.97	
BVA	30-NOV-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023	25,000.000	0.00	5.79	
BVA	31-DEC-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME DECEMBER 2023	25,000.000	0.00	6.00	
BVA	30-JUN-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	0.01-	
BVA	31-JUL-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME JULY 2023	2,000.000	0.00	0.01	
BVA	31-JUL-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE JULY 2023	10,000.000	0.00	0.13-	

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BVA	31-AUG-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME AUGUST 2023	2,000.000	0.00	0.01	
BVA	31-AUG-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE AUGUST 2023	10,000.000	0.00	0.13-	
BVA	30-SEP-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME SEPTEMBER 2023	2,000.000	0.00	0.01	
BVA	30-SEP-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE SEPTEMBER 2023	10,000.000	0.00	0.13-	
BVA	31-OCT-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME OCTOBER 2023	2,000.000	0.00	0.01	
BVA	31-OCT-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	0.14-	
BVA	30-NOV-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME NOVEMBER 2023	2,000.000	0.00	0.01	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-NOV-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE NOVEMBER 2023	10,000.000	0.00	0.13-	
BVA	31-DEC-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME DECEMBER 2023	2,000.000	0.00	0.01	
BVA	31-DEC-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE DECEMBER 2023	10,000.000	0.00	0.14-	
BVA	31-JAN-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.17	
BVA	28-FEB-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.15	
BVA	31-MAR-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.17	
BVA	30-APR-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.16	

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BVA	31-MAY-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.17	
BVA	30-JUN-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.16	
BVA	31-JUL-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.17	
BVA	31-AUG-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.17	
BVA	30-SEP-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.17	
BVA	31-OCT-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.17	
BVA	30-NOV-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.17	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-DEC-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.17	
BVA	31-JAN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023	3,000.000	0.00	2.28-	
BVA	31-JAN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023	12,000.000	0.00	8.79-	
BVA	31-JAN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	11.79-	
BVA	28-FEB-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023	3,000.000	0.00	2.06-	
BVA	28-FEB-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023	12,000.000	0.00	7.95-	
BVA	28-FEB-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	10.67-	

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BVA	31-MAR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023	3,000.000	0.00	2.29-	
BVA	31-MAR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023	12,000.000	0.00	8.81-	
BVA	31-MAR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	11.83-	
BVA	30-APR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023	3,000.000	0.00	2.22-	
BVA	30-APR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023	12,000.000	0.00	8.54-	
BVA	30-APR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	11.46-	
BVA	31-MAY-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023	3,000.000	0.00	2.29-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAY-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023	12,000.000	0.00	8.84-	
BVA	31-MAY-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	11.86-	
BVA	30-JUN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023	3,000.000	0.00	2.22-	
BVA	30-JUN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023	12,000.000	0.00	8.57-	
BVA	30-JUN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	11.50-	
BVA	31-JUL-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023	3,000.000	0.00	2.30-	
BVA	31-JUL-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023	12,000.000	0.00	8.87-	

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BVA	31-JUL-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	11.90-	
BVA	31-AUG-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023	3,000.000	0.00	2.30-	
BVA	31-AUG-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023	12,000.000	0.00	8.88-	
BVA	31-AUG-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	11.92-	
BVA	30-SEP-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023	3,000.000	0.00	2.23-	
BVA	30-SEP-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023	12,000.000	0.00	8.61-	
BVA	30-SEP-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	11.55-	

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BVA	31-OCT-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023	3,000.000	0.00	2.31-	
BVA	31-OCT-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023	12,000.000	0.00	8.91-	
BVA	31-OCT-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	11.95-	
BVA	30-NOV-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023	3,000.000	0.00	2.24-	
BVA	30-NOV-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023	12,000.000	0.00	8.64-	
BVA	30-NOV-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	11.58-	
BVA	31-DEC-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023	3,000.000	0.00	2.32-	

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BVA	31-DEC-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023	12,000.000	0.00	8.94-	
BVA	31-DEC-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	11.99-	
BVA	31-MAR-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME MARCH 2023	2,000.000	0.00	0.01	
BVA	30-APR-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME APRIL 2023	2,000.000	0.00	0.05	
BVA	31-MAY-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME MAY 2023	2,000.000	0.00	0.05	
BVA	30-JUN-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME JUNE 2023	2,000.000	0.00	0.05	
BVA	31-JUL-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME JULY 2023	2,000.000	0.00	0.05	

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BVA	31-AUG-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME AUGUST 2023	2,000.000	0.00	0.05	
BVA	30-SEP-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME SEPTEMBER 2023	2,000.000	0.00	0.05	
BVA	31-OCT-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME OCTOBER 2023	2,000.000	0.00	0.05	
BVA	30-NOV-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME NOVEMBER 2023	2,000.000	0.00	0.05	
BVA	31-DEC-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME DECEMBER 2023	2,000.000	0.00	0.05	
BVA	31-JAN-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	0.05	
BVA	28-FEB-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	0.04	

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BVA	31-MAR-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME MARCH 2023	5,000.000	0.00	0.05	
BVA	30-APR-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME APRIL 2023	5,000.000	0.00	0.05	
BVA	31-MAY-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME MAY 2023	5,000.000	0.00	0.05	
BVA	30-JUN-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.05	
BVA	31-JUL-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME JULY 2023	5,000.000	0.00	0.05	
BVA	31-AUG-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	0.05	
BVA	30-SEP-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	0.05	

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BVA	31-OCT-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	0.05	
BVA	30-NOV-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	0.05	
BVA	31-DEC-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	0.05	
BVA	31-JAN-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME JANUARY 2023	33,000.000	0.00	0.01	
BVA	28-FEB-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME FEBRUARY 2023	33,000.000	0.00	0.06	
BVA	31-MAR-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME MARCH 2023	33,000.000	0.00	0.06	
BVA	30-APR-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME APRIL 2023	33,000.000	0.00	0.06	

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BVA	31-MAY-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME MAY 2023	33,000.000	0.00	0.06	
BVA	30-JUN-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME JUNE 2023	33,000.000	0.00	0.06	
BVA	31-JUL-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME JULY 2023	33,000.000	0.00	0.06	
BVA	31-AUG-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME AUGUST 2023	33,000.000	0.00	0.06	
BVA	30-SEP-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME SEPTEMBER 2023	33,000.000	0.00	0.06	
BVA	31-OCT-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME OCTOBER 2023	33,000.000	0.00	0.06	
BVA	30-NOV-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME NOVEMBER 2023	33,000.000	0.00	0.06	

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BVA	31-DEC-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME DECEMBER 2023	33,000.000	0.00	0.06	
BVA	31-JAN-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME JANUARY 2023	30,000.000	0.00	0.01	
BVA	28-FEB-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME FEBRUARY 2023	30,000.000	0.00	0.01	
BVA	31-MAR-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME MARCH 2023	30,000.000	0.00	0.01	
BVA	30-APR-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME APRIL 2023	30,000.000	0.00	0.01	
BVA	31-MAY-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME MAY 2023	30,000.000	0.00	0.01	
BVA	30-JUN-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME JUNE 2023	30,000.000	0.00	0.01	

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BVA	31-JUL-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME JULY 2023	30,000.000	0.00	0.01	
BVA	31-AUG-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME AUGUST 2023	30,000.000	0.00	0.01	
BVA	30-SEP-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME SEPTEMBER 2023	30,000.000	0.00	0.01	
BVA	31-OCT-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME OCTOBER 2023	30,000.000	0.00	0.01	
BVA	30-NOV-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME NOVEMBER 2023	30,000.000	0.00	0.01	
BVA	31-DEC-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME DECEMBER 2023	30,000.000	0.00	0.01	
BVA	31-JAN-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE JANUARY 2023	25,000.000	0.00	21.69-	

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BVA	28-FEB-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE FEBRUARY 2023	25,000.000	0.00	19.62-	
BVA	31-MAR-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE MARCH 2023	25,000.000	0.00	21.75-	
BVA	30-APR-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE APRIL 2023	25,000.000	0.00	21.08-	
BVA	31-MAY-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE MAY 2023	25,000.000	0.00	21.82-	
BVA	30-JUN-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE JUNE 2023	25,000.000	0.00	21.14-	
BVA	31-JUL-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE JULY 2023	25,000.000	0.00	21.88-	
BVA	31-AUG-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE AUGUST 2023	25,000.000	0.00	21.91-	

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BVA	30-SEP-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE SEPTEMBER 2023	25,000.000	0.00	21.24-	
BVA	31-OCT-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE OCTOBER 2023	25,000.000	0.00	21.98-	
BVA	30-NOV-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE NOVEMBER 2023	25,000.000	0.00	21.30-	
BVA	31-DEC-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE DECEMBER 2023	25,000.000	0.00	22.04-	
BVA	31-JAN-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE JANUARY 2023	20,000.000	0.00	41.59-	
BVA	28-FEB-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE FEBRUARY 2023	20,000.000	0.00	37.61-	
BVA	31-MAR-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE MARCH 2023	20,000.000	0.00	41.70-	

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BVA	30-APR-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE APRIL 2023	20,000.000	0.00	40.41-	
BVA	31-MAY-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE MAY 2023	20,000.000	0.00	41.81-	
BVA	30-JUN-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE JUNE 2023	20,000.000	0.00	40.52-	
BVA	31-JUL-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE JULY 2023	20,000.000	0.00	41.93-	
BVA	31-AUG-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE AUGUST 2023	20,000.000	0.00	41.99-	
BVA	30-SEP-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE SEPTEMBER 2023	20,000.000	0.00	40.69-	
BVA	31-OCT-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE OCTOBER 2023	20,000.000	0.00	42.11-	

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BVA	30-NOV-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE NOVEMBER 2023	20,000.000	0.00	40.81-	
BVA	31-DEC-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE DECEMBER 2023	20,000.000	0.00	42.23-	
BVA	31-AUG-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME AUGUST 2023	7,000.000	0.00	0.04	
BVA	30-SEP-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME SEPTEMBER 2023	7,000.000	0.00	0.14	
BVA	31-OCT-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME OCTOBER 2023	7,000.000	0.00	0.14	
BVA	30-NOV-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME NOVEMBER 2023	7,000.000	0.00	0.14	
BVA	31-DEC-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME DECEMBER 2023	7,000.000	0.00	0.15	

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BVA	31-JAN-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE JANUARY 2023	25,000.000	0.00	5.74-	
BVA	28-FEB-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE FEBRUARY 2023	25,000.000	0.00	5.19-	
BVA	31-MAR-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE MARCH 2023	25,000.000	0.00	5.76-	
BVA	30-APR-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE APRIL 2023	25,000.000	0.00	5.58-	
BVA	31-MAY-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE MAY 2023	25,000.000	0.00	5.78-	
BVA	30-JUN-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE JUNE 2023	25,000.000	0.00	5.61-	
BVA	31-JUL-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE JULY 2023	25,000.000	0.00	5.80-	

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BVA	31-AUG-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE AUGUST 2023	25,000.000	0.00	5.82-	
BVA	30-SEP-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE SEPTEMBER 2023	25,000.000	0.00	5.64-	
BVA	31-OCT-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE OCTOBER 2023	25,000.000	0.00	5.84-	
BVA	30-NOV-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE NOVEMBER 2023	25,000.000	0.00	5.66-	
BVA	31-DEC-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE DECEMBER 2023	25,000.000	0.00	5.86-	
BVA	31-JAN-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME JANUARY 2023	50,000.000	0.00	1.27	
BVA	28-FEB-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME FEBRUARY 2023	50,000.000	0.00	1.15	

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BVA	31-MAR-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME MARCH 2023	50,000.000	0.00	1.28	
BVA	30-APR-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME APRIL 2023	50,000.000	0.00	1.24	
BVA	31-MAY-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME MAY 2023	50,000.000	0.00	1.29	
BVA	30-JUN-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME JUNE 2023	50,000.000	0.00	1.25	
BVA	31-JUL-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME JULY 2023	50,000.000	0.00	1.30	
BVA	31-AUG-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME AUGUST 2023	50,000.000	0.00	1.30	
BVA	30-SEP-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME SEPTEMBER 2023	50,000.000	0.00	1.26	

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BVA	31-OCT-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME OCTOBER 2023	50,000.000	0.00	1.31	
BVA	30-NOV-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME NOVEMBER 2023	50,000.000	0.00	1.27	
BVA	31-DEC-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME DECEMBER 2023	50,000.000	0.00	1.32	
BVA	31-JUL-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME JULY 2023	35,000.000	0.00	2.42	
BVA	31-AUG-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME AUGUST 2023	35,000.000	0.00	3.01	
BVA	30-SEP-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME SEPTEMBER 2023	35,000.000	0.00	2.93	
BVA	31-OCT-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME OCTOBER 2023	35,000.000	0.00	3.04	

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BVA	30-NOV-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME NOVEMBER 2023	35,000.000	0.00	2.96	
BVA	31-DEC-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME DECEMBER 2023	35,000.000	0.00	3.07	
BVA	31-JAN-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME JANUARY 2023	45,000.000	0.00	0.40	
BVA	28-FEB-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME FEBRUARY 2023	45,000.000	0.00	0.36	
BVA	31-MAR-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME MARCH 2023	45,000.000	0.00	0.40	
BVA	30-APR-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME APRIL 2023	45,000.000	0.00	0.39	
BVA	31-MAY-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME MAY 2023	45,000.000	0.00	0.40	

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BVA	30-JUN-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME JUNE 2023	45,000.000	0.00	0.39	
BVA	31-JUL-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME JULY 2023	45,000.000	0.00	0.40	
BVA	31-AUG-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME AUGUST 2023	45,000.000	0.00	0.41	
BVA	30-SEP-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME SEPTEMBER 2023	45,000.000	0.00	0.39	
BVA	31-OCT-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME OCTOBER 2023	45,000.000	0.00	0.41	
BVA	30-NOV-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME NOVEMBER 2023	45,000.000	0.00	0.39	
BVA	31-DEC-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME DECEMBER 2023	45,000.000	0.00	0.41	

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BVA	31-JAN-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.30	
BVA	28-FEB-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.27	
BVA	31-MAR-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.30	
BVA	30-APR-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.29	
BVA	31-MAY-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.30	
BVA	30-JUN-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.29	
BVA	05-JUL-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.06	

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BVA	31-JAN-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.07	
BVA	28-FEB-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.06	
BVA	31-MAR-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.07	
BVA	30-APR-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.07	
BVA	31-MAY-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.07	
BVA	30-JUN-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.07	
BVA	05-JUL-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.01	

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BVA	31-JAN-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	2.80	
BVA	28-FEB-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	2.54	
BVA	31-MAR-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME MARCH 2023	15,000.000	0.00	2.82	
BVA	30-APR-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME APRIL 2023	15,000.000	0.00	2.74	
BVA	31-MAY-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME MAY 2023	15,000.000	0.00	2.84	
BVA	30-JUN-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME JUNE 2023	15,000.000	0.00	2.75	
BVA	31-JUL-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME JULY 2023	15,000.000	0.00	2.85	

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BVA	31-AUG-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	2.86	
BVA	30-SEP-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	2.78	
BVA	31-OCT-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	2.88	
BVA	30-NOV-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	2.80	
BVA	31-DEC-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	2.90	
BVA	31-JAN-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	2.16	
BVA	28-FEB-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	1.96	

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BVA	31-MAR-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME MARCH 2023	5,000.000	0.00	2.19	
BVA	30-APR-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME APRIL 2023	5,000.000	0.00	2.13	
BVA	31-MAY-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME MAY 2023	5,000.000	0.00	2.22	
BVA	30-JUN-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME JUNE 2023	5,000.000	0.00	2.17	
BVA	31-JUL-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME JULY 2023	5,000.000	0.00	2.25	
BVA	31-AUG-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	2.27	
BVA	30-SEP-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	2.21	

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BVA	31-OCT-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	2.30	
BVA	30-NOV-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	2.24	
BVA	31-DEC-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	2.34	
BVA	31-JAN-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	0.04	
BVA	28-FEB-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	0.04	
BVA	31-MAR-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME MARCH 2023	5,000.000	0.00	0.04	
BVA	30-APR-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME APRIL 2023	5,000.000	0.00	0.04	

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BVA	31-MAY-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME MAY 2023	5,000.000	0.00	0.04	
BVA	09-JUN-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.02	
BVA	31-JAN-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	0.09	
BVA	28-FEB-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	0.08	
BVA	31-MAR-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME MARCH 2023	5,000.000	0.00	0.09	
BVA	30-APR-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME APRIL 2023	5,000.000	0.00	0.09	
BVA	31-MAY-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME MAY 2023	5,000.000	0.00	0.09	

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BVA	30-JUN-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.09	
BVA	31-JUL-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME JULY 2023	5,000.000	0.00	0.09	
BVA	31-AUG-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	0.09	
BVA	30-SEP-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	0.09	
BVA	31-OCT-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	0.09	
BVA	30-NOV-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	0.09	
BVA	31-DEC-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	0.10	

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BVA	31-JAN-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME JANUARY 2023	4,000.000	0.00	0.03	
BVA	28-FEB-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME FEBRUARY 2023	4,000.000	0.00	0.03	
BVA	31-MAR-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME MARCH 2023	4,000.000	0.00	0.04	
BVA	30-APR-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME APRIL 2023	4,000.000	0.00	0.03	
BVA	31-MAY-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME MAY 2023	4,000.000	0.00	0.04	
BVA	30-JUN-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME JUNE 2023	4,000.000	0.00	0.03	
BVA	31-JUL-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME JULY 2023	4,000.000	0.00	0.04	

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BVA	31-AUG-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME AUGUST 2023	4,000.000	0.00	0.04	
BVA	30-SEP-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME SEPTEMBER 2023	4,000.000	0.00	0.04	
BVA	31-OCT-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME OCTOBER 2023	4,000.000	0.00	0.04	
BVA	30-NOV-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME NOVEMBER 2023	4,000.000	0.00	0.04	
BVA	31-DEC-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME DECEMBER 2023	4,000.000	0.00	0.04	
BVA	31-JAN-23	PHILLIPS 66 CO 144A 3.750% 03/01/2028 DD 03/01/22 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	3.75	
BVA	28-FEB-23	PHILLIPS 66 CO 144A 3.750% 03/01/2028 DD 03/01/22 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	3.40	

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BVA	31-MAR-23	PHILLIPS 66 CO 144A 3.750% 03/01/2028 DD 03/01/22 ACCRETION INCOME MARCH 2023	15,000.000	0.00	3.78	
BVA	30-APR-23	PHILLIPS 66 CO 144A 3.750% 03/01/2028 DD 03/01/22 ACCRETION INCOME APRIL 2023	15,000.000	0.00	3.67	
BVA	02-MAY-23	PHILLIPS 66 CO 144A 3.750% 03/01/2028 DD 03/01/22 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.12	
BVA	31-MAY-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME MAY 2023	15,000.000	0.00	3.67	
BVA	30-JUN-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME JUNE 2023	15,000.000	0.00	3.69	
BVA	31-JUL-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME JULY 2023	15,000.000	0.00	3.82	
BVA	31-AUG-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	3.83	

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BVA	30-SEP-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	3.72	
BVA	31-OCT-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	3.86	
BVA	30-NOV-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	3.75	
BVA	31-DEC-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	3.89	
BVA	31-JAN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	0.03	
BVA	31-JAN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	4.42-	
BVA	28-FEB-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	0.03	

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BVA	28-FEB-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	4.00-	
BVA	31-MAR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME MARCH 2023	15,000.000	0.00	0.03	
BVA	31-MAR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	4.44-	
BVA	30-APR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME APRIL 2023	15,000.000	0.00	0.03	
BVA	30-APR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	4.31-	
BVA	31-MAY-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.03	
BVA	31-MAY-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	4.47-	

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BVA	30-JUN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME JUNE 2023	15,000.000	0.00	0.03	
BVA	30-JUN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	4.34-	
BVA	31-JUL-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME JULY 2023	15,000.000	0.00	0.03	
BVA	31-JUL-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	4.50-	
BVA	31-AUG-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	0.03	
BVA	31-AUG-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	4.51-	
BVA	30-SEP-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	0.03	

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BVA	30-SEP-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	4.38-	
BVA	31-OCT-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	0.03	
BVA	31-OCT-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	4.54-	
BVA	30-NOV-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	0.03	
BVA	30-NOV-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	4.40-	
BVA	31-DEC-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	0.03	
BVA	31-DEC-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	4.56-	

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BVA	31-JAN-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	0.27	
BVA	28-FEB-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	0.24	
BVA	31-MAR-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME MARCH 2023	5,000.000	0.00	0.27	
BVA	30-APR-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME APRIL 2023	5,000.000	0.00	0.26	
BVA	31-MAY-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME MAY 2023	5,000.000	0.00	0.27	
BVA	30-JUN-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.26	
BVA	31-JUL-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME JULY 2023	5,000.000	0.00	0.27	

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BVA	31-AUG-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	0.27	
BVA	30-SEP-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	0.26	
BVA	31-OCT-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	0.27	
BVA	30-NOV-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	0.26	
BVA	31-DEC-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	0.27	
BVA	31-JAN-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE JANUARY 2023	30,000.000	0.00	4.30-	
BVA	28-FEB-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE FEBRUARY 2023	30,000.000	0.00	3.90-	

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BVA	31-MAR-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE MARCH 2023	30,000.000	0.00	4.33-	
BVA	30-APR-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE APRIL 2023	30,000.000	0.00	4.21-	
BVA	31-MAY-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE MAY 2023	30,000.000	0.00	4.36-	
BVA	30-JUN-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE JUNE 2023	30,000.000	0.00	4.24-	
BVA	31-JUL-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE JULY 2023	30,000.000	0.00	4.39-	
BVA	31-AUG-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE AUGUST 2023	30,000.000	0.00	4.41-	
BVA	30-SEP-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE SEPTEMBER 2023	30,000.000	0.00	4.28-	

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BVA	31-OCT-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE OCTOBER 2023	30,000.000	0.00	4.44-	
BVA	30-NOV-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE NOVEMBER 2023	30,000.000	0.00	4.31-	
BVA	31-DEC-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE DECEMBER 2023	30,000.000	0.00	4.47-	
BVA	31-JAN-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	5.39-	
BVA	28-FEB-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	4.88-	
BVA	31-MAR-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	5.41-	
BVA	30-APR-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	5.25-	

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BVA	31-MAY-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	5.43-	
BVA	30-JUN-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	5.27-	
BVA	31-JUL-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	5.45-	
BVA	31-AUG-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	5.46-	
BVA	30-SEP-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	5.30-	
BVA	31-OCT-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	5.48-	
BVA	30-NOV-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	5.32-	

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BVA	31-DEC-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	5.50-	
BVA	31-JAN-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.08	
BVA	28-FEB-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.07	
BVA	31-MAR-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.08	
BVA	30-APR-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.08	
BVA	31-MAY-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.08	
BVA	30-JUN-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.08	

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BVA	31-JUL-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.08	
BVA	31-AUG-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.08	
BVA	30-SEP-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.08	
BVA	31-OCT-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.08	
BVA	30-NOV-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.08	
BVA	31-DEC-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.08	
BVA	31-JAN-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.27	

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BVA	28-FEB-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.25	
BVA	31-MAR-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.27	
BVA	30-APR-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.27	
BVA	31-MAY-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.28	
BVA	30-JUN-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.27	
BVA	31-JUL-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.28	
BVA	31-AUG-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.28	

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BVA	30-SEP-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.27	
BVA	31-OCT-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.28	
BVA	30-NOV-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.27	
BVA	31-DEC-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.28	
BVA	31-JAN-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.15	
BVA	28-FEB-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.14	
BVA	31-MAR-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.15	

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BVA	30-APR-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.15	
BVA	31-MAY-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.15	
BVA	30-JUN-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.15	
BVA	31-JUL-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.15	
BVA	31-AUG-23	ROGERS COMMUNICATIONS INC/ONTA 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.15	
BVA	30-SEP-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.70	
BVA	01-OCT-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	0.01-	

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BVA	02-OCT-23 25-SEP-13	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 AMORTIZATION ADJUSTMENT		0.00	0.01	
BVA	31-JAN-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE JANUARY 2023	5,000.000	0.00	4.74-	
BVA	28-FEB-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE FEBRUARY 2023	5,000.000	0.00	4.29-	
BVA	31-MAR-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE MARCH 2023	5,000.000	0.00	4.76-	
BVA	30-APR-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE APRIL 2023	5,000.000	0.00	4.62-	
BVA	31-MAY-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE MAY 2023	5,000.000	0.00	4.78-	
BVA	30-JUN-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE JUNE 2023	5,000.000	0.00	4.64-	

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BVA	31-JUL-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE JULY 2023	5,000.000	0.00	4.81-	
BVA	31-AUG-23	ROGERS COMMUNICATIONS INC/ONTA 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE AUGUST 2023	5,000.000	0.00	4.82-	
BVA	30-SEP-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE SEPTEMBER 2023	5,000.000	0.00	4.67-	
BVA	31-OCT-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE OCTOBER 2023	5,000.000	0.00	4.84-	
BVA	30-NOV-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE NOVEMBER 2023	5,000.000	0.00	4.70-	
BVA	31-DEC-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE DECEMBER 2023	5,000.000	0.00	4.87-	
BVA	31-JAN-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	0.45	

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BVA	28-FEB-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	0.40	
BVA	31-MAR-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME MARCH 2023	15,000.000	0.00	0.45	
BVA	30-APR-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME APRIL 2023	15,000.000	0.00	0.44	
BVA	31-MAY-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.45	
BVA	30-JUN-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME JUNE 2023	15,000.000	0.00	0.44	
BVA	31-JUL-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME JULY 2023	15,000.000	0.00	0.45	
BVA	31-AUG-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	0.45	

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BVA	30-SEP-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	0.44	
BVA	31-OCT-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	0.46	
BVA	30-NOV-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	0.44	
BVA	31-DEC-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	0.46	
BVA	31-JAN-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME JANUARY 2023	25,000.000	0.00	3.37	
BVA	28-FEB-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME FEBRUARY 2023	25,000.000	0.00	3.05	
BVA	31-MAR-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME MARCH 2023	25,000.000	0.00	3.38	

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BVA	30-APR-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME APRIL 2023	25,000.000	0.00	3.28	
BVA	31-MAY-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME MAY 2023	25,000.000	0.00	3.40	
BVA	30-JUN-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME JUNE 2023	25,000.000	0.00	3.29	
BVA	31-JUL-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME JULY 2023	25,000.000	0.00	3.41	
BVA	31-AUG-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME AUGUST 2023	25,000.000	0.00	3.42	
BVA	30-SEP-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME SEPTEMBER 2023	25,000.000	0.00	3.31	
BVA	31-OCT-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME OCTOBER 2023	25,000.000	0.00	3.43	

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BVA	30-NOV-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME NOVEMBER 2023	25,000.000	0.00	3.33	
BVA	31-DEC-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME DECEMBER 2023	25,000.000	0.00	3.44	
BVA	31-MAY-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.12	
BVA	30-JUN-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME JUNE 2023	15,000.000	0.00	0.29	
BVA	31-JUL-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME JULY 2023	15,000.000	0.00	0.30	
BVA	31-AUG-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	0.30	
BVA	30-SEP-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	0.29	

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BVA	31-OCT-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	0.30	
BVA	30-NOV-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	0.29	
BVA	31-DEC-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	0.30	
BVA	31-JAN-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME JANUARY 2023	8,000.000	0.00	0.14	
BVA	28-FEB-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME FEBRUARY 2023	8,000.000	0.00	0.13	
BVA	31-MAR-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME MARCH 2023	8,000.000	0.00	0.14	
BVA	30-APR-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME APRIL 2023	8,000.000	0.00	0.14	

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BVA	31-MAY-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME MAY 2023	8,000.000	0.00	0.14	
BVA	30-JUN-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME JUNE 2023	8,000.000	0.00	0.14	
BVA	31-JUL-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME JULY 2023	8,000.000	0.00	0.14	
BVA	31-AUG-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME AUGUST 2023	8,000.000	0.00	0.14	
BVA	30-SEP-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME SEPTEMBER 2023	8,000.000	0.00	0.14	
BVA	31-OCT-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME OCTOBER 2023	8,000.000	0.00	0.14	
BVA	30-NOV-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME NOVEMBER 2023	8,000.000	0.00	0.14	

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BVA	31-DEC-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME DECEMBER 2023	8,000.000	0.00	0.14	
BVA	31-JAN-23	SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.57	
BVA	28-FEB-23	SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.52	
BVA	31-MAR-23	SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.57	
BVA	30-APR-23	SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.55	
BVA	31-MAY-23	SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.58	
BVA	30-JUN-23	SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.56	

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BVA	31-JUL-23	SEMPRA 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.58	
BVA	31-AUG-23	SEMPRA 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.58	
BVA	30-SEP-23	SEMPRA 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.56	
BVA	31-OCT-23	SEMPRA 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.58	
BVA	30-NOV-23	SEMPRA 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.57	
BVA	31-DEC-23	SEMPRA 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.59	
BVA	31-JAN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	0.01	

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BVA	31-JAN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE JANUARY 2023	25,000.000	0.00	9.22-	
BVA	28-FEB-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	0.01	
BVA	28-FEB-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE FEBRUARY 2023	25,000.000	0.00	8.34-	
BVA	31-MAR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME MARCH 2023	5,000.000	0.00	0.01	
BVA	31-MAR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE MARCH 2023	25,000.000	0.00	9.25-	
BVA	30-APR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME APRIL 2023	5,000.000	0.00	0.01	
BVA	30-APR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE APRIL 2023	25,000.000	0.00	8.97-	

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BVA	31-MAY-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME MAY 2023	5,000.000	0.00	0.01	
BVA	31-MAY-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE MAY 2023	25,000.000	0.00	9.28-	
BVA	30-JUN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.01	
BVA	30-JUN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE JUNE 2023	25,000.000	0.00	8.99-	
BVA	31-JUL-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME JULY 2023	5,000.000	0.00	0.01	
BVA	31-JUL-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE JULY 2023	25,000.000	0.00	9.31-	
BVA	31-AUG-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	0.01	

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BVA	31-AUG-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE AUGUST 2023	25,000.000	0.00	9.32-	
BVA	30-SEP-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	0.01	
BVA	30-SEP-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE SEPTEMBER 2023	25,000.000	0.00	9.03-	
BVA	31-OCT-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	0.01	
BVA	31-OCT-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE OCTOBER 2023	25,000.000	0.00	9.35-	
BVA	30-NOV-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	0.01	
BVA	30-NOV-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE NOVEMBER 2023	25,000.000	0.00	9.06-	

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BVA	31-DEC-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	0.01	
BVA	31-DEC-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE DECEMBER 2023	25,000.000	0.00	9.38-	
BVA	31-JAN-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE JANUARY 2023	10,000.000	0.00	2.69-	
BVA	28-FEB-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE FEBRUARY 2023	10,000.000	0.00	2.43-	
BVA	31-MAR-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE MARCH 2023	10,000.000	0.00	2.70-	
BVA	30-APR-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE APRIL 2023	10,000.000	0.00	2.63-	
BVA	31-MAY-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE MAY 2023	10,000.000	0.00	2.72-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-JUN-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	2.64-	
BVA	31-JUL-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE JULY 2023	10,000.000	0.00	2.74-	
BVA	31-AUG-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE AUGUST 2023	10,000.000	0.00	2.75-	
BVA	30-SEP-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE SEPTEMBER 2023	10,000.000	0.00	2.67-	
BVA	31-OCT-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	2.77-	
BVA	30-NOV-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE NOVEMBER 2023	10,000.000	0.00	2.69-	
BVA	31-DEC-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE DECEMBER 2023	10,000.000	0.00	2.79-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-OCT-23	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 ACCRETION INCOME OCTOBER 2023	12,000.000	0.00	0.01	
BVA	30-NOV-23	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 ACCRETION INCOME NOVEMBER 2023	12,000.000	0.00	0.05	
BVA	31-DEC-23	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 ACCRETION INCOME DECEMBER 2023	12,000.000	0.00	0.06	
BVA	31-JAN-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JANUARY 2023	5,000.000	0.00	2.64-	
BVA	28-FEB-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE FEBRUARY 2023	5,000.000	0.00	2.39-	
BVA	31-MAR-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE MARCH 2023	5,000.000	0.00	2.66-	
BVA	30-APR-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE APRIL 2023	5,000.000	0.00	2.58-	

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BVA	31-MAY-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE MAY 2023	5,000.000	0.00	2.68-	
BVA	30-JUN-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JUNE 2023	5,000.000	0.00	2.60-	
BVA	31-JUL-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JULY 2023	5,000.000	0.00	2.70-	
BVA	31-AUG-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE AUGUST 2023	5,000.000	0.00	2.71-	
BVA	30-SEP-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023	5,000.000	0.00	2.63-	
BVA	31-OCT-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE OCTOBER 2023	5,000.000	0.00	2.73-	
BVA	30-NOV-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE NOVEMBER 2023	5,000.000	0.00	2.65-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-DEC-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE DECEMBER 2023	5,000.000	0.00	2.75-	
BVA	31-JAN-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE JANUARY 2023	5,000.000	0.00	0.96-	
BVA	28-FEB-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE FEBRUARY 2023	5,000.000	0.00	0.87-	
BVA	31-MAR-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE MARCH 2023	5,000.000	0.00	0.97-	
BVA	30-APR-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE APRIL 2023	5,000.000	0.00	0.94-	
BVA	31-MAY-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE MAY 2023	5,000.000	0.00	0.98-	
BVA	30-JUN-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE JUNE 2023	5,000.000	0.00	0.95-	

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BVA	31-JUL-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE JULY 2023	5,000.000	0.00	0.99-	
BVA	31-AUG-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE AUGUST 2023	5,000.000	0.00	0.99-	
BVA	30-SEP-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE SEPTEMBER 2023	5,000.000	0.00	0.96-	
BVA	31-OCT-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE OCTOBER 2023	5,000.000	0.00	1.00-	
BVA	30-NOV-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE NOVEMBER 2023	5,000.000	0.00	0.97-	
BVA	31-DEC-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE DECEMBER 2023	5,000.000	0.00	3.53-	
BVA	31-JAN-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	0.72	

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BVA	31-JAN-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.24	
BVA	28-FEB-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	0.66	
BVA	28-FEB-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.22	
BVA	31-MAR-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME MARCH 2023	5,000.000	0.00	0.73	
BVA	31-MAR-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.25	
BVA	30-APR-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME APRIL 2023	5,000.000	0.00	0.71	
BVA	30-APR-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.24	

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BVA	31-MAY-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME MAY 2023	5,000.000	0.00	0.73	
BVA	31-MAY-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.25	
BVA	30-JUN-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.71	
BVA	30-JUN-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.24	
BVA	31-JUL-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME JULY 2023	5,000.000	0.00	0.74	
BVA	31-JUL-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.25	
BVA	31-AUG-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	0.74	

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BVA	31-AUG-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.25	
BVA	30-SEP-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	0.72	
BVA	30-SEP-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.24	
BVA	31-OCT-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	0.74	
BVA	31-OCT-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.25	
BVA	30-NOV-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	0.72	
BVA	30-NOV-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.24	

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BVA	31-DEC-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	0.75	
BVA	31-DEC-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.25	
BVA	31-JAN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	0.87-	
BVA	31-JAN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023	10,000.000	0.00	2.62-	
BVA	28-FEB-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	0.79-	
BVA	28-FEB-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023	10,000.000	0.00	2.37-	
BVA	31-MAR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	0.88-	

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BVA	31-MAR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023	10,000.000	0.00	2.63-	
BVA	30-APR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	0.85-	
BVA	30-APR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023	10,000.000	0.00	2.55-	
BVA	31-MAY-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	0.88-	
BVA	31-MAY-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023	10,000.000	0.00	2.64-	
BVA	30-JUN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	0.86-	
BVA	30-JUN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	2.56-	

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BVA	31-JUL-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	0.89-	
BVA	31-JUL-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023	10,000.000	0.00	2.65-	
BVA	31-AUG-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	0.89-	
BVA	31-AUG-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023	10,000.000	0.00	2.66-	
BVA	30-SEP-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	0.86-	
BVA	30-SEP-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023	10,000.000	0.00	2.58-	
BVA	31-OCT-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	0.90-	

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BVA	31-OCT-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	2.68-	
BVA	30-NOV-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	0.87-	
BVA	30-NOV-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023	10,000.000	0.00	2.60-	
BVA	31-DEC-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	0.90-	
BVA	31-DEC-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023	10,000.000	0.00	2.69-	
BVA	31-JAN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JANUARY 2023	30,000.000	0.00	0.63	
BVA	31-JAN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JANUARY 2023	20,000.000	0.00	1.41	

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BVA	28-FEB-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME FEBRUARY 2023	30,000.000	0.00	0.57	
BVA	28-FEB-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME FEBRUARY 2023	20,000.000	0.00	1.28	
BVA	31-MAR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME MARCH 2023	30,000.000	0.00	0.63	
BVA	31-MAR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME MARCH 2023	20,000.000	0.00	1.42	
BVA	30-APR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME APRIL 2023	30,000.000	0.00	0.61	
BVA	30-APR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME APRIL 2023	20,000.000	0.00	1.37	
BVA	31-MAY-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME MAY 2023	30,000.000	0.00	0.63	

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BVA	31-MAY-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME MAY 2023	20,000.000	0.00	1.42	
BVA	30-JUN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JUNE 2023	30,000.000	0.00	0.61	
BVA	30-JUN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JUNE 2023	20,000.000	0.00	1.38	
BVA	31-JUL-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JULY 2023	30,000.000	0.00	0.63	
BVA	31-JUL-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JULY 2023	20,000.000	0.00	1.43	
BVA	31-AUG-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME AUGUST 2023	30,000.000	0.00	0.64	
BVA	31-AUG-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	1.43	

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BVA	30-SEP-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME SEPTEMBER 2023	30,000.000	0.00	0.62	
BVA	30-SEP-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	1.39	
BVA	31-OCT-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME OCTOBER 2023	30,000.000	0.00	0.64	
BVA	31-OCT-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	1.44	
BVA	30-NOV-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME NOVEMBER 2023	30,000.000	0.00	0.62	
BVA	30-NOV-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME NOVEMBER 2023	20,000.000	0.00	1.39	
BVA	31-DEC-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME DECEMBER 2023	30,000.000	0.00	0.64	

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BVA	31-DEC-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME DECEMBER 2023	20,000.000	0.00	1.44	
BVA	31-JAN-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE JANUARY 2023	30,000.000	0.00	16.18-	
BVA	28-FEB-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE FEBRUARY 2023	30,000.000	0.00	14.65-	
BVA	31-MAR-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE MARCH 2023	30,000.000	0.00	16.26-	
BVA	30-APR-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE APRIL 2023	30,000.000	0.00	15.78-	
BVA	31-MAY-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE MAY 2023	30,000.000	0.00	16.34-	
BVA	30-JUN-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE JUNE 2023	30,000.000	0.00	15.86-	

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BVA	31-JUL-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE JULY 2023	30,000.000	0.00	16.43-	
BVA	31-AUG-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE AUGUST 2023	30,000.000	0.00	16.47-	
BVA	30-SEP-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023	30,000.000	0.00	15.98-	
BVA	31-OCT-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE OCTOBER 2023	30,000.000	0.00	16.56-	
BVA	30-NOV-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE NOVEMBER 2023	30,000.000	0.00	16.06-	
BVA	31-DEC-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE DECEMBER 2023	30,000.000	0.00	16.64-	
BVA	31-JAN-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	0.16	

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BVA	28-FEB-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	0.15	
BVA	31-MAR-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME MARCH 2023	15,000.000	0.00	0.17	
BVA	30-APR-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME APRIL 2023	15,000.000	0.00	0.16	
BVA	31-MAY-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.17	
BVA	30-JUN-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME JUNE 2023	15,000.000	0.00	0.16	
BVA	31-JUL-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME JULY 2023	15,000.000	0.00	0.17	
BVA	31-AUG-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	0.17	

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BVA	30-SEP-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	0.16	
BVA	31-OCT-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	0.17	
BVA	30-NOV-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	0.17	
BVA	31-DEC-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	0.17	
BVA	31-JAN-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME JANUARY 2023	52,000.000	0.00	0.08	
BVA	28-FEB-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME FEBRUARY 2023	52,000.000	0.00	0.07	
BVA	31-MAR-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME MARCH 2023	52,000.000	0.00	0.08	

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BVA	30-APR-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME APRIL 2023	52,000.000	0.00	0.08	
BVA	31-MAY-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME MAY 2023	52,000.000	0.00	0.08	
BVA	30-JUN-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME JUNE 2023	52,000.000	0.00	0.08	
BVA	31-JUL-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME JULY 2023	52,000.000	0.00	0.08	
BVA	31-AUG-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME AUGUST 2023	52,000.000	0.00	0.08	
BVA	30-SEP-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME SEPTEMBER 2023	52,000.000	0.00	0.08	
BVA	31-OCT-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME OCTOBER 2023	52,000.000	0.00	0.08	

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BVA	30-NOV-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME NOVEMBER 2023	52,000.000	0.00	0.08	
BVA	31-DEC-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME DECEMBER 2023	52,000.000	0.00	0.09	
BVA	31-JAN-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	2.93	
BVA	28-FEB-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	2.66	
BVA	31-MAR-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME MARCH 2023	15,000.000	0.00	2.95	
BVA	30-APR-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME APRIL 2023	15,000.000	0.00	2.87	
BVA	31-MAY-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME MAY 2023	15,000.000	0.00	2.97	

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BVA	30-JUN-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME JUNE 2023	15,000.000	0.00	2.88	
BVA	31-JUL-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME JULY 2023	15,000.000	0.00	2.99	
BVA	31-AUG-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	3.00	
BVA	30-SEP-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	2.91	
BVA	31-OCT-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	3.02	
BVA	30-NOV-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	2.93	
BVA	31-DEC-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	3.04	

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BVA	31-JAN-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	0.25	
BVA	28-FEB-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	0.23	
BVA	31-MAR-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME MARCH 2023	15,000.000	0.00	0.25	
BVA	30-APR-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME APRIL 2023	15,000.000	0.00	0.25	
BVA	31-MAY-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.25	
BVA	30-JUN-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME JUNE 2023	15,000.000	0.00	0.25	
BVA	31-JUL-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME JULY 2023	15,000.000	0.00	0.26	

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BVA	31-AUG-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	0.26	
BVA	30-SEP-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	0.25	
BVA	31-OCT-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	0.26	
BVA	30-NOV-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	0.25	
BVA	31-DEC-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	0.26	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023	320,000.000	0.00	68.84-	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023	20,000.000	0.00	4.09-	

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BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023	185,000.000	0.00	21.72-	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023	30,000.000	0.00	6.84	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	2.09	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023	25,000.000	0.00	11.99	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023	35,000.000	0.00	1.73-	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023	20,000.000	0.00	2.15-	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	2.23-	

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BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023	25,000.000	0.00	10.85	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023	35,000.000	0.00	1.57-	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023	20,000.000	0.00	1.94-	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	2.02-	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023	320,000.000	0.00	62.28-	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023	20,000.000	0.00	3.70-	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023	185,000.000	0.00	19.65-	

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BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023	30,000.000	0.00	6.19	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	1.90	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023	25,000.000	0.00	10.86	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023	25,000.000	0.00	9.83	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	5.32	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023	35,000.000	0.00	1.74-	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023	20,000.000	0.00	2.15-	

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BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	2.23-	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023	320,000.000	0.00	69.05-	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023	20,000.000	0.00	4.11-	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023	185,000.000	0.00	21.79-	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MARCH 2023	30,000.000	0.00	6.87	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MARCH 2023	5,000.000	0.00	2.11	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MARCH 2023	25,000.000	0.00	12.07	

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BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MARCH 2023	25,000.000	0.00	10.92	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MARCH 2023	15,000.000	0.00	5.91	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE APRIL 2023	35,000.000	0.00	1.69-	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE APRIL 2023	20,000.000	0.00	2.09-	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	2.17-	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE APRIL 2023	320,000.000	0.00	66.93-	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE APRIL 2023	20,000.000	0.00	3.98-	

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BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE APRIL 2023	185,000.000	0.00	21.12-	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023	30,000.000	0.00	6.67	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023	5,000.000	0.00	2.05	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023	25,000.000	0.00	11.72	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023	25,000.000	0.00	10.60	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023	15,000.000	0.00	5.74	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023	320,000.000	0.00	53.63-	

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BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023	35,000.000	0.00	1.35-	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023	20,000.000	0.00	1.67-	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	1.74-	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023	20,000.000	0.00	3.19-	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023	185,000.000	0.00	16.93-	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	30,000.000	0.00	5.35	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	5,000.000	0.00	1.64	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	25,000.000	0.00	9.41	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	25,000.000	0.00	8.51	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	15,000.000	0.00	4.60	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023	35,000.000	0.00	0.39-	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023	20,000.000	0.00	0.49-	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	0.51-	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023	290,000.000	0.00	14.19-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023	20,000.000	0.00	0.93-	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023	185,000.000	0.00	4.94-	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	30,000.000	0.00	1.56	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	5,000.000	0.00	0.48	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	25,000.000	0.00	2.75	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	25,000.000	0.00	2.49	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023	15,000.000	0.00	1.35	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023	290,000.000	0.00	44.63-	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023	35,000.000	0.00	1.24-	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023	20,000.000	0.00	1.54-	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	1.59-	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023	20,000.000	0.00	2.93-	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023	185,000.000	0.00	15.55-	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	30,000.000	0.00	4.91	

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BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	5,000.000	0.00	1.51	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	25,000.000	0.00	8.66	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	25,000.000	0.00	7.82	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	15,000.000	0.00	4.23	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023	35,000.000	0.00	0.45-	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023	20,000.000	0.00	0.56-	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	0.58-	

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BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023	240,000.000	0.00	13.45-	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023	20,000.000	0.00	1.07-	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023	185,000.000	0.00	5.66-	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	30,000.000	0.00	1.79	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.55	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	25,000.000	0.00	3.16	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	25,000.000	0.00	2.85	

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BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023	15,000.000	0.00	1.54	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023	35,000.000	0.00	1.75-	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023	20,000.000	0.00	2.17-	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	2.25-	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023	240,000.000	0.00	52.12-	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023	20,000.000	0.00	4.13-	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023	185,000.000	0.00	21.94-	

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BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023	30,000.000	0.00	6.94	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023	5,000.000	0.00	2.13	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023	25,000.000	0.00	12.24	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023	25,000.000	0.00	11.06	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023	15,000.000	0.00	5.98	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023	35,000.000	0.00	1.76-	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023	20,000.000	0.00	2.17-	

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BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	2.25-	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023	240,000.000	0.00	52.21-	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023	20,000.000	0.00	4.14-	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023	185,000.000	0.00	21.98-	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023	30,000.000	0.00	6.96	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	2.14	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023	25,000.000	0.00	12.28	

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BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023	25,000.000	0.00	11.10	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	6.00	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	9.35	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023	35,000.000	0.00	1.70-	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023	20,000.000	0.00	2.11-	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	2.19-	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023	240,000.000	0.00	50.61-	

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BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023	20,000.000	0.00	4.01-	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023	185,000.000	0.00	21.31-	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023	30,000.000	0.00	6.75	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	2.08	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023	25,000.000	0.00	11.93	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023	25,000.000	0.00	10.77	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	5.83	

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BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	9.08	
BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023	240,000.000	0.00	37.17-	
BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023	35,000.000	0.00	1.25-	
BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023	20,000.000	0.00	1.55-	
BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	1.61-	
BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023	20,000.000	0.00	2.95-	
BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023	185,000.000	0.00	15.66-	

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BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	30,000.000	0.00	4.96	
BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	1.53	
BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	25,000.000	0.00	8.78	
BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	25,000.000	0.00	7.93	
BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	4.29	
BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	6.68	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023	35,000.000	0.00	0.51-	

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BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023	20,000.000	0.00	0.63-	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	0.66-	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023	230,000.000	0.00	14.59-	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023	20,000.000	0.00	1.21-	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023	185,000.000	0.00	6.41-	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	30,000.000	0.00	2.03	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	0.63	

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BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	25,000.000	0.00	3.60	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	25,000.000	0.00	3.25	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	1.76	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	2.74	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023	35,000.000	0.00	1.71-	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023	20,000.000	0.00	2.12-	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	2.19-	

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BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023	230,000.000	0.00	48.66-	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023	20,000.000	0.00	4.03-	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023	185,000.000	0.00	21.39-	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023	30,000.000	0.00	6.79	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	2.09	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023	25,000.000	0.00	12.01	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023	25,000.000	0.00	10.84	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	5.86	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023	20,000.000	0.00	9.14	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023	35,000.000	0.00	1.77-	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023	20,000.000	0.00	2.19-	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	2.27-	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023	230,000.000	0.00	50.36-	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023	20,000.000	0.00	4.17-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023	185,000.000	0.00	22.14-	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023	30,000.000	0.00	7.03	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	2.17	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023	25,000.000	0.00	12.46	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023	25,000.000	0.00	11.24	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	6.08	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023	20,000.000	0.00	9.48	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023	365,000.000	0.00	61.78	
BVA	31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023	185,000.000	0.00	46.40	
BVA	31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023	40,000.000	0.00	28.88	
BVA	31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023	95,000.000	0.00	76.88	
BVA	28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023	365,000.000	0.00	55.90	
BVA	28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023	185,000.000	0.00	41.99	
BVA	28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023	40,000.000	0.00	26.16	

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BVA	28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023	95,000.000	0.00	69.66	
BVA	28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	7.85	
BVA	31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023	365,000.000	0.00	61.99	
BVA	31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023	185,000.000	0.00	46.57	
BVA	31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023	40,000.000	0.00	29.04	
BVA	31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023	95,000.000	0.00	77.33	
BVA	31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023	10,000.000	0.00	8.71	

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BVA	03-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	365,000.000	0.00	6.01	
BVA	03-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	185,000.000	0.00	4.52	
BVA	03-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	40,000.000	0.00	2.82	
BVA	03-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	95,000.000	0.00	7.51	
BVA	03-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.85	
BVA	12-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	365,000.000	0.00	18.03	
BVA	12-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	185,000.000	0.00	13.55	

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BVA	12-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	40,000.000	0.00	8.46	
BVA	12-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	95,000.000	0.00	22.53	
BVA	12-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	10,000.000	0.00	2.54	
BVA	12-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	10,000.000	0.00	2.54	
BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	365,000.000	0.00	36.08	
BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	185,000.000	0.00	27.11	
BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	40,000.000	0.00	16.93	

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BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	95,000.000	0.00	45.09	
BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	10,000.000	0.00	5.08	
BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	10,000.000	0.00	5.08	
BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023	10,000.000	0.00	5.03	
BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023	365,000.000	0.00	62.20	
BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023	185,000.000	0.00	46.74	
BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023	40,000.000	0.00	29.20	

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BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023	95,000.000	0.00	77.80	
BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023	10,000.000	0.00	8.77	
BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023	10,000.000	0.00	8.77	
BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023	10,000.000	0.00	8.67	
BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	365,000.000	0.00	44.22	
BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	185,000.000	0.00	33.23	
BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	40,000.000	0.00	20.78	

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BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	95,000.000	0.00	55.38	
BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	10,000.000	0.00	6.24	
BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	10,000.000	0.00	6.24	
BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	10,000.000	0.00	6.18	
BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	340,000.000	0.00	15.00	
BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	185,000.000	0.00	12.10	
BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	40,000.000	0.00	7.57	

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BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	95,000.000	0.00	20.18	
BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	10,000.000	0.00	2.28	
BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	10,000.000	0.00	2.28	
BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023	10,000.000	0.00	2.25	
BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023	340,000.000	0.00	58.14	
BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023	185,000.000	0.00	46.91	
BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023	40,000.000	0.00	29.36	

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BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023	95,000.000	0.00	78.27	
BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023	10,000.000	0.00	8.83	
BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023	10,000.000	0.00	8.82	
BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023	10,000.000	0.00	8.73	
BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023	340,000.000	0.00	58.24	
BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023	185,000.000	0.00	47.00	
BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023	40,000.000	0.00	29.45	

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BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023	95,000.000	0.00	78.51	
BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	8.85	
BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	8.85	
BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	8.76	
BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023	340,000.000	0.00	56.46	
BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023	185,000.000	0.00	45.57	
BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023	40,000.000	0.00	28.58	

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BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023	95,000.000	0.00	76.21	
BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	8.60	
BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	8.59	
BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	8.50	
BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	340,000.000	0.00	33.93	
BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	185,000.000	0.00	27.39	
BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	40,000.000	0.00	17.19	

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BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	95,000.000	0.00	45.86	
BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	5.17	
BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	5.17	
BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	5.12	
BVA	20-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	320,000.000	0.00	7.10	
BVA	20-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	185,000.000	0.00	6.09	
BVA	20-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	40,000.000	0.00	3.83	

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BVA	20-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	95,000.000	0.00	10.21	
BVA	20-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	1.15	
BVA	20-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	1.15	
BVA	20-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	1.14	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	310,000.000	0.00	15.49	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	185,000.000	0.00	13.71	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	40,000.000	0.00	8.61	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	95,000.000	0.00	22.98	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	2.59	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	2.59	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	2.56	
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	310,000.000	0.00	51.65	
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	185,000.000	0.00	45.73	
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	40,000.000	0.00	28.74	

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BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	95,000.000	0.00	76.67	
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	8.65	
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	8.65	
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	8.55	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	310,000.000	0.00	24.14	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	185,000.000	0.00	21.38	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	40,000.000	0.00	13.45	

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BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	95,000.000	0.00	35.88	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	4.05	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	4.05	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	4.00	
BVA	15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	310,000.000	0.00	5.18	
BVA	15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	185,000.000	0.00	4.59	
BVA	15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	40,000.000	0.00	2.89	

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BVA	15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	95,000.000	0.00	7.70	
BVA	15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.87	
BVA	15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.87	
BVA	15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.86	
BVA	15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	30,000.000	0.00	2.93	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	310,000.000	0.00	24.17	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	185,000.000	0.00	21.40	

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BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	40,000.000	0.00	13.47	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	95,000.000	0.00	35.94	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	4.06	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	4.06	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	4.01	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	30,000.000	0.00	13.69	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	4.55	

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BVA	31-MAR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME MARCH 2023	15,000.000	0.00	7.16	
BVA	03-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023	15,000.000	0.00	0.23	
BVA	03-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023	5,000.000	0.00	0.07	
BVA	30-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023	15,000.000	0.00	6.26	
BVA	30-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023	5,000.000	0.00	1.87	
BVA	30-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023	5,000.000	0.00	1.82	
BVA	31-MAY-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME MAY 2023	15,000.000	0.00	7.21	

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BVA	31-MAY-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME MAY 2023	5,000.000	0.00	2.15	
BVA	31-MAY-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME MAY 2023	5,000.000	0.00	2.10	
BVA	05-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023	15,000.000	0.00	1.10	
BVA	05-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023	15,000.000	0.00	1.17	
BVA	05-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.35	
BVA	05-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.34	
BVA	30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023	15,000.000	0.00	5.84	

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BVA	30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023	5,000.000	0.00	1.74	
BVA	30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023	5,000.000	0.00	1.70	
BVA	30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023	15,000.000	0.00	5.52	
BVA	30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023	10,000.000	0.00	3.75	
BVA	31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023	15,000.000	0.00	7.26	
BVA	31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023	5,000.000	0.00	2.17	
BVA	31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023	5,000.000	0.00	2.11	

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BVA	31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023	15,000.000	0.00	6.86	
BVA	31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023	10,000.000	0.00	4.66	
BVA	31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	7.28	
BVA	31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	2.17	
BVA	31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	2.12	
BVA	31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	6.88	
BVA	31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	4.67	

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BVA	31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	9.65	
BVA	30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	7.07	
BVA	30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	2.11	
BVA	30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	2.05	
BVA	30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	6.68	
BVA	30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	4.54	
BVA	30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	9.38	

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BVA	31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	7.33	
BVA	31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	2.19	
BVA	31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	2.13	
BVA	31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	6.93	
BVA	31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	4.71	
BVA	31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	9.72	
BVA	30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	7.12	

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BVA	30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	2.12	
BVA	30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	2.07	
BVA	30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	6.72	
BVA	30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	4.57	
BVA	30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023	20,000.000	0.00	9.44	
BVA	31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	7.38	
BVA	31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	2.20	

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BVA	31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	2.14	
BVA	31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	6.97	
BVA	31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	4.74	
BVA	31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023	20,000.000	0.00	9.79	
BVA	30-SEP-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME SEPTEMBER 2023	30,000.000	0.00	5.68	
BVA	04-OCT-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME OCTOBER 2023	30,000.000	0.00	0.76	
BVA	25-OCT-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	1.33	

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BVA	31-OCT-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.38	
BVA	31-OCT-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.86	
BVA	15-NOV-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.95	
BVA	15-NOV-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	2.14	
BVA	30-NOV-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.96	
BVA	30-NOV-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	2.15	
BVA	30-NOV-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME NOVEMBER 2023	43,000.000	0.00	7.10	

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BVA	01-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.19	
BVA	01-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.43	
BVA	01-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023	43,000.000	0.00	1.42	
BVA	13-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	0.32	
BVA	13-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	1.43	
BVA	13-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023	43,000.000	0.00	4.74	
BVA	31-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	0.58	

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BVA	31-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	2.59	
BVA	31-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023	43,000.000	0.00	8.55	
BVA	31-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	1.27	
BVA	31-OCT-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	0.60	
BVA	30-NOV-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	0.60	
BVA	30-NOV-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	2.54	
BVA	31-DEC-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	0.62	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-DEC-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	2.63	
BVA	01-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023	25,000.000	0.00	0.11-	
BVA	13-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	0.23-	
BVA	31-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	0.41-	
BVA	31-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023	5,000.000	0.00	0.34-	
BVA	31-JAN-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME JANUARY 2023	45,000.000	0.00	15.63	
BVA	31-JAN-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME JANUARY 2023	300,000.000	0.00	162.47	

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BVA	28-FEB-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME FEBRUARY 2023	45,000.000	0.00	14.14	
BVA	28-FEB-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME FEBRUARY 2023	300,000.000	0.00	146.99	
BVA	31-MAR-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME MARCH 2023	45,000.000	0.00	15.68	
BVA	31-MAR-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME MARCH 2023	300,000.000	0.00	162.99	
BVA	30-APR-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME APRIL 2023	45,000.000	0.00	15.19	
BVA	30-APR-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME APRIL 2023	300,000.000	0.00	157.99	
BVA	31-MAY-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME MAY 2023	45,000.000	0.00	15.72	

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BVA	31-MAY-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME MAY 2023	300,000.000	0.00	163.52	
BVA	30-JUN-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME JUNE 2023	45,000.000	0.00	15.24	
BVA	30-JUN-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME JUNE 2023	300,000.000	0.00	158.51	
BVA	31-JUL-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME JULY 2023	45,000.000	0.00	15.77	
BVA	31-JUL-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME JULY 2023	300,000.000	0.00	164.06	
BVA	31-AUG-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME AUGUST 2023	45,000.000	0.00	15.79	
BVA	31-AUG-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME AUGUST 2023	300,000.000	0.00	164.33	

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BVA	30-SEP-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME SEPTEMBER 2023	45,000.000	0.00	15.30	
BVA	30-SEP-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME SEPTEMBER 2023	300,000.000	0.00	159.29	
BVA	25-OCT-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME OCTOBER 2023	45,000.000	0.00	12.77	
BVA	25-OCT-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME OCTOBER 2023	300,000.000	0.00	132.96	
BVA	31-OCT-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME OCTOBER 2023	285,000.000	0.00	30.35	
BVA	30-NOV-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME NOVEMBER 2023	285,000.000	0.00	151.82	
BVA	15-DEC-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME DECEMBER 2023	285,000.000	0.00	86.17	

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BVA	31-DEC-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME DECEMBER 2023	45,000.000	0.00	11.22	
BVA	31-JAN-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME JANUARY 2023	80,000.000	0.00	11.23	
BVA	28-FEB-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023	80,000.000	0.00	10.16	
BVA	31-MAR-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME MARCH 2023	80,000.000	0.00	11.26	
BVA	30-APR-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME APRIL 2023	80,000.000	0.00	10.92	
BVA	31-MAY-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME MAY 2023	80,000.000	0.00	11.30	
BVA	30-JUN-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME JUNE 2023	80,000.000	0.00	10.95	

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BVA	31-JUL-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME JULY 2023	80,000.000	0.00	11.33	
BVA	31-AUG-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME AUGUST 2023	80,000.000	0.00	11.35	
BVA	30-SEP-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023	80,000.000	0.00	11.00	
BVA	31-OCT-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME OCTOBER 2023	80,000.000	0.00	11.38	
BVA	30-NOV-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023	80,000.000	0.00	11.03	
BVA	31-DEC-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME DECEMBER 2023	80,000.000	0.00	11.42	
BVA	31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023	20,000.000	0.00	10.88	

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BVA	31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023	200,000.000	0.00	295.91	
BVA	31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023	50,000.000	0.00	75.11	
BVA	31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023	150,000.000	0.00	245.10	
BVA	31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023	140,000.000	0.00	218.86	
BVA	28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME FEBRUARY 2023	20,000.000	0.00	9.84	
BVA	28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME FEBRUARY 2023	200,000.000	0.00	267.91	
BVA	28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME FEBRUARY 2023	50,000.000	0.00	68.00	

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BVA	28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME FEBRUARY 2023	150,000.000	0.00	221.95	
BVA	28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME FEBRUARY 2023	140,000.000	0.00	198.17	
BVA	31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MARCH 2023	20,000.000	0.00	10.91	
BVA	31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MARCH 2023	200,000.000	0.00	297.26	
BVA	31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MARCH 2023	50,000.000	0.00	75.45	
BVA	31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MARCH 2023	150,000.000	0.00	246.30	
BVA	31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MARCH 2023	140,000.000	0.00	219.90	

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BVA	30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023	20,000.000	0.00	10.57	
BVA	30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023	200,000.000	0.00	288.35	
BVA	30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023	50,000.000	0.00	73.19	
BVA	30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023	150,000.000	0.00	238.97	
BVA	30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023	140,000.000	0.00	213.34	
BVA	31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023	20,000.000	0.00	10.94	
BVA	31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023	200,000.000	0.00	298.65	

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BVA	31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023	50,000.000	0.00	75.81	
BVA	31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023	150,000.000	0.00	247.55	
BVA	31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023	140,000.000	0.00	220.98	
BVA	30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JUNE 2023	20,000.000	0.00	10.60	
BVA	30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JUNE 2023	200,000.000	0.00	289.71	
BVA	30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JUNE 2023	50,000.000	0.00	73.54	
BVA	30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JUNE 2023	150,000.000	0.00	240.18	

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BVA	30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JUNE 2023	140,000.000	0.00	214.38	
BVA	31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JULY 2023	20,000.000	0.00	10.97	
BVA	31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JULY 2023	200,000.000	0.00	300.06	
BVA	31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JULY 2023	50,000.000	0.00	76.17	
BVA	31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JULY 2023	150,000.000	0.00	248.80	
BVA	31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JULY 2023	140,000.000	0.00	222.06	
BVA	31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	10.98	

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BVA	31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME AUGUST 2023	200,000.000	0.00	300.77	
BVA	31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME AUGUST 2023	50,000.000	0.00	76.35	
BVA	31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME AUGUST 2023	150,000.000	0.00	249.44	
BVA	31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME AUGUST 2023	140,000.000	0.00	222.61	
BVA	21-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	7.45	
BVA	21-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023	200,000.000	0.00	204.24	
BVA	21-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023	50,000.000	0.00	51.85	

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BVA	21-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023	150,000.000	0.00	169.41	
BVA	21-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023	140,000.000	0.00	151.18	
BVA	30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	3.19	
BVA	30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023	200,000.000	0.00	87.67	
BVA	30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023	50,000.000	0.00	22.26	
BVA	30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023	150,000.000	0.00	72.73	
BVA	30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023	140,000.000	0.00	64.90	

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BVA	30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023	110,000.000	0.00	92.54	
BVA	31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	11.01	
BVA	31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023	200,000.000	0.00	302.19	
BVA	31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023	50,000.000	0.00	76.72	
BVA	31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023	150,000.000	0.00	250.71	
BVA	31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023	140,000.000	0.00	223.70	
BVA	31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023	110,000.000	0.00	319.12	

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BVA	30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023	20,000.000	0.00	10.67	
BVA	30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023	200,000.000	0.00	293.14	
BVA	30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023	50,000.000	0.00	74.42	
BVA	30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023	150,000.000	0.00	243.25	
BVA	30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023	140,000.000	0.00	217.02	
BVA	30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023	110,000.000	0.00	310.09	
BVA	31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023	20,000.000	0.00	11.04	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023	200,000.000	0.00	303.61	
BVA	31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023	50,000.000	0.00	77.08	
BVA	31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023	150,000.000	0.00	251.98	
BVA	31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023	140,000.000	0.00	224.80	
BVA	31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023	110,000.000	0.00	321.70	
BVA	31-JAN-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME JANUARY 2023	750,000.000	0.00	1,969.21	
BVA	28-FEB-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME FEBRUARY 2023	750,000.000	0.00	1,785.23	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAR-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME MARCH 2023	750,000.000	0.00	2,111.07	
BVA	28-APR-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME APRIL 2023	645,000.000	0.00	1,546.52	
BVA	31-JAN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023	50,000.000	0.00	33.61	
BVA	31-JAN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023	35,000.000	0.00	24.97	
BVA	31-JAN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023	60,000.000	0.00	70.56	
BVA	31-JAN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023	20,000.000	0.00	22.60	
BVA	13-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023	50,000.000	0.00	14.13	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	13-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023	35,000.000	0.00	10.50	
BVA	13-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023	60,000.000	0.00	29.69	
BVA	13-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023	20,000.000	0.00	9.51	
BVA	28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023	50,000.000	0.00	16.32	
BVA	28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023	35,000.000	0.00	12.13	
BVA	28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023	60,000.000	0.00	34.30	
BVA	28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023	20,000.000	0.00	10.98	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023	25,000.000	0.00	13.59	
BVA	02-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023	50,000.000	0.00	2.18	
BVA	02-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023	35,000.000	0.00	1.62	
BVA	02-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023	60,000.000	0.00	4.58	
BVA	02-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023	20,000.000	0.00	1.47	
BVA	02-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023	25,000.000	0.00	1.81	
BVA	02-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023	50,000.000	0.00	3.94	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023	50,000.000	0.00	31.59	
BVA	31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023	35,000.000	0.00	23.47	
BVA	31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023	60,000.000	0.00	66.43	
BVA	31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023	20,000.000	0.00	21.27	
BVA	31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023	25,000.000	0.00	26.31	
BVA	31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023	50,000.000	0.00	57.13	
BVA	31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023	30,000.000	0.00	36.76	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	12-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	50,000.000	0.00	13.10	
BVA	12-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	35,000.000	0.00	9.74	
BVA	12-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	60,000.000	0.00	27.57	
BVA	12-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	20,000.000	0.00	8.83	
BVA	12-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	25,000.000	0.00	10.92	
BVA	12-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	50,000.000	0.00	23.71	
BVA	12-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	30,000.000	0.00	15.26	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	50,000.000	0.00	19.67	
BVA	30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	35,000.000	0.00	14.62	
BVA	30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	60,000.000	0.00	41.41	
BVA	30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	20,000.000	0.00	13.26	
BVA	30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	25,000.000	0.00	16.40	
BVA	30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	50,000.000	0.00	35.61	
BVA	30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	30,000.000	0.00	22.92	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023	25,000.000	0.00	13.76	
BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023	50,000.000	0.00	33.93	
BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023	35,000.000	0.00	25.21	
BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023	60,000.000	0.00	71.45	
BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023	20,000.000	0.00	22.88	
BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023	25,000.000	0.00	28.30	
BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023	50,000.000	0.00	61.45	

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BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023	30,000.000	0.00	39.55	
BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023	25,000.000	0.00	23.74	
BVA	26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	50,000.000	0.00	28.53	
BVA	26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	35,000.000	0.00	21.20	
BVA	26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	60,000.000	0.00	60.12	
BVA	26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	20,000.000	0.00	19.25	
BVA	26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	25,000.000	0.00	23.81	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	50,000.000	0.00	51.71	
BVA	26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	30,000.000	0.00	33.29	
BVA	26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	25,000.000	0.00	19.97	
BVA	26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	25,000.000	0.00	22.77	
BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.93	
BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	60,000.000	0.00	9.27	
BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	20,000.000	0.00	2.97	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	25,000.000	0.00	3.67	
BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	50,000.000	0.00	7.98	
BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	30,000.000	0.00	5.14	
BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	25,000.000	0.00	3.08	
BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023	25,000.000	0.00	3.51	
BVA	31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	10,000.000	0.00	7.24	
BVA	31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	60,000.000	0.00	71.91	

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BVA	31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	20,000.000	0.00	23.02	
BVA	31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	25,000.000	0.00	28.47	
BVA	31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	50,000.000	0.00	61.86	
BVA	31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	30,000.000	0.00	39.82	
BVA	31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	25,000.000	0.00	23.88	
BVA	31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023	25,000.000	0.00	27.23	
BVA	29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	25,000.000	0.00	26.72	

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BVA	29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	50,000.000	0.00	58.06	
BVA	29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	30,000.000	0.00	37.38	
BVA	29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	25,000.000	0.00	22.40	
BVA	29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	25,000.000	0.00	25.55	
BVA	29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	6.79	
BVA	29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	60,000.000	0.00	67.49	
BVA	29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	21.60	

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BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.47	
BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	60,000.000	0.00	4.67	
BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	1.49	
BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	25,000.000	0.00	1.85	
BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	50,000.000	0.00	4.02	
BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	30,000.000	0.00	2.59	
BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	25,000.000	0.00	1.55	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	25,000.000	0.00	1.77	
BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023	40,000.000	0.00	3.51	
BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	7.04	
BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	60,000.000	0.00	70.05	
BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	22.42	
BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	25,000.000	0.00	27.73	
BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	50,000.000	0.00	60.26	

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BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	30,000.000	0.00	38.81	
BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	25,000.000	0.00	23.24	
BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	25,000.000	0.00	26.52	
BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023	40,000.000	0.00	52.73	
BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	4.23	
BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	25,000.000	0.00	13.98	
BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	60,000.000	0.00	42.12	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	13.48	
BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	25,000.000	0.00	16.68	
BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	50,000.000	0.00	36.26	
BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	30,000.000	0.00	23.35	
BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	25,000.000	0.00	15.95	
BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	40,000.000	0.00	31.74	
BVA	19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	0.16	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	25,000.000	0.00	0.89	
BVA	19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	25,000.000	0.00	0.93	
BVA	19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	60,000.000	0.00	2.34	
BVA	19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	0.75	
BVA	19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	50,000.000	0.00	2.02	
BVA	19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	30,000.000	0.00	1.30	
BVA	19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	40,000.000	0.00	1.77	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	2.25	
BVA	20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	60,000.000	0.00	7.03	
BVA	20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	50,000.000	0.00	6.06	
BVA	20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	30,000.000	0.00	3.90	
BVA	20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	40,000.000	0.00	5.30	
BVA	31-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	40,000.000	0.00	14.07	
BVA	31-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	50,000.000	0.00	18.17	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	30,000.000	0.00	11.70	
BVA	31-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023	40,000.000	0.00	15.91	
BVA	30-NOV-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023	40,000.000	0.00	46.95	
BVA	30-NOV-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023	50,000.000	0.00	60.63	
BVA	30-NOV-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023	30,000.000	0.00	39.06	
BVA	30-NOV-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023	40,000.000	0.00	53.08	
BVA	31-DEC-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME DECEMBER 2023	40,000.000	0.00	48.67	

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BVA	31-DEC-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME DECEMBER 2023	50,000.000	0.00	62.85	
BVA	31-DEC-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME DECEMBER 2023	30,000.000	0.00	40.49	
BVA	31-DEC-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME DECEMBER 2023	40,000.000	0.00	55.04	
BVA	31-JAN-23	U S TREASURY NOTE VAR RT 04/30/2024 DD 04/30/22 ACCRETION INCOME JANUARY 2023	85,000.000	0.00	9.38	
BVA	13-FEB-23	U S TREASURY NOTE VAR RT 04/30/2024 DD 04/30/22 ACCRETION INCOME FEBRUARY 2023	85,000.000	0.00	4.25	
BVA	05-JUL-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME JULY 2023	300,000.000	0.00	69.24	
BVA	31-JUL-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME JULY 2023	210,000.000	0.00	420.24	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	04-AUG-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME AUGUST 2023	210,000.000	0.00	97.35	
BVA	31-JAN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JANUARY 2023	235,000.000	0.00	26.20	
BVA	31-JAN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JANUARY 2023	145,000.000	0.00	84.01	
BVA	31-JAN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JANUARY 2023	25,000.000	0.00	14.14	
BVA	13-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023	235,000.000	0.00	11.02	
BVA	13-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023	145,000.000	0.00	35.35	
BVA	13-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023	25,000.000	0.00	5.95	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023	45,000.000	0.00	13.32	
BVA	28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023	235,000.000	0.00	12.73	
BVA	28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023	145,000.000	0.00	40.84	
BVA	28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023	25,000.000	0.00	6.87	
BVA	31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023	235,000.000	0.00	28.04	
BVA	31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023	145,000.000	0.00	90.00	
BVA	31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023	25,000.000	0.00	15.15	

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BVA	31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023	45,000.000	0.00	29.36	
BVA	31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023	25,000.000	0.00	21.01	
BVA	30-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023	235,000.000	0.00	23.86	
BVA	30-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023	145,000.000	0.00	76.63	
BVA	30-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023	25,000.000	0.00	12.90	
BVA	30-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023	45,000.000	0.00	25.00	
BVA	30-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023	25,000.000	0.00	17.90	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023	100,000.000	0.00	37.44	
BVA	31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MAY 2023	235,000.000	0.00	26.49	
BVA	31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MAY 2023	145,000.000	0.00	85.10	
BVA	31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MAY 2023	25,000.000	0.00	14.32	
BVA	31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MAY 2023	45,000.000	0.00	27.76	
BVA	31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MAY 2023	25,000.000	0.00	19.88	
BVA	31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MAY 2023	100,000.000	0.00	41.57	

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BVA	30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JUNE 2023	235,000.000	0.00	25.70	
BVA	30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JUNE 2023	145,000.000	0.00	82.63	
BVA	30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JUNE 2023	25,000.000	0.00	13.90	
BVA	30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JUNE 2023	45,000.000	0.00	26.96	
BVA	30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JUNE 2023	25,000.000	0.00	19.31	
BVA	30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JUNE 2023	100,000.000	0.00	40.36	
BVA	31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023	235,000.000	0.00	26.63	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023	145,000.000	0.00	85.66	
BVA	31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023	25,000.000	0.00	14.41	
BVA	31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023	45,000.000	0.00	27.95	
BVA	31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023	25,000.000	0.00	20.02	
BVA	31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023	100,000.000	0.00	41.83	
BVA	31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023	235,000.000	0.00	26.70	
BVA	31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023	145,000.000	0.00	85.95	

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BVA	31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023	25,000.000	0.00	14.46	
BVA	31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023	45,000.000	0.00	28.04	
BVA	31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023	25,000.000	0.00	20.09	
BVA	31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023	100,000.000	0.00	41.96	
BVA	30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023	235,000.000	0.00	25.92	
BVA	30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023	145,000.000	0.00	83.46	
BVA	30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023	25,000.000	0.00	14.04	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023	45,000.000	0.00	27.23	
BVA	30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023	25,000.000	0.00	19.52	
BVA	30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023	100,000.000	0.00	40.74	
BVA	31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023	235,000.000	0.00	26.85	
BVA	31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023	145,000.000	0.00	86.52	
BVA	31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023	25,000.000	0.00	14.56	
BVA	31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023	45,000.000	0.00	28.23	

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BVA	31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023	25,000.000	0.00	20.24	
BVA	31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023	100,000.000	0.00	42.22	
BVA	30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023	235,000.000	0.00	26.06	
BVA	30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023	145,000.000	0.00	84.01	
BVA	30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023	25,000.000	0.00	14.14	
BVA	30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023	45,000.000	0.00	27.41	
BVA	30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023	25,000.000	0.00	19.65	

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BVA	30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023	100,000.000	0.00	40.99	
BVA	14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023	235,000.000	0.00	12.19	
BVA	14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023	100,000.000	0.00	19.19	
BVA	14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023	25,000.000	0.00	6.62	
BVA	14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023	145,000.000	0.00	39.33	
BVA	14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023	45,000.000	0.00	12.83	
BVA	14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023	25,000.000	0.00	9.20	

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BVA	31-JAN-23	U S TREASURY NOTE 4.375% 10/31/2024 DD 10/31/22 AMORTIZATION EXPENSE JANUARY 2023	520,000.000	0.00	5.61-	
BVA	13-FEB-23	U S TREASURY NOTE 4.375% 10/31/2024 DD 10/31/22 AMORTIZATION EXPENSE FEBRUARY 2023	520,000.000	0.00	2.36-	
BVA	28-FEB-23	U S TREASURY NOTE 4.375% 10/31/2024 DD 10/31/22 AMORTIZATION EXPENSE FEBRUARY 2023	320,000.000	0.00	1.68-	
BVA	02-MAR-23	U S TREASURY NOTE 4.375% 10/31/2024 DD 10/31/22 AMORTIZATION EXPENSE MARCH 2023	320,000.000	0.00	0.22-	
BVA	21-MAR-23	U S TREASURY NOTE 4.375% 10/31/2024 DD 10/31/22 AMORTIZATION EXPENSE MARCH 2023	278,000.000	0.00	1.85-	
BVA	31-MAR-23	U S TREASURY NOTE 4.375% 10/31/2024 DD 10/31/22 AMORTIZATION EXPENSE MARCH 2023	208,000.000	0.00	0.73-	
BVA	28-APR-23	U S TREASURY NOTE 4.375% 10/31/2024 DD 10/31/22 AMORTIZATION EXPENSE APRIL 2023	208,000.000	0.00	2.19-	

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BVA	31-MAY-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME MAY 2023	825,000.000	0.00	119.36	
BVA	05-JUN-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME JUNE 2023	825,000.000	0.00	18.72	
BVA	30-JUN-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME JUNE 2023	480,000.000	0.00	54.48	
BVA	31-JUL-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME JULY 2023	480,000.000	0.00	67.74	
BVA	31-AUG-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME AUGUST 2023	480,000.000	0.00	67.97	
BVA	06-SEP-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME SEPTEMBER 2023	424,000.000	0.00	11.66	
BVA	30-SEP-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME SEPTEMBER 2023	359,000.000	0.00	39.52	

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BVA	04-OCT-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME OCTOBER 2023	359,000.000	0.00	6.60	
BVA	25-OCT-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME OCTOBER 2023	259,000.000	0.00	25.02	
BVA	31-OCT-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME OCTOBER 2023	174,000.000	0.00	4.81	
BVA	30-NOV-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME NOVEMBER 2023	124,000.000	0.00	17.17	
BVA	30-JUN-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME JUNE 2023	655,000.000	0.00	78.67	
BVA	05-JUL-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME JULY 2023	440,000.000	0.00	5.89	
BVA	31-JUL-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME JULY 2023	200,000.000	0.00	23.21	

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BVA	31-AUG-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME AUGUST 2023	200,000.000	0.00	27.74	
BVA	21-SEP-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME SEPTEMBER 2023	200,000.000	0.00	18.85	
BVA	30-SEP-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME SEPTEMBER 2023	75,000.000	0.00	3.04	
BVA	31-OCT-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME OCTOBER 2023	75,000.000	0.00	10.47	
BVA	15-NOV-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME NOVEMBER 2023	75,000.000	0.00	5.08	
BVA	30-NOV-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME NOVEMBER 2023	30,000.000	0.00	2.04	
BVA	15-DEC-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME DECEMBER 2023	30,000.000	0.00	2.31	

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BVA	04-AUG-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME AUGUST 2023	150,000.000	0.00	2.56	
BVA	31-AUG-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME AUGUST 2023	150,000.000	0.00	10.66	
BVA	31-AUG-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME AUGUST 2023	185,000.000	0.00	8.13	
BVA	29-SEP-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME SEPTEMBER 2023	150,000.000	0.00	13.26	
BVA	29-SEP-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME SEPTEMBER 2023	185,000.000	0.00	10.11	
BVA	31-OCT-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME OCTOBER 2023	150,000.000	0.00	12.88	
BVA	31-OCT-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME OCTOBER 2023	185,000.000	0.00	9.83	

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BVA	31-OCT-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME OCTOBER 2023	100,000.000	0.00	28.00	
BVA	30-NOV-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME NOVEMBER 2023	150,000.000	0.00	12.94	
BVA	30-NOV-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME NOVEMBER 2023	185,000.000	0.00	9.86	
BVA	30-NOV-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME NOVEMBER 2023	100,000.000	0.00	28.12	
BVA	08-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME DECEMBER 2023	150,000.000	0.00	4.33	
BVA	08-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME DECEMBER 2023	185,000.000	0.00	3.30	
BVA	08-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME DECEMBER 2023	100,000.000	0.00	9.41	

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BVA	15-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME DECEMBER 2023	185,000.000	0.00	2.31	
BVA	15-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME DECEMBER 2023	130,000.000	0.00	2.51	
BVA	15-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME DECEMBER 2023	150,000.000	0.00	3.03	
BVA	15-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME DECEMBER 2023	100,000.000	0.00	6.60	
BVA	31-AUG-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	0.67	
BVA	21-SEP-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	0.57	
BVA	21-SEP-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME SEPTEMBER 2023	40,000.000	0.00	2.50	

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BVA	15-SEP-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	1.05	
BVA	18-OCT-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	3.13	
BVA	31-OCT-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME OCTOBER 2023	115,000.000	0.00	12.53	
BVA	30-NOV-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME NOVEMBER 2023	115,000.000	0.00	62.72	
BVA	08-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023	100,000.000	0.00	9.05	
BVA	08-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023	115,000.000	0.00	20.99	
BVA	13-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023	80,000.000	0.00	4.39	

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BVA	14-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023	45,000.000	0.00	0.82	
BVA	31-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023	45,000.000	0.00	13.99	
BVA	31-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023	35,000.000	0.00	0.59	
BVA	15-SEP-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 ACCRETION INCOME SEPTEMBER 2023	40,000.000	0.00	1.04	
BVA	04-OCT-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 ACCRETION INCOME OCTOBER 2023	30,000.000	0.00	0.89	
BVA	31-OCT-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 ACCRETION INCOME OCTOBER 2023	70,000.000	0.00	2.83	
BVA	30-NOV-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 ACCRETION INCOME NOVEMBER 2023	70,000.000	0.00	14.14	

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BVA	31-DEC-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 ACCRETION INCOME DECEMBER 2023	70,000.000	0.00	14.68	
BVA	31-DEC-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 AMORTIZATION EXPENSE DECEMBER 2023	45,000.000	0.00	7.03-	
BVA	30-NOV-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE NOVEMBER 2023	55,000.000	0.00	2.06-	
BVA	14-DEC-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE DECEMBER 2023	55,000.000	0.00	0.94-	
BVA	31-DEC-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE DECEMBER 2023	55,000.000	0.00	1.14-	
BVA	31-DEC-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE DECEMBER 2023	610,000.000	0.00	225.11-	
BVA	31-DEC-23	U S TREASURY NOTE 4.875% 11/30/2025 DD 11/30/23 AMORTIZATION EXPENSE DECEMBER 2023	860,000.000	0.00	142.50-	

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BVA	31-DEC-23	U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23 AMORTIZATION EXPENSE DECEMBER 2023	30,000.000	0.00	4.71-	
BVA	29-SEP-23	U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19 ACCRETION INCOME SEPTEMBER 2023	90,000.000	0.00	99.58	
BVA	13-FEB-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME FEBRUARY 2023	100,000.000	0.00	92.22	
BVA	28-FEB-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME FEBRUARY 2023	100,000.000	0.00	106.56	
BVA	28-FEB-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME FEBRUARY 2023	225,000.000	0.00	267.58	
BVA	31-MAR-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME MARCH 2023	100,000.000	0.00	220.61	
BVA	31-MAR-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME MARCH 2023	225,000.000	0.00	554.03	

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BVA	30-APR-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME APRIL 2023	100,000.000	0.00	214.25	
BVA	30-APR-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME APRIL 2023	225,000.000	0.00	538.23	
BVA	31-MAY-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME MAY 2023	100,000.000	0.00	222.16	
BVA	31-MAY-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME MAY 2023	225,000.000	0.00	558.24	
BVA	05-JUN-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME JUNE 2023	100,000.000	0.00	35.96	
BVA	05-JUN-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME JUNE 2023	225,000.000	0.00	90.39	
BVA	31-JAN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JANUARY 2023	20,000.000	0.00	0.40-	

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BVA	31-JAN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JANUARY 2023	10,000.000	0.00	4.36-	
BVA	28-FEB-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE FEBRUARY 2023	20,000.000	0.00	0.37-	
BVA	28-FEB-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE FEBRUARY 2023	10,000.000	0.00	3.95-	
BVA	31-MAR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MARCH 2023	20,000.000	0.00	0.41-	
BVA	31-MAR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MARCH 2023	10,000.000	0.00	4.39-	
BVA	30-APR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE APRIL 2023	20,000.000	0.00	0.40-	
BVA	30-APR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE APRIL 2023	10,000.000	0.00	4.26-	

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BVA	31-MAY-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MAY 2023	20,000.000	0.00	0.41-	
BVA	31-MAY-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MAY 2023	10,000.000	0.00	4.41-	
BVA	30-JUN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JUNE 2023	20,000.000	0.00	0.40-	
BVA	30-JUN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	4.28-	
BVA	31-JUL-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JULY 2023	20,000.000	0.00	0.41-	
BVA	31-JUL-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JULY 2023	10,000.000	0.00	4.44-	
BVA	31-AUG-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE AUGUST 2023	20,000.000	0.00	0.41-	

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BVA	31-AUG-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE AUGUST 2023	10,000.000	0.00	4.45-	
BVA	30-SEP-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE SEPTEMBER 2023	20,000.000	0.00	0.40-	
BVA	30-SEP-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE SEPTEMBER 2023	10,000.000	0.00	4.32-	
BVA	31-OCT-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE OCTOBER 2023	20,000.000	0.00	0.42-	
BVA	31-OCT-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	4.48-	
BVA	30-NOV-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE NOVEMBER 2023	20,000.000	0.00	0.41-	
BVA	30-NOV-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE NOVEMBER 2023	10,000.000	0.00	4.34-	

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BVA	31-DEC-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE DECEMBER 2023	20,000.000	0.00	0.42-	
BVA	31-DEC-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE DECEMBER 2023	10,000.000	0.00	4.50-	
BVA	31-JAN-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE JANUARY 2023	10,000.000	0.00	2.52-	
BVA	28-FEB-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE FEBRUARY 2023	10,000.000	0.00	2.28-	
BVA	31-MAR-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE MARCH 2023	10,000.000	0.00	2.53-	
BVA	30-APR-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE APRIL 2023	10,000.000	0.00	2.46-	
BVA	31-MAY-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE MAY 2023	10,000.000	0.00	2.55-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-JUN-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	2.48-	
BVA	31-JUL-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE JULY 2023	10,000.000	0.00	2.57-	
BVA	31-AUG-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE AUGUST 2023	10,000.000	0.00	2.58-	
BVA	30-SEP-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023	10,000.000	0.00	2.50-	
BVA	31-OCT-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	2.59-	
BVA	30-NOV-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE NOVEMBER 2023	10,000.000	0.00	2.52-	
BVA	31-DEC-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE DECEMBER 2023	10,000.000	0.00	2.61-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JAN-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	0.03	
BVA	28-FEB-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	0.03	
BVA	31-MAR-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME MARCH 2023	15,000.000	0.00	0.03	
BVA	30-APR-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME APRIL 2023	15,000.000	0.00	0.03	
BVA	31-MAY-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.03	
BVA	30-JUN-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME JUNE 2023	15,000.000	0.00	0.03	
BVA	31-JUL-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME JULY 2023	15,000.000	0.00	0.03	

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BVA	31-AUG-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	0.03	
BVA	30-SEP-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	0.03	
BVA	31-OCT-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	0.03	
BVA	30-NOV-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	0.03	
BVA	31-DEC-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	0.03	
BVA	31-JAN-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE JANUARY 2023	5,000.000	0.00	5.97-	
BVA	28-FEB-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE FEBRUARY 2023	5,000.000	0.00	5.40-	

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BVA	31-MAR-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE MARCH 2023	5,000.000	0.00	5.99-	
BVA	30-APR-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE APRIL 2023	5,000.000	0.00	5.81-	
BVA	31-MAY-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE MAY 2023	5,000.000	0.00	6.02-	
BVA	30-JUN-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE JUNE 2023	5,000.000	0.00	5.84-	
BVA	31-JUL-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE JULY 2023	5,000.000	0.00	6.05-	
BVA	30-AUG-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE AUGUST 2023	5,000.000	0.00	6.06-	
BVA	31-JAN-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	2.37-	

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BVA	28-FEB-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	2.15-	
BVA	31-MAR-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	2.38-	
BVA	30-APR-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	2.31-	
BVA	31-MAY-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	2.40-	
BVA	30-JUN-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	2.33-	
BVA	31-JUL-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	2.41-	
BVA	31-AUG-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	2.42-	

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BVA	30-SEP-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	2.35-	
BVA	31-OCT-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	2.43-	
BVA	30-NOV-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	2.36-	
BVA	31-DEC-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	2.45-	
BVA	31-JAN-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME JANUARY 2023	30,000.000	0.00	3.38	
BVA	28-FEB-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME FEBRUARY 2023	30,000.000	0.00	3.06	
BVA	31-MAR-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME MARCH 2023	30,000.000	0.00	3.40	

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BVA	30-APR-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME APRIL 2023	30,000.000	0.00	3.30	
BVA	31-MAY-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME MAY 2023	30,000.000	0.00	3.41	
BVA	30-JUN-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME JUNE 2023	30,000.000	0.00	3.31	
BVA	31-JUL-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME JULY 2023	30,000.000	0.00	3.43	
BVA	31-AUG-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME AUGUST 2023	30,000.000	0.00	3.44	
BVA	30-SEP-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME SEPTEMBER 2023	30,000.000	0.00	3.34	
BVA	31-OCT-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME OCTOBER 2023	30,000.000	0.00	3.46	

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BVA	30-NOV-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME NOVEMBER 2023	30,000.000	0.00	3.36	
BVA	31-DEC-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME DECEMBER 2023	30,000.000	0.00	3.48	
BVA	20-JAN-23 01-OCT-19	VERIZON OWNER TRUST 2019 C A1A 1.940% 04/22/2024 DD 10/08/19 AMORTIZATION POSTING IN ZLOTB SHOWING		0.00	0.01	
BVA	31-JAN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JANUARY 2023	10,000.000	0.00	1.24-	
BVA	31-JAN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	1.81-	
BVA	31-JAN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JANUARY 2023	10,000.000	0.00	1.61-	
BVA	28-FEB-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE FEBRUARY 2023	10,000.000	0.00	1.12-	

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BVA	28-FEB-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	1.64-	
BVA	28-FEB-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE FEBRUARY 2023	10,000.000	0.00	1.46-	
BVA	31-MAR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MARCH 2023	10,000.000	0.00	1.24-	
BVA	31-MAR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	1.82-	
BVA	31-MAR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MARCH 2023	10,000.000	0.00	1.62-	
BVA	30-APR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE APRIL 2023	10,000.000	0.00	1.20-	
BVA	30-APR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	1.76-	

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BVA	30-APR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE APRIL 2023	10,000.000	0.00	1.57-	
BVA	31-MAY-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MAY 2023	10,000.000	0.00	1.25-	
BVA	31-MAY-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	1.83-	
BVA	31-MAY-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MAY 2023	10,000.000	0.00	1.63-	
BVA	30-JUN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	1.21-	
BVA	30-JUN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	1.77-	
BVA	30-JUN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	1.58-	

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BVA	31-JUL-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JULY 2023	10,000.000	0.00	1.25-	
BVA	31-JUL-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	1.84-	
BVA	31-JUL-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JULY 2023	10,000.000	0.00	1.63-	
BVA	31-AUG-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE AUGUST 2023	10,000.000	0.00	1.26-	
BVA	31-AUG-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	1.84-	
BVA	31-AUG-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE AUGUST 2023	10,000.000	0.00	1.64-	
BVA	30-SEP-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023	10,000.000	0.00	1.22-	

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BVA	30-SEP-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	1.78-	
BVA	30-SEP-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023	10,000.000	0.00	1.59-	
BVA	31-OCT-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	1.26-	
BVA	31-OCT-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	1.85-	
BVA	31-OCT-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	1.65-	
BVA	30-NOV-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE NOVEMBER 2023	10,000.000	0.00	1.23-	
BVA	30-NOV-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	1.79-	

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BVA	30-NOV-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE NOVEMBER 2023	10,000.000	0.00	1.60-	
BVA	31-DEC-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE DECEMBER 2023	10,000.000	0.00	1.27-	
BVA	31-DEC-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	1.86-	
BVA	31-DEC-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE DECEMBER 2023	10,000.000	0.00	1.65-	
BVA	31-JAN-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JANUARY 2023	12,741.530	0.00	0.71-	
BVA	28-FEB-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE FEBRUARY 2023	12,741.530	0.00	0.64-	
BVA	31-MAR-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE MARCH 2023	12,741.530	0.00	0.72-	

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BVA	30-APR-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE APRIL 2023	12,741.530	0.00	0.69-	
BVA	31-MAY-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE MAY 2023	12,623.830	0.00	0.71-	
BVA	30-JUN-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JUNE 2023	12,208.860	0.00	0.67-	
BVA	03-JUL-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JULY 2023	12,208.860	0.00	0.04-	
BVA	31-JUL-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JULY 2023	12,208.860	0.00	0.65-	
BVA	31-AUG-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE AUGUST 2023	11,731.950	0.00	0.67-	
BVA	30-SEP-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023	11,731.950	0.00	0.65-	

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BVA	10-OCT-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE OCTOBER 2023	11,731.945	0.00	0.19-	
BVA	31-OCT-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE OCTOBER 2023	11,731.950	0.00	0.48-	
BVA	30-NOV-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE NOVEMBER 2023	11,731.950	0.00	0.65-	
BVA	31-DEC-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE DECEMBER 2023	11,731.950	0.00	0.68-	
BVA	31-JAN-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.70	
BVA	28-FEB-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.63	
BVA	31-MAR-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.70	

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BVA	30-APR-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.68	
BVA	31-MAY-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.70	
BVA	30-JUN-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.68	
BVA	31-JUL-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.70	
BVA	31-AUG-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.71	
BVA	30-SEP-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.68	
BVA	31-OCT-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.71	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-NOV-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.69	
BVA	31-DEC-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.71	
BVA	31-JAN-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME JANUARY 2023	20,000.000	0.00	1.63	
BVA	28-FEB-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME FEBRUARY 2023	20,000.000	0.00	1.48	
BVA	31-MAR-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME MARCH 2023	20,000.000	0.00	1.64	
BVA	30-APR-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME APRIL 2023	20,000.000	0.00	1.59	
BVA	31-MAY-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME MAY 2023	20,000.000	0.00	1.64	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-JUN-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME JUNE 2023	20,000.000	0.00	1.59	
BVA	31-JUL-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME JULY 2023	20,000.000	0.00	1.65	
BVA	31-AUG-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME AUGUST 2023	20,000.000	0.00	1.65	
BVA	30-SEP-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME SEPTEMBER 2023	20,000.000	0.00	1.60	
BVA	31-OCT-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME OCTOBER 2023	20,000.000	0.00	1.66	
BVA	30-NOV-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME NOVEMBER 2023	20,000.000	0.00	1.61	
BVA	31-DEC-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME DECEMBER 2023	20,000.000	0.00	1.67	

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BVA	31-JAN-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE JANUARY 2023	10,000.000	0.00	0.49-	
BVA	28-FEB-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE FEBRUARY 2023	10,000.000	0.00	0.44-	
BVA	31-MAR-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE MARCH 2023	10,000.000	0.00	0.49-	
BVA	30-APR-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE APRIL 2023	10,000.000	0.00	0.48-	
BVA	31-MAY-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE MAY 2023	10,000.000	0.00	0.50-	
BVA	30-JUN-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	0.48-	
BVA	28-JUL-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE JULY 2023	6,303.560	0.00	0.27-	

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BVA	31-JUL-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE JULY 2023	6,303.562	0.00	0.04-	
BVA	16-AUG-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE AUGUST 2023	1,465.892	0.00	0.04-	
BVA	31-AUG-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE AUGUST 2023	1,465.893	0.00	0.04-	
BVA	15-SEP-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE SEPTEMBER 2023	1,465.893	0.00	0.03-	
BVA	31-JAN-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	0.06	
BVA	28-FEB-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	0.06	
BVA	31-MAR-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME MARCH 2023	5,000.000	0.00	0.01	

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BVA	30-APR-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME APRIL 2023	5,000.000	0.00	0.01	
BVA	15-MAY-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME MAY 2023	5,000.000	0.00	0.18	
BVA	31-JAN-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	1.63	
BVA	28-FEB-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	1.48	
BVA	31-MAR-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME MARCH 2023	15,000.000	0.00	1.64	
BVA	30-APR-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME APRIL 2023	15,000.000	0.00	1.59	
BVA	31-MAY-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME MAY 2023	15,000.000	0.00	1.65	

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BVA	30-JUN-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME JUNE 2023	15,000.000	0.00	1.60	
BVA	31-JUL-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME JULY 2023	15,000.000	0.00	1.65	
BVA	31-AUG-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	1.66	
BVA	30-SEP-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	1.61	
BVA	31-OCT-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	1.66	
BVA	30-NOV-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	1.61	
BVA	31-DEC-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	1.67	

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BVA	31-JAN-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME JANUARY 2023	10,000.000	0.00	0.01	
BVA	28-FEB-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME FEBRUARY 2023	10,000.000	0.00	0.01	
BVA	31-MAR-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME MARCH 2023	10,000.000	0.00	0.01	
BVA	30-APR-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME APRIL 2023	10,000.000	0.00	0.01	
BVA	31-MAY-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME MAY 2023	10,000.000	0.00	0.01	
BVA	30-JUN-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME JUNE 2023	10,000.000	0.00	0.01	
BVA	31-JUL-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME JULY 2023	10,000.000	0.00	0.01	

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BVA	31-AUG-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME AUGUST 2023	10,000.000	0.00	0.01	
BVA	30-SEP-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME SEPTEMBER 2023	10,000.000	0.00	0.01	
BVA	31-OCT-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME OCTOBER 2023	10,000.000	0.00	0.01	
BVA	30-NOV-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME NOVEMBER 2023	10,000.000	0.00	0.01	
BVA	31-DEC-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME DECEMBER 2023	10,000.000	0.00	0.01	
BVA	31-JAN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JANUARY 2023	15,000.000	0.00	0.39	
BVA	31-JAN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JANUARY 2023	5,000.000	0.00	0.18	

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BVA	28-FEB-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME FEBRUARY 2023	15,000.000	0.00	0.35	
BVA	28-FEB-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME FEBRUARY 2023	5,000.000	0.00	0.16	
BVA	31-MAR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MARCH 2023	15,000.000	0.00	0.39	
BVA	31-MAR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MARCH 2023	5,000.000	0.00	0.18	
BVA	30-APR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME APRIL 2023	15,000.000	0.00	0.38	
BVA	30-APR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME APRIL 2023	5,000.000	0.00	0.17	
BVA	31-MAY-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MAY 2023	15,000.000	0.00	0.39	

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BVA	31-MAY-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MAY 2023	5,000.000	0.00	0.18	
BVA	30-JUN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JUNE 2023	15,000.000	0.00	0.38	
BVA	30-JUN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JUNE 2023	5,000.000	0.00	0.17	
BVA	31-JUL-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JULY 2023	15,000.000	0.00	0.40	
BVA	31-JUL-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JULY 2023	5,000.000	0.00	0.18	
BVA	31-AUG-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME AUGUST 2023	15,000.000	0.00	0.40	
BVA	31-AUG-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME AUGUST 2023	5,000.000	0.00	0.18	

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BVA	30-SEP-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME SEPTEMBER 2023	15,000.000	0.00	0.39	
BVA	30-SEP-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME SEPTEMBER 2023	5,000.000	0.00	0.17	
BVA	31-OCT-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME OCTOBER 2023	15,000.000	0.00	0.40	
BVA	31-OCT-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME OCTOBER 2023	5,000.000	0.00	0.18	
BVA	30-NOV-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME NOVEMBER 2023	15,000.000	0.00	0.39	
BVA	30-NOV-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME NOVEMBER 2023	5,000.000	0.00	0.18	
BVA	31-DEC-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME DECEMBER 2023	15,000.000	0.00	0.40	

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BVA	31-DEC-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME DECEMBER 2023	5,000.000	0.00	0.18	
BVA	31-JAN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME JANUARY 2023	35,000.000	0.00	0.49	
BVA	31-JAN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE JANUARY 2023	35,000.000	0.00	48.59-	
BVA	28-FEB-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME FEBRUARY 2023	35,000.000	0.00	0.44	
BVA	28-FEB-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE FEBRUARY 2023	35,000.000	0.00	43.98-	
BVA	31-MAR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME MARCH 2023	35,000.000	0.00	0.49	
BVA	31-MAR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE MARCH 2023	35,000.000	0.00	48.77-	

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BVA	30-APR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME APRIL 2023	35,000.000	0.00	0.48	
BVA	30-APR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE APRIL 2023	35,000.000	0.00	47.29-	
BVA	31-MAY-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME MAY 2023	35,000.000	0.00	0.49	
BVA	31-MAY-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE MAY 2023	35,000.000	0.00	48.96-	
BVA	30-JUN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME JUNE 2023	35,000.000	0.00	0.48	
BVA	30-JUN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE JUNE 2023	35,000.000	0.00	47.47-	
BVA	31-JUL-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME JULY 2023	35,000.000	0.00	0.50	

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BVA	31-JUL-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE JULY 2023	35,000.000	0.00	49.15-	
BVA	31-AUG-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME AUGUST 2023	35,000.000	0.00	0.50	
BVA	31-AUG-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE AUGUST 2023	35,000.000	0.00	49.24-	
BVA	30-SEP-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME SEPTEMBER 2023	35,000.000	0.00	0.49	
BVA	30-SEP-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE SEPTEMBER 2023	35,000.000	0.00	47.74-	
BVA	31-OCT-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME OCTOBER 2023	35,000.000	0.00	0.50	
BVA	31-OCT-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE OCTOBER 2023	35,000.000	0.00	49.43-	

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BVA	30-NOV-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME NOVEMBER 2023	35,000.000	0.00	0.49	
BVA	30-NOV-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE NOVEMBER 2023	35,000.000	0.00	47.93-	
BVA	31-DEC-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME DECEMBER 2023	35,000.000	0.00	0.51	
BVA	31-DEC-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE DECEMBER 2023	35,000.000	0.00	49.62-	
BVA	31-JAN-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE JANUARY 2023	40,000.000	0.00	1.21-	
BVA	28-FEB-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE FEBRUARY 2023	40,000.000	0.00	1.09-	
BVA	31-MAR-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE MARCH 2023	40,000.000	0.00	1.21-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE APRIL 2023	40,000.000	0.00	1.18-	
BVA	31-MAY-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE MAY 2023	40,000.000	0.00	1.22-	
BVA	30-JUN-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE JUNE 2023	40,000.000	0.00	1.19-	
BVA	31-JUL-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE JULY 2023	40,000.000	0.00	1.23-	
BVA	31-AUG-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE AUGUST 2023	40,000.000	0.00	1.23-	
BVA	30-SEP-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE SEPTEMBER 2023	40,000.000	0.00	1.20-	
BVA	31-OCT-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE OCTOBER 2023	40,000.000	0.00	1.24-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-NOV-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE NOVEMBER 2023	40,000.000	0.00	1.20-	
BVA	31-DEC-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE DECEMBER 2023	40,000.000	0.00	1.25-	
BVA	31-JAN-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE JANUARY 2023	10,000.000	0.00	0.54-	
BVA	28-FEB-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE FEBRUARY 2023	10,000.000	0.00	0.49-	
BVA	31-MAR-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE MARCH 2023	10,000.000	0.00	0.55-	
BVA	30-APR-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE APRIL 2023	10,000.000	0.00	0.53-	
BVA	31-MAY-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE MAY 2023	10,000.000	0.00	0.55-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-JUN-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE JUNE 2023	10,000.000	0.00	0.53-	
BVA	31-JUL-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE JULY 2023	10,000.000	0.00	0.55-	
BVA	31-AUG-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE AUGUST 2023	10,000.000	0.00	0.55-	
BVA	30-SEP-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE SEPTEMBER 2023	10,000.000	0.00	0.53-	
BVA	31-OCT-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE OCTOBER 2023	10,000.000	0.00	0.55-	
BVA	30-NOV-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE NOVEMBER 2023	10,000.000	0.00	0.54-	
BVA	31-DEC-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE DECEMBER 2023	10,000.000	0.00	0.55-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME APRIL 2023	4,000.000	0.00	0.06	
BVA	31-MAY-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME MAY 2023	4,000.000	0.00	0.07	
BVA	30-JUN-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME JUNE 2023	4,000.000	0.00	0.07	
BVA	31-JUL-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME JULY 2023	4,000.000	0.00	0.07	
BVA	31-AUG-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME AUGUST 2023	4,000.000	0.00	0.07	
BVA	30-SEP-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME SEPTEMBER 2023	4,000.000	0.00	0.07	
BVA	31-OCT-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME OCTOBER 2023	4,000.000	0.00	0.07	

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BVA	30-NOV-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME NOVEMBER 2023	4,000.000	0.00	0.07	
BVA	31-DEC-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME DECEMBER 2023	4,000.000	0.00	0.07	
BVA	31-JAN-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME JANUARY 2023	25,000.000	0.00	0.72	
BVA	28-FEB-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME FEBRUARY 2023	25,000.000	0.00	0.65	
BVA	31-MAR-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME MARCH 2023	25,000.000	0.00	0.73	
BVA	30-APR-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME APRIL 2023	25,000.000	0.00	0.70	
BVA	31-MAY-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME MAY 2023	25,000.000	0.00	0.73	

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BVA	30-JUN-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME JUNE 2023	25,000.000	0.00	0.71	
BVA	31-JUL-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME JULY 2023	25,000.000	0.00	0.73	
BVA	31-AUG-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME AUGUST 2023	25,000.000	0.00	0.73	
BVA	30-SEP-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME SEPTEMBER 2023	25,000.000	0.00	0.71	
BVA	31-OCT-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME OCTOBER 2023	25,000.000	0.00	0.74	
BVA	30-NOV-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME NOVEMBER 2023	25,000.000	0.00	0.71	
BVA	31-DEC-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME DECEMBER 2023	25,000.000	0.00	0.74	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JAN-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE JANUARY 2023	6,000.000	0.00	2.21-	
BVA	28-FEB-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE FEBRUARY 2023	6,000.000	0.00	2.00-	
BVA	31-MAR-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE MARCH 2023	6,000.000	0.00	2.22-	
BVA	30-APR-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE APRIL 2023	6,000.000	0.00	2.15-	
BVA	31-MAY-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE MAY 2023	6,000.000	0.00	2.23-	
BVA	30-JUN-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE JUNE 2023	6,000.000	0.00	2.16-	
BVA	31-JUL-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE JULY 2023	6,000.000	0.00	2.24-	

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BVA	31-AUG-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE AUGUST 2023	6,000.000	0.00	2.25-	
BVA	30-SEP-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE SEPTEMBER 2023	6,000.000	0.00	2.18-	
BVA	31-OCT-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE OCTOBER 2023	6,000.000	0.00	2.26-	
BVA	30-NOV-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE NOVEMBER 2023	6,000.000	0.00	2.19-	
BVA	31-DEC-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE DECEMBER 2023	6,000.000	0.00	2.27-	
BVA	31-JAN-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE JANUARY 2023	15,000.000	0.00	5.65-	
BVA	28-FEB-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE FEBRUARY 2023	15,000.000	0.00	5.12-	

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BVA	31-MAR-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE MARCH 2023	15,000.000	0.00	5.69-	
BVA	30-APR-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE APRIL 2023	15,000.000	0.00	5.52-	
BVA	31-MAY-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE MAY 2023	15,000.000	0.00	5.72-	
BVA	30-JUN-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE JUNE 2023	15,000.000	0.00	5.56-	
BVA	31-JUL-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE JULY 2023	15,000.000	0.00	5.76-	
BVA	31-AUG-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE AUGUST 2023	15,000.000	0.00	5.78-	
BVA	30-SEP-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE SEPTEMBER 2023	15,000.000	0.00	5.61-	

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BVA	31-OCT-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE OCTOBER 2023	15,000.000	0.00	5.81-	
BVA	30-NOV-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE NOVEMBER 2023	15,000.000	0.00	5.65-	
BVA	31-DEC-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE DECEMBER 2023	15,000.000	0.00	5.85-	
TOTAL AMORTIZATION/ACCRETION				0.00	25,068.33	0.00
TOTAL RECEIPTS AND DISBURSEMENT TRANSACTIONS U.S. DOLLAR				112,354.81-	25,068.33	0.00

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PURCHASES		(* INDICATES PENDING SETTLEMENT)				
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
B	04-JAN-23	DREYFUS INS RSRV PR MONEY 6546	350.490	350.49-	350.49	
	04-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	09-JAN-23	DREYFUS INS RSRV PR MONEY 6546	29,156.180	29,156.18-	29,156.18	
	09-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-JAN-23	DREYFUS INS RSRV PR MONEY 6546	21.830	21.83-	21.83	
	10-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-JAN-23	DREYFUS INS RSRV PR MONEY 6546	285.480	285.48-	285.48	
	12-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-JAN-23	DREYFUS INS RSRV PR MONEY 6546	7,340.670	7,340.67-	7,340.67	
	17-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	18-JAN-23	DREYFUS INS RSRV PR MONEY 6546	33,029.210	33,029.21-	33,029.21	
	18-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
B	19-JAN-23	DREYFUS INS RSRV PR MONEY 6546	70,831.250	70,831.25-	70,831.25		
	19-JAN-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	20-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,143.480	1,143.48-	1,143.48		
	20-JAN-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	23-JAN-23	DREYFUS INS RSRV PR MONEY 6546	2,182.590	2,182.59-	2,182.59		
	23-JAN-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	24-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,452.500	1,452.50-	1,452.50		
	24-JAN-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	31-JAN-23	DREYFUS INS RSRV PR MONEY 6546	140.000	140.00-	140.00		
	31-JAN-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	02-FEB-23	DREYFUS INS RSRV PR MONEY 6546	636.440	636.44-	636.44		
	02-FEB-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	06-FEB-23	DREYFUS INS RSRV PR MONEY 6546	103.130	103.13-	103.13		
	06-FEB-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	

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B	09-FEB-23	DREYFUS INS RSRV PR MONEY 6546	390.000	390.00-	390.00	
	09-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-FEB-23	DREYFUS INS RSRV PR MONEY 6546	774.060	774.06-	774.06	
	10-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	14-FEB-23	DREYFUS INS RSRV PR MONEY 6546	8,770.110	8,770.11-	8,770.11	
	14-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-FEB-23	DREYFUS INS RSRV PR MONEY 6546	14,214.560	14,214.56-	14,214.56	
	15-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	16-FEB-23	DREYFUS INS RSRV PR MONEY 6546	286.780	286.78-	286.78	
	16-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-FEB-23	DREYFUS INS RSRV PR MONEY 6546	328.530	328.53-	328.53	
	17-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-FEB-23	DREYFUS INS RSRV PR MONEY 6546	983.620	983.62-	983.62	
	21-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

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B	22-FEB-23	DREYFUS INS RSRV PR MONEY 6546	255.000	255.00-	255.00	
	22-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	27-FEB-23	DREYFUS INS RSRV PR MONEY 6546	25,772.000	25,772.00-	25,772.00	
	27-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	28-FEB-23	DREYFUS INS RSRV PR MONEY 6546	7,031.250	7,031.25-	7,031.25	
	28-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-MAR-23	DREYFUS INS RSRV PR MONEY 6546	602.150	602.15-	602.15	
	02-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	03-MAR-23	DREYFUS INS RSRV PR MONEY 6546	5,870.190	5,870.19-	5,870.19	
	03-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,588.000	1,588.00-	1,588.00	
	06-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	07-MAR-23	DREYFUS INS RSRV PR MONEY 6546	72.500	72.50-	72.50	
	07-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	10-MAR-23	DREYFUS INS RSRV PR MONEY 6546	318.260	318.26-	318.26	
	10-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-MAR-23	DREYFUS INS RSRV PR MONEY 6546	51.250	51.25-	51.25	
	13-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	14-MAR-23	DREYFUS INS RSRV PR MONEY 6546	857.550	857.55-	857.55	
	14-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-MAR-23	DREYFUS INS RSRV PR MONEY 6546	39,345.300	39,345.30-	39,345.30	
	15-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	16-MAR-23	DREYFUS INS RSRV PR MONEY 6546	6.050	6.05-	6.05	
	16-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-MAR-23	DREYFUS INS RSRV PR MONEY 6546	499.160	499.16-	499.16	
	17-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-MAR-23	DREYFUS INS RSRV PR MONEY 6546	876.240	876.24-	876.24	
	20-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	21-MAR-23	DREYFUS INS RSRV PR MONEY 6546	64.260	64.26-	64.26	
	21-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	23-MAR-23	DREYFUS INS RSRV PR MONEY 6546	393.750	393.75-	393.75	
	23-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	27-MAR-23	DREYFUS INS RSRV PR MONEY 6546	4,145.410	4,145.41-	4,145.41	
	27-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	31-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,176.380	1,176.38-	1,176.38	
	31-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	03-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,481.490	1,481.49-	1,481.49	
	03-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-APR-23	DREYFUS INS RSRV PR MONEY 6546	371.250	371.25-	371.25	
	06-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-APR-23	DREYFUS INS RSRV PR MONEY 6546	261.830	261.83-	261.83	
	10-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	12-APR-23	DREYFUS INS RSRV PR MONEY 6546	608.010	608.01-	608.01	
	12-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-APR-23	DREYFUS INS RSRV PR MONEY 6546	26,985.300	26,985.30-	26,985.30	
	13-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-APR-23	DREYFUS INS RSRV PR MONEY 6546	10,018.400	10,018.40-	10,018.40	
	17-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	19-APR-23	DREYFUS INS RSRV PR MONEY 6546	525.000	525.00-	525.00	
	19-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-APR-23	DREYFUS INS RSRV PR MONEY 6546	703.260	703.26-	703.26	
	20-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-APR-23	DREYFUS INS RSRV PR MONEY 6546	71.400	71.40-	71.40	
	21-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	24-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,350.930	1,350.93-	1,350.93	
	24-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	25-APR-23	DREYFUS INS RSRV PR MONEY 6546	4,025.300	4,025.30-	4,025.30	
	25-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	27-APR-23	DREYFUS INS RSRV PR MONEY 6546	14,286.350	14,286.35-	14,286.35	
	27-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	01-MAY-23	DREYFUS INS RSRV PR MONEY 6546	10,622.170	10,622.17-	10,622.17	
	01-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-MAY-23	DREYFUS INS RSRV PR MONEY 6546	176.540	176.54-	176.54	
	02-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	04-MAY-23	DREYFUS INS RSRV PR MONEY 6546	288.750	288.75-	288.75	
	04-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-MAY-23	DREYFUS INS RSRV PR MONEY 6546	21.830	21.83-	21.83	
	10-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	11-MAY-23	DREYFUS INS RSRV PR MONEY 6546	8,068.570	8,068.57-	8,068.57	
	11-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	12-MAY-23	DREYFUS INS RSRV PR MONEY 6546	1,502.340	1,502.34-	1,502.34	
	12-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-MAY-23	DREYFUS INS RSRV PR MONEY 6546	23,042.810	23,042.81-	23,042.81	
	15-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	16-MAY-23	DREYFUS INS RSRV PR MONEY 6546	693.750	693.75-	693.75	
	16-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-MAY-23	DREYFUS INS RSRV PR MONEY 6546	558.730	558.73-	558.73	
	17-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	18-MAY-23	DREYFUS INS RSRV PR MONEY 6546	162.500	162.50-	162.50	
	18-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	22-MAY-23	DREYFUS INS RSRV PR MONEY 6546	27,418.970	27,418.97-	27,418.97	
	22-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	23-MAY-23	DREYFUS INS RSRV PR MONEY 6546	234.380	234.38-	234.38	
	23-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	24-MAY-23	DREYFUS INS RSRV PR MONEY 6546	465.800	465.80-	465.80	
	24-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	30-MAY-23	DREYFUS INS RSRV PR MONEY 6546	1,752.200	1,752.20-	1,752.20	
	30-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-JUN-23	DREYFUS INS RSRV PR MONEY 6546	603.050	603.05-	603.05	
	02-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-JUN-23	DREYFUS INS RSRV PR MONEY 6546	2,760.800	2,760.80-	2,760.80	
	05-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-JUN-23	DREYFUS INS RSRV PR MONEY 6546	5,248.500	5,248.50-	5,248.50	
	12-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-JUN-23	DREYFUS INS RSRV PR MONEY 6546	10,087.430	10,087.43-	10,087.43	
	13-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	14-JUN-23	DREYFUS INS RSRV PR MONEY 6546	15,478.010	15,478.01-	15,478.01	
	14-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15-JUN-23	DREYFUS INS RSRV PR MONEY 6546	30,064.970	30,064.97-	30,064.97	
	15-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	16-JUN-23	DREYFUS INS RSRV PR MONEY 6546	743.150	743.15-	743.15	
	16-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-JUN-23	DREYFUS INS RSRV PR MONEY 6546	1,266.360	1,266.36-	1,266.36	
	20-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-JUN-23	DREYFUS INS RSRV PR MONEY 6546	71.400	71.40-	71.40	
	21-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	23-JUN-23	DREYFUS INS RSRV PR MONEY 6546	54,872.040	54,872.04-	54,872.04	
	23-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	27-JUN-23	DREYFUS INS RSRV PR MONEY 6546	65,258.570	65,258.57-	65,258.57	
	27-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	30-JUN-23	DREYFUS INS RSRV PR MONEY 6546	328.130	328.13-	328.13	
	30-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	05-JUL-23	DREYFUS INS RSRV PR MONEY 6546	348.490	348.49-	348.49	
	05-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-JUL-23	DREYFUS INS RSRV PR MONEY 6546	322,841.980	322,841.98-	322,841.98	
	06-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-JUL-23	DREYFUS INS RSRV PR MONEY 6546	459.330	459.33-	459.33	
	10-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-JUL-23	DREYFUS INS RSRV PR MONEY 6546	2,573.280	2,573.28-	2,573.28	
	12-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-JUL-23	DREYFUS INS RSRV PR MONEY 6546	14,905.540	14,905.54-	14,905.54	
	13-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-JUL-23	DREYFUS INS RSRV PR MONEY 6546	962.740	962.74-	962.74	
	20-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-JUL-23	DREYFUS INS RSRV PR MONEY 6546	71.400	71.40-	71.40	
	21-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	24-JUL-23	DREYFUS INS RSRV PR MONEY 6546	3,635.090	3,635.09-	3,635.09	
	24-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-JUL-23	DREYFUS INS RSRV PR MONEY 6546	3,509.470	3,509.47-	3,509.47	
	25-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	31-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,489.850	1,489.85-	1,489.85	
	31-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,000.620	1,000.62-	1,000.62	
	02-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	07-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,404.680	1,404.68-	1,404.68	
	07-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	09-AUG-23	DREYFUS INS RSRV PR MONEY 6546	390.000	390.00-	390.00	
	09-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-AUG-23	DREYFUS INS RSRV PR MONEY 6546	807.480	807.48-	807.48	
	10-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	11-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,808.280	1,808.28-	1,808.28	
	11-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-AUG-23	DREYFUS INS RSRV PR MONEY 6546	16,033.290	16,033.29-	16,033.29	
	15-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-AUG-23	DREYFUS INS RSRV PR MONEY 6546	5,629.160	5,629.16-	5,629.16	
	17-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,747.770	1,747.77-	1,747.77	
	21-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-AUG-23	DREYFUS INS RSRV PR MONEY 6546	4,891.970	4,891.97-	4,891.97	
	25-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	31-AUG-23	DREYFUS INS RSRV PR MONEY 6546	32,539.440	32,539.44-	32,539.44	
	31-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-SEP-23	DREYFUS INS RSRV PR MONEY 6546	3,229.100	3,229.10-	3,229.10	
	05-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	08-SEP-23	DREYFUS INS RSRV PR MONEY 6546	484.500	484.50-	484.50	
	08-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	11-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,136.530	1,136.53-	1,136.53	
	11-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-SEP-23	DREYFUS INS RSRV PR MONEY 6546	211.250	211.25-	211.25	
	12-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-SEP-23	DREYFUS INS RSRV PR MONEY 6546	10,861.050	10,861.05-	10,861.05	
	15-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	18-SEP-23	DREYFUS INS RSRV PR MONEY 6546	54,164.950	54,164.95-	54,164.95	
	18-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-SEP-23	DREYFUS INS RSRV PR MONEY 6546	24,100.030	24,100.03-	24,100.03	
	20-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-SEP-23	DREYFUS INS RSRV PR MONEY 6546	71.400	71.40-	71.40	
	21-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
B	25-SEP-23	DREYFUS INS RSRV PR MONEY 6546	4,801.930	4,801.93-	4,801.93		
	25-SEP-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	27-SEP-23	DREYFUS INS RSRV PR MONEY 6546	13,134.100	13,134.10-	13,134.10		
	27-SEP-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	03-OCT-23	DREYFUS INS RSRV PR MONEY 6546	10,221.420	10,221.42-	10,221.42		
	03-OCT-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	05-OCT-23	DREYFUS INS RSRV PR MONEY 6546	27,976.110	27,976.11-	27,976.11		
	05-OCT-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	06-OCT-23	DREYFUS INS RSRV PR MONEY 6546	258.750	258.75-	258.75		
	06-OCT-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	10-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,224.580	1,224.58-	1,224.58		
	10-OCT-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	13-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,358.040	1,358.04-	1,358.04		
	13-OCT-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	16-OCT-23	DREYFUS INS RSRV PR MONEY 6546	9,401.880	9,401.88-	9,401.88	
	16-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-OCT-23	DREYFUS INS RSRV PR MONEY 6546	292.060	292.06-	292.06	
	17-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	19-OCT-23	DREYFUS INS RSRV PR MONEY 6546	13,197.640	13,197.64-	13,197.64	
	19-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-OCT-23	DREYFUS INS RSRV PR MONEY 6546	2,386.650	2,386.65-	2,386.65	
	20-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	23-OCT-23	DREYFUS INS RSRV PR MONEY 6546	5,892.320	5,892.32-	5,892.32	
	23-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	24-OCT-23	DREYFUS INS RSRV PR MONEY 6546	7,513.280	7,513.28-	7,513.28	
	24-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	30-OCT-23	DREYFUS INS RSRV PR MONEY 6546	975.000	975.00-	975.00	
	30-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	31-OCT-23	DREYFUS INS RSRV PR MONEY 6546	5,152.500	5,152.50-	5,152.50	
	31-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	03-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,323.120	1,323.12-	1,323.12	
	03-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-NOV-23	DREYFUS INS RSRV PR MONEY 6546	288.750	288.75-	288.75	
	06-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,314.800	1,314.80-	1,314.80	
	10-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-NOV-23	DREYFUS INS RSRV PR MONEY 6546	796.250	796.25-	796.25	
	13-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	14-NOV-23	DREYFUS INS RSRV PR MONEY 6546	243.750	243.75-	243.75	
	14-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-NOV-23	DREYFUS INS RSRV PR MONEY 6546	15,802.690	15,802.69-	15,802.69	
	15-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	16-NOV-23	DREYFUS INS RSRV PR MONEY 6546	6,787.990	6,787.99-	6,787.99	
	16-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-NOV-23	DREYFUS INS RSRV PR MONEY 6546	404.560	404.56-	404.56	
	17-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-NOV-23	DREYFUS INS RSRV PR MONEY 6546	2,395.880	2,395.88-	2,395.88	
	20-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	24-NOV-23	DREYFUS INS RSRV PR MONEY 6546	234.380	234.38-	234.38	
	24-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	27-NOV-23	DREYFUS INS RSRV PR MONEY 6546	6,190.860	6,190.86-	6,190.86	
	27-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	29-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,384.700	1,384.70-	1,384.70	
	29-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	30-NOV-23	DREYFUS INS RSRV PR MONEY 6546	543.750	543.75-	543.75	
	30-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	04-DEC-23	DREYFUS INS RSRV PR MONEY 6546	15,477.020	15,477.02-	15,477.02	
	04-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-DEC-23	DREYFUS INS RSRV PR MONEY 6546	2,558.300	2,558.30-	2,558.30	
	05-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-DEC-23	DREYFUS INS RSRV PR MONEY 6546	927.680	927.68-	927.68	
	06-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	11-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,648.590	1,648.59-	1,648.59	
	11-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,712.890	1,712.89-	1,712.89	
	12-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-DEC-23	DREYFUS INS RSRV PR MONEY 6546	201.250	201.25-	201.25	
	13-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-DEC-23	DREYFUS INS RSRV PR MONEY 6546	98,622.530	98,622.53-	98,622.53	
	15-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	20-DEC-23	DREYFUS INS RSRV PR MONEY 6546	2,442.450	2,442.45-	2,442.45	
	20-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-DEC-23	DREYFUS INS RSRV PR MONEY 6546	71.400	71.40-	71.40	
	21-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	26-DEC-23	DREYFUS INS RSRV PR MONEY 6546	4,056.290	4,056.29-	4,056.29	
	26-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TOTAL			
CASH & CASH EQUIVALENTS			
TRADED - SETTLED CURRENT PERIOD			
U.S. DOLLAR	1,364,350.69-	1,364,350.69	0.00
TRADED - PENDING SETTLEMENT			
U.S. DOLLAR	0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD			
U.S. DOLLAR	0.00	0.00	
FIXED INCOME SECURITIES			

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	U.S. DOLLAR					
B	22-MAY-23	AMERICAN TOWER CORP	21,000.000	20,926.50-	20,926.50	
	25-MAY-23	5.550% 07/15/2033 DD 05/25/23				
		CUSIP: 03027XCD0	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 99.650000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
B	22-JUN-23	AMGEN INC	20,000.000	20,052.20-	20,052.20	
	26-JUN-23	5.650% 03/02/2053 DD 03/02/23				
		CUSIP: 031162DT4	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 100.261000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 02-MAR-23 TO 25-JUN-23						
B	29-AUG-23	BANK OF AMERICA CORP	20,000.000	18,317.60-	18,317.60	
	31-AUG-23	VAR RT 12/20/2028 DD 12/20/17				
		CUSIP: 06051GHD4	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 91.588000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 20-JUN-23 TO 30-AUG-23						
B	05-JUL-23	BANK OF AMERICA CORP	60,000.000	59,187.60-	59,187.60	
	07-JUL-23	VAR RT 04/25/2034 DD 04/25/23				
		CUSIP: 06051GLH0	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 98.646000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 25-APR-23 TO 06-JUL-23						
B	17-OCT-23	CALIFORNIA ST	40,000.000	36,600.80-	36,600.80	
	19-OCT-23	5.125% 03/01/2038 DD 03/15/23				
		CUSIP: 13063D3S5	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 91.502000	COMMISSION:	0.00	BROKER: WELLS FARGO SECURITIES LLC, CHARLOTTE	
PAYMENT PERIOD 01-SEP-23 TO 18-OCT-23						
B	05-JUN-23	CAPITAL ONE FINANCIAL CORP	18,000.000	18,000.00-	18,000.00	
	08-JUN-23	VAR RT 06/08/2029 DD 06/08/23				
		CUSIP: 14040HCZ6	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 100.000000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	23-AUG-23	CITIGROUP INC	20,000.000	18,798.79-	18,798.79	
	25-AUG-23	VAR RT 01/10/2028 DD 01/10/17				
		CUSIP: 172967LD1	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 93.993950	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 10-JUL-23 TO 24-AUG-23						
B	02-AUG-23	COLUMBIA PIPELINES OPERAT 144A	4,000.000	3,998.32-	3,998.32	
	08-AUG-23	6.544% 11/15/2053 DD 08/08/23				
		CUSIP: 19828TAC0	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 99.958000	COMMISSION:	0.00	BROKER: BK OF NEW YORK MELLON/TORONTO DOMINION	
B	05-DEC-23	COREBRIDGE FINANCIAL INC	15,000.000	14,971.20-	14,971.20	
	08-DEC-23	5.750% 01/15/2034 DD 12/08/23				
		CUSIP: 21871XAS8	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 99.808000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	06-MAR-23	ENBRIDGE INC	17,000.000	16,978.24-	16,978.24	
	08-MAR-23	5.700% 03/08/2033 DD 03/08/23				
		CUSIP: 29250NBR5	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 99.872000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
B	21-MAR-23	EXTRA SPACE STORAGE LP	3,000.000	2,994.69-	2,994.69	
	28-MAR-23	5.700% 04/01/2028 DD 03/28/23				
		CUSIP: 30225VAJ6	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 99.823000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
B	22-MAR-23	EXTRA SPACE STORAGE LP	3,000.000	3,006.51-	3,006.51	
	28-MAR-23	5.700% 04/01/2028 DD 03/28/23				
		CUSIP: 30225VAJ6	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 100.217000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA	
B	22-JUN-23	META PLATFORMS INC	20,000.000	20,325.60-	20,325.60	
	26-JUN-23	5.600% 05/15/2053 DD 05/03/23				
		CUSIP: 30303M8Q8	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 101.628000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA	
PAYMENT PERIOD 15-MAY-23 TO 25-JUN-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	10-AUG-23	FHLMC POOL #SD-3516	79,849.394	79,861.87-	79,861.87	
	11-AUG-23	5.500% 08/01/2053 DD 07/01/23				
		CUSIP: 3132DQ3Z7	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 100.015624	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23						
B	06-SEP-23	FNMA POOL #0FS5231	64,904.420	64,765.05-	64,765.05	
	07-SEP-23	6.000% 07/01/2053 DD 07/01/23				
		CUSIP: 3140XLY51	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 99.785268	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
PAYMENT PERIOD 01-SEP-23 TO 06-SEP-23						
B	14-SEP-23	FORD CREDIT AUTO LEASE TR B A3	65,000.000	64,990.11-	64,990.11	
	19-SEP-23	5.940% 10/15/2026 DD 09/19/23				
		CUSIP: 34529NAD2	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 99.984784	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK	
B	31-OCT-23	FORD MOTOR CO	25,000.000	23,117.50-	23,117.50	
	02-NOV-23	6.100% 08/19/2032 DD 08/19/22				
		CUSIP: 345370DB3	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 92.470000	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK	
PAYMENT PERIOD 19-AUG-23 TO 01-NOV-23						
B	04-OCT-23	GNMA II POOL #0MA9018	59,572.462	58,562.42-	58,562.42	
	05-OCT-23	6.000% 07/20/2053 DD 07/01/23				
		CUSIP: 36179YAT1	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 98.304703	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23						
B	04-OCT-23	GNMA II POOL #0MA9242	60,000.000	59,015.63-	59,015.63	
	05-OCT-23	6.000% 10/20/2053 DD 10/01/23				
		CUSIP: 36179YHT4	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 98.359383	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23						

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B	15-MAR-23	HPEFS EQUIPMENT TRU 1A A3 144A	100,000.000	99,990.85-	99,990.85	
	22-MAR-23	5.410% 02/22/2028 DD 03/22/23				
		CUSIP: 40443DAC6	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 99.990850	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
B	19-JUL-23	HEICO CORP	8,000.000	7,970.56-	7,970.56	
	27-JUL-23	5.350% 08/01/2033 DD 07/27/23				
		CUSIP: 422806AB5	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 99.632000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA	
B	16-FEB-23	HONDA AUTO RECEIVABLES 20 1 A3	17,000.000	16,996.84-	16,996.84	
	24-FEB-23	5.040% 04/21/2027 DD 02/24/23				
		CUSIP: 43815JAC7	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 99.981411	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
B	18-OCT-23	ILLINOIS ST	45,000.000	41,693.40-	41,693.40	
	20-OCT-23	5.100% 06/01/2033 DD 06/12/03				
		CUSIP: 452151LF8	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 92.652000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
PAYMENT PERIOD 01-JUN-23 TO 19-OCT-23						
B	05-JUL-23	JPMORGAN CHASE & CO	40,000.000	40,146.40-	40,146.40	
	07-JUL-23	VAR RT 06/01/2034 DD 06/01/23				
		CUSIP: 46647PDR4	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 100.366000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23						
B	21-JUN-23	JOHN DEERE OWNER TRUST 20 B A3	21,000.000	20,996.50-	20,996.50	
	28-JUN-23	5.180% 03/15/2028 DD 06/28/23				
		CUSIP: 477920AC6	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 99.983333	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
B	22-JUN-23	KRAFT HEINZ FOODS CO	25,000.000	21,155.75-	21,155.75	
	26-JUN-23	4.375% 06/01/2046 DD 05/24/16				
		CUSIP: 50077LAB2	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 84.623000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
PAYMENT PERIOD 01-JUN-23 TO 25-JUN-23						

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B	23-MAY-23	LOCKHEED MARTIN CORP	30,000.000	29,772.00-	29,772.00	
	25-MAY-23	5.200% 02/15/2055 DD 05/25/23				
		CUSIP: 539830CB3	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 99.240000	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
B	19-OCT-23	LOUISIANA ST LOCAL GOVT ENVRNM	40,000.000	38,080.80-	38,080.80	
	23-OCT-23	5.048% 12/01/2034 DD 03/29/23				
		CUSIP: 54627RAS9	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 95.202000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
PAYMENT PERIOD 01-JUN-23 TO 22-OCT-23						
B	22-JUN-23	LOWE'S COS INC	20,000.000	19,762.00-	19,762.00	
	26-JUN-23	5.625% 04/15/2053 DD 09/08/22				
		CUSIP: 548661EM5	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 98.810000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 15-APR-23 TO 25-JUN-23						
B	18-JAN-23	MERCEDES-BENZ AUTO RECEIV 1 A3	23,000.000	22,997.24-	22,997.24	
	25-JAN-23	4.510% 11/15/2027 DD 01/25/23				
		CUSIP: 58770AAC7	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 99.988000	COMMISSION:	0.00	BROKER: MITSUBISHI UFJ SECURITIES, NEW YORK	
B	22-JUN-23	NASDAQ INC	2,000.000	1,988.62-	1,988.62	
	28-JUN-23	5.950% 08/15/2053 DD 06/28/23				
		CUSIP: 63111XAK7	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 99.431000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	26-JUN-23	NASDAQ INC	10,000.000	10,126.10-	10,126.10	
	29-JUN-23	5.950% 08/15/2053 DD 06/28/23				
		CUSIP: 63111XAK7	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 101.261000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 28-JUN-23 TO 28-JUN-23						

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B	21-MAR-23	NISOURCE INC	2,000.000	1,996.58-	1,996.58	
	24-MAR-23	5.250% 03/30/2028 DD 03/24/23				
		CUSIP: 65473PAN5	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 99.829000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
B	18-JAN-23	NISSAN AUTO LEASE TRUST 2 A A3	33,000.000	32,997.67-	32,997.67	
	25-JAN-23	4.910% 01/15/2026 DD 01/25/23				
		CUSIP: 65480VAD5	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 99.992939	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
B	10-AUG-23	ONEOK INC	7,000.000	6,990.83-	6,990.83	
	24-AUG-23	5.650% 11/01/2028 DD 08/24/23				
		CUSIP: 682680BJ1	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 99.869000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	05-JUL-23	PNC FINANCIAL SERVICES GROUP I	35,000.000	34,752.55-	34,752.55	
	07-JUL-23	VAR RT 06/12/2029 DD 06/12/23				
		CUSIP: 693475BR5	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 99.293000	COMMISSION:	0.00	BROKER: HSBC SECS INC, NEW YORK	
PAYMENT PERIOD 12-JUN-23 TO 06-JUL-23						
B	10-MAY-23	RYDER SYSTEM INC	15,000.000	14,980.65-	14,980.65	
	19-MAY-23	5.250% 06/01/2028 DD 05/19/23				
		REPLACES 1231300417418				
		CUSIP: 78355HKW8	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 99.871000	COMMISSION:	0.00	BROKER: WELLS FARGO SECURITIES LLC, CHARLOTTE	
B	11-OCT-23	J M SMUCKER CO/THE	12,000.000	11,992.20-	11,992.20	
	25-OCT-23	6.200% 11/15/2033 DD 10/25/23				
		CUSIP: 832696AX6	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 99.935000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
B	10-JUL-23	TORONTO-DOMINION BANK/THE	35,000.000	35,000.00-	35,000.00	
	17-JUL-23	5.523% 07/17/2028 DD 07/17/23				
		CUSIP: 89115A2U5	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 100.000000	COMMISSION:	0.00	BROKER: BK OF NEW YORK MELLON/TORONTO DOMINION	

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B	24-JAN-23	TOYOTA AUTO RECEIVABLES 2 A A3	20,000.000	19,999.99-	19,999.99	
	30-JAN-23	4.630% 09/15/2027 DD 01/30/23				
		CUSIP: 891940AC2	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 99.999950	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
B	31-JAN-23	U S TREASURY BOND	15,000.000	11,601.04-	11,601.04	
	01-FEB-23	2.375% 05/15/2051 DD 05/15/21				
		CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 77.340266	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-NOV-22 TO 31-JAN-23						
B	31-JUL-23	U S TREASURY BOND	20,000.000	14,431.33-	14,431.33	
	01-AUG-23	2.375% 05/15/2051 DD 05/15/21				
		CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 72.156650	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 15-MAY-23 TO 31-JUL-23						
B	31-JAN-23	U S TREASURY BOND	10,000.000	7,279.73-	7,279.73	
	01-FEB-23	1.750% 08/15/2041 DD 08/15/21				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 72.797300	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-AUG-22 TO 31-JAN-23						
B	03-APR-23	U S TREASURY BOND	10,000.000	7,297.70-	7,297.70	
	04-APR-23	1.750% 08/15/2041 DD 08/15/21				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 72.977000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-FEB-23 TO 03-APR-23						
B	12-APR-23	U S TREASURY BOND	10,000.000	7,338.32-	7,338.32	
	13-APR-23	1.750% 08/15/2041 DD 08/15/21				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 73.383200	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-FEB-23 TO 12-APR-23						

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B	14-DEC-23	U S TREASURY BOND	30,000.000	20,739.96-	20,739.96	
	15-DEC-23	1.750% 08/15/2041 DD 08/15/21				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 69.133200	COMMISSION:	0.00	BROKER: NOMURA SECS INTL INC, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23						
B	15-DEC-23	U S TREASURY BOND	10,000.000	6,930.12-	6,930.12	
	18-DEC-23	1.750% 08/15/2041 DD 08/15/21				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 69.301200	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 15-AUG-23 TO 17-DEC-23						
B	02-MAR-23	U S TREASURY BOND	15,000.000	10,438.53-	10,438.53	
	03-MAR-23	2.250% 02/15/2052 DD 02/15/22				
		CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 69.590200	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-FEB-23 TO 02-MAR-23						
B	31-MAR-23	U S TREASURY BOND	5,000.000	3,710.17-	3,710.17	
	03-APR-23	2.250% 02/15/2052 DD 02/15/22				
		CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 74.203400	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-FEB-23 TO 02-APR-23						
B	03-APR-23	U S TREASURY BOND	5,000.000	3,758.61-	3,758.61	
	04-APR-23	2.250% 02/15/2052 DD 02/15/22				
		CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 75.172200	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 15-FEB-23 TO 03-APR-23						
B	31-MAY-23	U S TREASURY BOND	15,000.000	10,836.39-	10,836.39	
	01-JUN-23	2.250% 02/15/2052 DD 02/15/22				
		CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 72.242600	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 15-FEB-23 TO 31-MAY-23						

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B	05-JUN-23	U S TREASURY BOND	10,000.000	7,146.13-	7,146.13	
	06-JUN-23	2.250% 02/15/2052 DD 02/15/22				
		CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 71.461300	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 15-FEB-23 TO 05-JUN-23						
B	31-JUL-23	U S TREASURY BOND	20,000.000	14,021.95-	14,021.95	
	01-AUG-23	2.250% 02/15/2052 DD 02/15/22				
		CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 70.109750	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 15-FEB-23 TO 31-JUL-23						
B	31-AUG-23	U S TREASURY BOND	30,000.000	27,902.47-	27,902.47	
	01-SEP-23	3.875% 02/15/2043 DD 02/15/23				
		CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 93.008233	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23						
B	25-OCT-23	U S TREASURY BOND	10,000.000	8,282.46-	8,282.46	
	26-OCT-23	3.875% 02/15/2043 DD 02/15/23				
		CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 82.824600	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 25-OCT-23						
B	15-NOV-23	U S TREASURY BOND	43,000.000	37,573.10-	37,573.10	
	16-NOV-23	3.875% 02/15/2043 DD 02/15/23				
		CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 87.379302	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 15-NOV-23						
B	13-DEC-23	U S TREASURY BOND	10,000.000	9,230.90-	9,230.90	
	14-DEC-23	3.875% 02/15/2043 DD 02/15/23				
		CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 92.309000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-AUG-23 TO 13-DEC-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	29-SEP-23	U S TREASURY BOND	5,000.000	4,534.01-	4,534.01	
	02-OCT-23	4.125% 08/15/2053 DD 08/15/23				
		CUSIP: 912810TT5	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 90.680200	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-AUG-23 TO 01-OCT-23						
B	31-OCT-23	U S TREASURY BOND	15,000.000	12,912.36-	12,912.36	
	01-NOV-23	4.125% 08/15/2053 DD 08/15/23				
		CUSIP: 912810TT5	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 86.082400	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 15-AUG-23 TO 31-OCT-23						
B	30-NOV-23	U S TREASURY BOND	25,000.000	25,866.31-	25,866.31	
	01-DEC-23	4.750% 11/15/2053 DD 11/15/23				
		CUSIP: 912810TV0	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 103.465240	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-NOV-23 TO 30-NOV-23						
B	13-DEC-23	U S TREASURY BOND	5,000.000	5,407.05-	5,407.05	
	14-DEC-23	4.750% 11/15/2053 DD 11/15/23				
		CUSIP: 912810TV0	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 108.141000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-NOV-23 TO 13-DEC-23						
B	21-SEP-23	U S TREASURY NOTE	110,000.000	97,947.64-	97,947.64	
	22-SEP-23	0.875% 09/30/2026 DD 09/30/21				
		CUSIP: 91282CCZ2	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 89.043309	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-MAR-23 TO 21-SEP-23						
B	13-FEB-23	U S TREASURY NOTE	25,000.000	21,503.03-	21,503.03	
	14-FEB-23	1.875% 02/15/2032 DD 02/15/22				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 86.012120	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-AUG-22 TO 13-FEB-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	28-FEB-23	U S TREASURY NOTE	50,000.000	42,373.05-	42,373.05	
	01-MAR-23	1.875% 02/15/2032 DD 02/15/22				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 84.746100	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 15-FEB-23 TO 28-FEB-23						
B	02-MAR-23	U S TREASURY NOTE	30,000.000	25,055.98-	25,055.98	
	03-MAR-23	1.875% 02/15/2032 DD 02/15/22				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 83.519933	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK	
PAYMENT PERIOD 15-FEB-23 TO 02-MAR-23						
B	12-APR-23	U S TREASURY NOTE	25,000.000	22,151.47-	22,151.47	
	13-APR-23	1.875% 02/15/2032 DD 02/15/22				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 88.605880	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 15-FEB-23 TO 12-APR-23						
B	31-MAY-23	U S TREASURY NOTE	25,000.000	21,760.84-	21,760.84	
	01-JUN-23	1.875% 02/15/2032 DD 02/15/22				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 87.043360	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-FEB-23 TO 31-MAY-23						
B	29-AUG-23	U S TREASURY NOTE	40,000.000	33,579.85-	33,579.85	
	30-AUG-23	1.875% 02/15/2032 DD 02/15/22				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 83.949625	COMMISSION:	0.00	BROKER: NATWEST MARKETS SECURITIES INC.,NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 29-AUG-23						
FC	30-DEC-22	U S TREASURY NOTE	85,000.000	84,838.14-	0.00	
	03-JAN-23	VAR RT 04/30/2024 DD 04/30/22				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	30-JUN-23	U S TREASURY NOTE	300,000.000	292,242.19-	292,242.19	
	03-JUL-23	2.500% 05/31/2024 DD 05/31/22				
		CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 97.414063	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23						
B	13-FEB-23	U S TREASURY NOTE	45,000.000	43,403.91-	43,403.91	
	14-FEB-23	3.125% 08/31/2027 DD 08/31/22				
		CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 96.453133	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 31-AUG-22 TO 13-FEB-23						
B	28-FEB-23	U S TREASURY NOTE	25,000.000	23,861.41-	23,861.41	
	01-MAR-23	3.125% 08/31/2027 DD 08/31/22				
		CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 95.445640	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-AUG-22 TO 28-FEB-23						
B	31-MAR-23	U S TREASURY NOTE	100,000.000	97,683.93-	97,683.93	
	03-APR-23	3.125% 08/31/2027 DD 08/31/22				
		CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 97.683930	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 28-FEB-23 TO 02-APR-23						
B	28-APR-23	U S TREASURY NOTE	825,000.000	822,196.29-	822,196.29	
	01-MAY-23	3.875% 04/30/2025 DD 04/30/23				
		CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 99.660156	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 30-APR-23 TO 30-APR-23						
B	05-JUN-23	U S TREASURY NOTE	655,000.000	649,217.58-	649,217.58	
	06-JUN-23	3.625% 05/31/2028 DD 05/31/23				
		CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 99.117187	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 31-MAY-23 TO 05-JUN-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
B	31-JUL-23	U S TREASURY NOTE	150,000.000	149,677.74-	149,677.74		
	01-AUG-23	4.750% 07/31/2025 DD 07/31/23					
		CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 07/23		
		PRICE: 99.785160	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 31-JUL-23 TO 31-JUL-23							
B	04-AUG-23	U S TREASURY NOTE	185,000.000	184,754.30-	184,754.30		
	07-AUG-23	4.750% 07/31/2025 DD 07/31/23					
		CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 08/23		
		PRICE: 99.867189	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 31-JUL-23 TO 06-AUG-23							
B	29-SEP-23	U S TREASURY NOTE	100,000.000	99,347.99-	99,347.99		
	02-OCT-23	4.750% 07/31/2025 DD 07/31/23					
		CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 09/23		
		PRICE: 99.347990	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 31-JUL-23 TO 01-OCT-23							
B	08-DEC-23	U S TREASURY NOTE	130,000.000	129,771.92-	129,771.92		
	11-DEC-23	4.750% 07/31/2025 DD 07/31/23					
		CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 12/23		
		PRICE: 99.824553	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 31-JUL-23 TO 10-DEC-23							
B	04-AUG-23	U S TREASURY NOTE	20,000.000	19,946.09-	19,946.09		
	07-AUG-23	4.125% 07/31/2028 DD 07/31/23					
		CUSIP: 91282CHQ7	FEES:	0.00	POST PERIOD: 08/23		
		PRICE: 99.730450	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 31-JUL-23 TO 06-AUG-23							
B	31-AUG-23	U S TREASURY NOTE	40,000.000	39,764.19-	39,764.19		
	01-SEP-23	4.125% 07/31/2028 DD 07/31/23					
		CUSIP: 91282CHQ7	FEES:	0.00	POST PERIOD: 08/23		
		PRICE: 99.410475	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-JUL-23 TO 31-AUG-23							

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B	31-AUG-23	U S TREASURY NOTE	15,000.000	14,727.01-	14,727.01	
	01-SEP-23	3.875% 08/15/2033 DD 08/15/23				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 98.180066	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23						
B	29-SEP-23	U S TREASURY NOTE	15,000.000	14,173.30-	14,173.30	
	02-OCT-23	3.875% 08/15/2033 DD 08/15/23				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 94.488666	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-AUG-23 TO 01-OCT-23						
B	25-OCT-23	U S TREASURY NOTE	115,000.000	105,517.00-	105,517.00	
	26-OCT-23	3.875% 08/15/2033 DD 08/15/23				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 91.753913	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 25-OCT-23						
B	30-NOV-23	U S TREASURY NOTE	100,000.000	96,051.18-	96,051.18	
	01-DEC-23	3.875% 08/15/2033 DD 08/15/23				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 96.051180	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 30-NOV-23						
B	14-DEC-23	U S TREASURY NOTE	35,000.000	34,849.75-	34,849.75	
	15-DEC-23	3.875% 08/15/2033 DD 08/15/23				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 99.570714	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23						
B	31-AUG-23	U S TREASURY NOTE	40,000.000	39,820.48-	39,820.48	
	01-SEP-23	4.125% 08/31/2030 DD 08/31/23				
		CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 99.551200	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-AUG-23 TO 31-AUG-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	29-SEP-23	U S TREASURY NOTE	30,000.000	29,128.13-	29,128.13	
	02-OCT-23	4.125% 08/31/2030 DD 08/31/23				
		CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 97.093766	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23						
B	25-OCT-23	U S TREASURY NOTE	70,000.000	68,594.81-	68,594.81	
	26-OCT-23	4.625% 09/30/2030 DD 09/30/23				
		CUSIP: 91282CHZ7	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 97.992585	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK	
PAYMENT PERIOD 30-SEP-23 TO 25-OCT-23						
B	30-NOV-23	U S TREASURY NOTE	45,000.000	45,647.06-	45,647.06	
	01-DEC-23	4.625% 09/30/2030 DD 09/30/23				
		CUSIP: 91282CHZ7	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 101.437911	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK	
PAYMENT PERIOD 30-SEP-23 TO 30-NOV-23						
B	31-OCT-23	U S TREASURY NOTE	55,000.000	55,135.35-	55,135.35	
	01-NOV-23	4.875% 10/31/2028 DD 10/31/23				
		CUSIP: 91282CJF9	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 100.246090	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 31-OCT-23 TO 31-OCT-23						
B	14-DEC-23	U S TREASURY NOTE	610,000.000	635,662.89-	635,662.89	
	15-DEC-23	4.875% 10/31/2028 DD 10/31/23				
		CUSIP: 91282CJF9	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 104.207031	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 31-OCT-23 TO 14-DEC-23						
B	15-DEC-23	U S TREASURY NOTE	860,000.000	867,460.69-	867,460.69	
	18-DEC-23	4.875% 11/30/2025 DD 11/30/23				
		CUSIP: 91282CJL6	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 100.867522	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK	
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	14-DEC-23	U S TREASURY NOTE	30,000.000	30,800.51-	30,800.51	
	15-DEC-23	4.375% 11/30/2030 DD 11/30/23				
		CUSIP: 91282CJM4	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 102.668366	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 30-NOV-23 TO 14-DEC-23						
B	21-SEP-23	U S TREASURY NOTE	90,000.000	86,544.15-	86,544.15	
	22-SEP-23	1.250% 08/31/2024 DD 08/31/19				
		CUSIP: 912828YE4	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 96.160166	COMMISSION:	0.00	BROKER: NATWEST MARKETS SECURITIES INC.,NEW YORK	
PAYMENT PERIOD 31-AUG-23 TO 21-SEP-23						
B	31-JAN-23	U S TREASURY NOTE	100,000.000	94,664.40-	94,664.40	
	01-FEB-23	1.375% 01/31/2025 DD 01/31/20				
		CUSIP: 912828Z52	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 94.664400	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 31-JUL-22 TO 31-JAN-23						
B	13-FEB-23	U S TREASURY NOTE	225,000.000	211,798.83-	211,798.83	
	14-FEB-23	1.375% 01/31/2025 DD 01/31/20				
		CUSIP: 912828Z52	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 94.132813	COMMISSION:	0.00	BROKER: SG AMERICAS SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 31-JAN-23 TO 13-FEB-23						
B	30-MAR-23	WESTERN MIDSTREAM OPERATING LP	4,000.000	3,989.12-	3,989.12	
	04-APR-23	6.150% 04/01/2033 DD 04/04/23				
		CUSIP: 958667AE7	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 99.728000	COMMISSION:	0.00	BROKER: BK OF NEW YORK MELLON/TORONTO DOMINION	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL FIXED INCOME SECURITIES						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		6,642,900.86-	6,642,900.86	0.00
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		84,838.14-	0.00	
TOTAL PURCHASES						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		8,007,251.55-	8,007,251.55	0.00
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		84,838.14-	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY

SALES (* INDICATES PENDING SETTLEMENT)

CASH & CASH EQUIVALENTS

U.S. DOLLAR

S	03-JAN-23	DREYFUS INS RSRV PR MONEY 6546	84,911.090-	84,911.09	84,911.09-	
	03-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	25-JAN-23	DREYFUS INS RSRV PR MONEY 6546	42,318.280-	42,318.28	42,318.28-	
	25-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	30-JAN-23	DREYFUS INS RSRV PR MONEY 6546	17,719.150-	17,719.15	17,719.15-	
	30-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	01-FEB-23	DREYFUS INS RSRV PR MONEY 6546	111,108.080-	111,108.08	111,108.08-	
	01-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	24-FEB-23	DREYFUS INS RSRV PR MONEY 6546	16,996.840-	16,996.84	16,996.84-	
	24-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	01-MAR-23	DREYFUS INS RSRV PR MONEY 6546	60,820.960-	60,820.96	60,820.96-	
	01-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	08-MAR-23	DREYFUS INS RSRV PR MONEY 6546	16,978.240-	16,978.24	16,978.24-	
	08-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	22-MAR-23	DREYFUS INS RSRV PR MONEY 6546	28,743.290-	28,743.29	28,743.29-	
	22-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	24-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,996.580-	1,996.58	1,996.58-	
	24-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	28-MAR-23	DREYFUS INS RSRV PR MONEY 6546	6,001.200-	6,001.20	6,001.20-	
	28-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	04-APR-23	DREYFUS INS RSRV PR MONEY 6546	14,800.380-	14,800.38	14,800.38-	
	04-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	14-APR-23	DREYFUS INS RSRV PR MONEY 6546	62,690.620-	62,690.62	62,690.62-	
	14-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	08-MAY-23	DREYFUS INS RSRV PR MONEY 6546	1,077.470-	1,077.47	1,077.47-	
	08-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	19-MAY-23	DREYFUS INS RSRV PR MONEY 6546	14,980.650-	14,980.65	14,980.65-		
	19-MAY-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	25-MAY-23	DREYFUS INS RSRV PR MONEY 6546	24,295.080-	24,295.08	24,295.08-		
	25-MAY-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	01-JUN-23	DREYFUS INS RSRV PR MONEY 6546	28,929.280-	28,929.28	28,929.28-		
	01-JUN-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	06-JUN-23	DREYFUS INS RSRV PR MONEY 6546	4,207.580-	4,207.58	4,207.58-		
	06-JUN-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	08-JUN-23	DREYFUS INS RSRV PR MONEY 6546	18,000.000-	18,000.00	18,000.00-		
	08-JUN-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	26-JUN-23	DREYFUS INS RSRV PR MONEY 6546	78,817.170-	78,817.17	78,817.17-		
	26-JUN-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	28-JUN-23	DREYFUS INS RSRV PR MONEY 6546	22,985.120-	22,985.12	22,985.12-		
	28-JUN-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	29-JUN-23	DREYFUS INS RSRV PR MONEY 6546	10,127.750-	10,127.75	10,127.75-	
	29-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	03-JUL-23	DREYFUS INS RSRV PR MONEY 6546	82,399.180-	82,399.18	82,399.18-	
	03-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	07-JUL-23	DREYFUS INS RSRV PR MONEY 6546	89,556.110-	89,556.11	89,556.11-	
	07-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	17-JUL-23	DREYFUS INS RSRV PR MONEY 6546	23,436.760-	23,436.76	23,436.76-	
	17-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	27-JUL-23	DREYFUS INS RSRV PR MONEY 6546	7,970.560-	7,970.56	7,970.56-	
	27-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	01-AUG-23	DREYFUS INS RSRV PR MONEY 6546	176,022.410-	176,022.41	176,022.41-	
	01-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	08-AUG-23	DREYFUS INS RSRV PR MONEY 6546	3,998.320-	3,998.32	3,998.32-	
	08-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	18-AUG-23	DREYFUS INS RSRV PR MONEY 6546	276.260-	276.26	276.26-		
	18-AUG-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	24-AUG-23	DREYFUS INS RSRV PR MONEY 6546	6,990.830-	6,990.83	6,990.83-		
	24-AUG-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	30-AUG-23	DREYFUS INS RSRV PR MONEY 6546	33,610.420-	33,610.42	33,610.42-		
	30-AUG-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	01-SEP-23	DREYFUS INS RSRV PR MONEY 6546	56,711.170-	56,711.17	56,711.17-		
	01-SEP-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	07-SEP-23	DREYFUS INS RSRV PR MONEY 6546	917.300-	917.30	917.30-		
	07-SEP-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	14-SEP-23	DREYFUS INS RSRV PR MONEY 6546	18,498.550-	18,498.55	18,498.55-		
	14-SEP-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	19-SEP-23	DREYFUS INS RSRV PR MONEY 6546	64,416.280-	64,416.28	64,416.28-		
	19-SEP-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	22-SEP-23	DREYFUS INS RSRV PR MONEY 6546	4,819.150-	4,819.15	4,819.15-	
	22-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	28-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,061.390-	1,061.39	1,061.39-	
	28-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	02-OCT-23	DREYFUS INS RSRV PR MONEY 6546	55,988.720-	55,988.72	55,988.72-	
	02-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	25-OCT-23	DREYFUS INS RSRV PR MONEY 6546	5,343.180-	5,343.18	5,343.18-	
	25-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	26-OCT-23	DREYFUS INS RSRV PR MONEY 6546	47,163.510-	47,163.51	47,163.51-	
	26-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	01-NOV-23	DREYFUS INS RSRV PR MONEY 6546	16,045.520-	16,045.52	16,045.52-	
	01-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	02-NOV-23	DREYFUS INS RSRV PR MONEY 6546	23,185.200-	23,185.20	23,185.20-	
	02-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	21-NOV-23	DREYFUS INS RSRV PR MONEY 6546	2,956.800-	2,956.80	2,956.80-		
	21-NOV-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	01-DEC-23	DREYFUS INS RSRV PR MONEY 6546	26,310.000-	26,310.00	26,310.00-		
	01-DEC-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	08-DEC-23	DREYFUS INS RSRV PR MONEY 6546	14,403.120-	14,403.12	14,403.12-		
	08-DEC-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	14-DEC-23	DREYFUS INS RSRV PR MONEY 6546	9,578.830-	9,578.83	9,578.83-		
	14-DEC-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	18-DEC-23	DREYFUS INS RSRV PR MONEY 6546	55,590.300-	55,590.30	55,590.30-		
	18-DEC-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL CASH & CASH EQUIVALENTS						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		1,495,754.68	1,495,754.68-	0.00
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		0.00	0.00	
FIXED INCOME SECURITIES						
		U.S. DOLLAR				
S	11-JUL-23	ABBOTT LABORATORIES	15,000.000-	14,817.75	14,902.84-	85.09-
	13-JUL-23	4.900% 11/30/2046 DD 11/22/16				
		CUSIP: 002824BH2	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 98.785000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 30-MAY-23 TO 12-JUL-23						
S	12-JUN-23	AMERICAN EXPRESS CO	15,000.000-	14,768.10	15,041.33-	273.23-
	14-JUN-23	3.400% 02/22/2024 DD 02/22/19				
		CUSIP: 025816CC1	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 98.454000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY	
PAYMENT PERIOD 22-FEB-23 TO 13-JUN-23						
S	29-AUG-23	APPLE INC	10,000.000-	9,888.90	9,999.59-	110.69-
	31-AUG-23	3.000% 02/09/2024 DD 02/09/17				
		CUSIP: 037833CG3	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 98.889000	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK	
PAYMENT PERIOD 09-AUG-23 TO 30-AUG-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	29-AUG-23	ARIZONA ST TRANSPRTN BRD HIGHW	5,000.000-	4,352.75	5,000.00-	647.25-
	20-SEP-23	2.462% 07/01/2030 DD 02/12/20				
		PTRN// 743666				
		CUSIP: 040654YA7	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 87.055000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	29-AUG-23	BANK OF AMERICA CORP	15,000.000-	14,841.15	15,009.29-	168.14-
	31-AUG-23	4.000% 04/01/2024 DD 04/01/14				
		CUSIP: 06051GFF1	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 98.941000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY	
PAYMENT PERIOD 01-APR-23 TO 30-AUG-23						
S	05-JUL-23	BANK OF AMERICA CORP	30,000.000-	28,743.30	30,126.77-	1,383.47-
	07-JUL-23	3.500% 04/19/2026 DD 04/19/16				
		CUSIP: 06051GFX2	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 95.811000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER SMITH INC NY	
PAYMENT PERIOD 19-APR-23 TO 06-JUL-23						
S	05-JAN-23	BANK OF AMERICA CORP	35,000.000-	27,617.10	35,000.00-	7,382.90-
	09-JAN-23	VAR RT 10/20/2032 DD 10/20/21				
		CUSIP: 06051GKD0	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 78.906000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 20-OCT-22 TO 08-JAN-23						
S	11-APR-23	BOSTON PROPERTIES LP	35,000.000-	30,665.25	34,909.22-	4,243.97-
	13-APR-23	2.750% 10/01/2026 DD 08/17/16				
		CUSIP: 10112RAY0	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 87.615000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
PAYMENT PERIOD 01-APR-23 TO 12-APR-23						
S	30-JUN-23	COMM 2013-LC13 MORTGAG LC13 A5	2,353.690-	2,353.69	2,406.22-	52.53-
	12-JUL-23	4.205% 08/10/2046 DD 09/01/13				
		CUSIP: 12626GAF0	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 100.000000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	29-AUG-23	CANADIAN PACIFIC RAILWAY CO	10,000.000-	8,792.30	9,997.11-	1,204.81-
	31-AUG-23	2.450% 12/02/2031 DD 12/02/21				
		CUSIP: 13645RBF0	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 87.923000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23						
S	29-AUG-23	CANADIAN PACIFIC RAILWAY CO	10,000.000-	8,082.10	9,951.23-	1,869.13-
	31-AUG-23	3.000% 12/02/2041 DD 12/02/21				
		CUSIP: 13645RBG8	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 80.821000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23						
S	23-AUG-23	CITIGROUP INC	20,000.000-	19,347.60	20,000.00-	652.40-
	25-AUG-23	VAR RT 05/24/2028 DD 05/24/22				
		CUSIP: 172967NS6	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 96.738000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 24-MAY-23 TO 24-AUG-23						
S	18-SEP-23	WALT DISNEY CO/THE	30,000.000-	18,669.60	28,481.92-	9,812.32-
	20-SEP-23	2.750% 09/01/2049 DD 09/06/19				
		CUSIP: 254687FM3	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 62.232000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 01-SEP-23 TO 19-SEP-23						
S	25-SEP-23	DOLLAR GENERAL CORP	15,000.000-	12,880.35	14,993.09-	2,112.74-
	27-SEP-23	3.500% 04/03/2030 DD 04/03/20				
		CUSIP: 256677AG0	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 85.869000	COMMISSION:	0.00	BROKER: JEFFERIES & CO INC, NEW YORK	
PAYMENT PERIOD 03-APR-23 TO 26-SEP-23						
S	10-AUG-23	FHLMC POOL #SD-1440	90,548.107-	81,465.00	89,146.30-	7,681.30-
	11-AUG-23	3.500% 07/01/2052 DD 08/01/22				
		IMA #: 0811B1Q9223C007349				
		CUSIP: 3132DNS53	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 89.968749	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	31-MAY-23	FHLMC MULTICLASS MTG 4582 GA	22.980-	22.98	23.55-	.57-
	15-JUN-23	VAR RT 03/15/2052 DD 05/01/16				
		CUSIP: 3137BPHR3	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 100.000000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
S	14-DEC-23	FNMA POOL #0AL2866	10,170.272-	9,530.26	10,282.31-	752.05-
	15-DEC-23	3.500% 11/01/2042 DD 01/01/13				
		CUSIP: 3138EKFG5	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 93.707031	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	30-JUN-23	FHLMC MULTICLASS MTG 3625 B	101.000-	101.00	101.96-	.96-
	15-JUL-23	4.000% 01/15/2025 DD 01/01/10				
		CUSIP: 31398LZ76	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 100.000000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
S	14-DEC-23	FNMA POOL #0BV7937	82,420.027-	77,581.07	82,407.48-	4,826.41-
	15-DEC-23	4.000% 08/01/2052 DD 08/01/22				
		CUSIP: 3140MMZB7	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 94.128906	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	14-DEC-23	FNMA POOL #0FS2253	83,366.830-	77,000.34	76,259.67-	740.67
	15-DEC-23	3.500% 04/01/2050 DD 06/01/22				
		CUSIP: 3140XHQF7	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 92.363281	COMMISSION:	0.00	BROKER: AMHERST PIERPONT SECURITIES, STAMFORD	
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	14-DEC-23	FNMA POOL #0FS2513	9,220.364-	8,725.13	9,377.78-	652.65-
	15-DEC-23	4.000% 07/01/2052 DD 07/01/22				
		CUSIP: 3140XHYK7	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 94.628910	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	14-DEC-23	FNMA POOL #0FS5231	62,998.391-	64,851.43	62,863.56-	1,987.87
	15-DEC-23	6.000% 07/01/2053 DD 07/01/23				
		IMA #: 1215B1Q9055C010326				
		CUSIP: 3140XLY51	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 102.941406	COMMISSION:	0.00	BROKER: MIZUHO SECURITIES USA/FIXED, NEW YORK	
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	11-APR-23	FIDELITY NATIONAL INFORMATION	20,000.000-	14,106.80	19,888.61-	5,781.81-
	13-APR-23	3.100% 03/01/2041 DD 03/02/21				
		CUSIP: 31620MBU9	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 70.534000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 01-MAR-23 TO 12-APR-23						
S	14-DEC-23	GNMA II POOL #0MA9242	19,910.829-	20,241.38	19,584.42-	656.96
	15-DEC-23	6.000% 10/20/2053 DD 10/01/23				
		CUSIP: 36179YHT4	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 101.660156	COMMISSION:	0.00	BROKER: INTL FCSTONE FIN INC/BD RATES, NEW YORK	
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	20-OCT-23	HEICO CORP	8,000.000-	7,350.00	7,971.11-	621.11-
	24-OCT-23	5.350% 08/01/2033 DD 07/27/23				
		CUSIP: 422806AB5	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 91.875000	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK	
PAYMENT PERIOD 01-AUG-23 TO 23-OCT-23						
S	29-NOV-23	JACKSON FINANCIAL INC	15,000.000-	11,944.35	14,962.12-	3,017.77-
	01-DEC-23	3.125% 11/23/2031 DD 05/23/22				
		CUSIP: 46817MAL1	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 79.629000	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK	
PAYMENT PERIOD 23-NOV-23 TO 30-NOV-23						
S	09-MAY-23	KEYCORP	10,000.000-	7,964.19	9,993.25-	2,029.06-
	11-MAY-23	2.250% 04/06/2027 DD 02/06/20				
		CUSIP: 49326EEK5	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 79.641900	COMMISSION:	0.00	BROKER: GOLDMAN SACHS INTL, LONDON	
PAYMENT PERIOD 06-APR-23 TO 10-MAY-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	11-APR-23	MASSACHUSETTS ST WTR RESOURCES	15,000.000-	14,167.50	15,000.00-	832.50-
	27-APR-23	2.163% 08/01/2026 DD 11/01/19				
		PTRN// 721952				
		CUSIP: 576051VZ6	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 94.450000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	09-JUN-23	MERCK & CO INC	5,000.000-	4,905.90	4,997.78-	91.88-
	13-JUN-23	2.900% 03/07/2024 DD 03/07/19				
		CUSIP: 58933YAU9	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 98.118000	COMMISSION:	0.00	BROKER: JEFFERIES & CO INC, NEW YORK	
PAYMENT PERIOD 07-MAR-23 TO 12-JUN-23						
S	05-JUL-23	PAYPAL HOLDINGS INC	10,000.000-	9,281.70	9,987.95-	706.25-
	07-JUL-23	2.650% 10/01/2026 DD 09/26/19				
		CUSIP: 70450YAD5	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 92.817000	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 01-APR-23 TO 06-JUL-23						
S	05-JUL-23	PAYPAL HOLDINGS INC	10,000.000-	7,159.00	9,964.33-	2,805.33-
	07-JUL-23	3.250% 06/01/2050 DD 05/18/20				
		CUSIP: 70450YAJ2	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 71.590000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23						
S	09-JUN-23	PFIZER INC	5,000.000-	4,905.55	4,999.50-	93.95-
	13-JUN-23	2.950% 03/15/2024 DD 03/11/19				
		CUSIP: 717081ES8	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 98.111000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY	
PAYMENT PERIOD 15-MAR-23 TO 12-JUN-23						
S	24-MAY-23	U S TREASURY BOND	30,000.000-	21,953.79	32,823.62-	10,869.83-
	25-MAY-23	2.375% 05/15/2051 DD 05/15/21				
		CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 73.179300	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 15-MAY-23 TO 24-MAY-23						

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S	22-JUN-23	U S TREASURY BOND	50,000.000-	37,019.33	54,695.91-	17,676.58-
	23-JUN-23	2.375% 05/15/2051 DD 05/15/21				
		CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 74.038660	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 15-MAY-23 TO 22-JUN-23						
S	20-OCT-23	U S TREASURY BOND	10,000.000-	5,904.65	10,930.61-	5,025.96-
	23-OCT-23	2.375% 05/15/2051 DD 05/15/21				
		CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 59.046500	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 15-MAY-23 TO 22-OCT-23						
S	22-JUN-23	U S TREASURY BOND	25,000.000-	17,572.16	23,902.03-	6,329.87-
	23-JUN-23	1.750% 08/15/2041 DD 08/15/21				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 70.288640	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-FEB-23 TO 22-JUN-23						
S	18-OCT-23	U S TREASURY BOND	20,000.000-	12,011.64	19,134.67-	7,123.03-
	19-OCT-23	1.750% 08/15/2041 DD 08/15/21				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 60.058200	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23						
S	20-OCT-23	U S TREASURY BOND	10,000.000-	5,890.20	9,567.55-	3,677.35-
	23-OCT-23	1.750% 08/15/2041 DD 08/15/21				
		IMA #: 1023B1Q9051C009075				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 58.902000	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 22-OCT-23						
S	04-OCT-23	U S TREASURY BOND	20,000.000-	17,027.27	18,605.94-	1,578.67-
	05-OCT-23	3.875% 02/15/2043 DD 02/15/23				
		CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 85.136350	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23						

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S	01-DEC-23	U S TREASURY BOND	5,000.000-	4,529.67	4,653.40-	123.73-
	04-DEC-23	3.875% 02/15/2043 DD 02/15/23				
		CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 90.593400	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 03-DEC-23						
S	01-DEC-23	U S TREASURY BOND	10,000.000-	10,566.37	10,346.48-	219.89
	04-DEC-23	4.750% 11/15/2053 DD 11/15/23				
		CUSIP: 912810TV0	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 105.663700	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 15-NOV-23 TO 03-DEC-23						
S	25-OCT-23	U S TREASURY NOTE	60,000.000-	51,145.11	58,674.19-	7,529.08-
	26-OCT-23	1.250% 04/30/2028 DD 04/30/21				
		CUSIP: 91282CBZ3	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 85.241850	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 30-APR-23 TO 25-OCT-23						
S	15-DEC-23	U S TREASURY NOTE	240,000.000-	213,983.58	232,938.89-	18,955.31-
	18-DEC-23	1.250% 04/30/2028 DD 04/30/21				
		CUSIP: 91282CBZ3	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 89.159825	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-OCT-23 TO 17-DEC-23						
S	31-MAR-23	U S TREASURY NOTE	105,000.000-	99,462.54	99,279.05-	183.49
	03-APR-23	1.000% 12/15/2024 DD 12/15/21				
		CUSIP: 91282CDN8	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 94.726228	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK	
PAYMENT PERIOD 15-DEC-22 TO 02-APR-23						
S	28-APR-23	U S TREASURY NOTE	645,000.000-	611,792.58	611,403.52-	389.06
	01-MAY-23	1.000% 12/15/2024 DD 12/15/21				
		CUSIP: 91282CDN8	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 94.851562	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 15-DEC-22 TO 30-APR-23						

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S	26-JUN-23	U S TREASURY NOTE	75,000.000-	64,745.80	69,016.63-	4,270.83-
	27-JUN-23	1.875% 02/15/2032 DD 02/15/22				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 86.327733	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK	
PAYMENT PERIOD 15-FEB-23 TO 26-JUN-23						
S	18-OCT-23	U S TREASURY NOTE	30,000.000-	23,922.54	27,032.87-	3,110.33-
	19-OCT-23	1.875% 02/15/2032 DD 02/15/22				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 79.741800	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23						
S	19-OCT-23	U S TREASURY NOTE	55,000.000-	43,593.73	48,074.83-	4,481.10-
	20-OCT-23	1.875% 02/15/2032 DD 02/15/22				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 79.261327	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 19-OCT-23						
S	20-OCT-23	U S TREASURY NOTE	40,000.000-	31,682.65	34,595.48-	2,912.83-
	23-OCT-23	1.875% 02/15/2032 DD 02/15/22				
		IMA #: 1023B1Q9055C009062				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 79.206625	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 22-OCT-23						
S	13-FEB-23	U S TREASURY NOTE	85,000.000-	84,865.72	84,851.77-	13.95
	14-FEB-23	VAR RT 04/30/2024 DD 04/30/22				
		CUSIP: 91282CEL1	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 99.842023	COMMISSION:	0.00	BROKER: WELLS FARGO SECURITIES LLC, CHARLOTTE	
PAYMENT PERIOD 31-JAN-23 TO 13-FEB-23						
S	05-JUL-23	U S TREASURY NOTE	90,000.000-	87,689.93	87,693.43-	3.50-
	06-JUL-23	2.500% 05/31/2024 DD 05/31/22				
		CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 97.433255	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23						

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S	04-AUG-23	U S TREASURY NOTE	210,000.000-	205,209.37	205,135.59-	73.78
	07-AUG-23	2.500% 05/31/2024 DD 05/31/22				
		CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 97.718747	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 31-MAY-23 TO 06-AUG-23						
S	14-DEC-23	U S TREASURY NOTE	575,000.000-	557,390.63	564,782.90-	7,392.27-
	15-DEC-23	3.125% 08/31/2027 DD 08/31/22				
		CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 96.937500	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 31-AUG-23 TO 14-DEC-23						
S	13-FEB-23	U S TREASURY NOTE	200,000.000-	198,898.44	200,040.62-	1,142.18-
	14-FEB-23	4.375% 10/31/2024 DD 10/31/22				
		CUSIP: 91282CFQ9	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 99.449220	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 31-OCT-22 TO 13-FEB-23						
S	02-MAR-23	U S TREASURY NOTE	42,000.000-	41,530.64	42,008.28-	477.64-
	03-MAR-23	4.375% 10/31/2024 DD 10/31/22				
		CUSIP: 91282CFQ9	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 98.882476	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-OCT-22 TO 02-MAR-23						
S	21-MAR-23	U S TREASURY NOTE	70,000.000-	70,046.25	70,013.33-	32.92
	22-MAR-23	4.375% 10/31/2024 DD 10/31/22				
		CUSIP: 91282CFQ9	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 100.066071	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-OCT-22 TO 21-MAR-23						
S	28-APR-23	U S TREASURY NOTE	208,000.000-	207,901.80	208,036.72-	134.92-
	01-MAY-23	4.375% 10/31/2024 DD 10/31/22				
		CUSIP: 91282CFQ9	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 99.952788	COMMISSION:	0.00	BROKER: SG AMERICAS SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 31-OCT-22 TO 30-APR-23						

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S	05-JUN-23	U S TREASURY NOTE	345,000.000-	340,875.01	343,885.28-	3,010.27-
	06-JUN-23	3.875% 04/30/2025 DD 04/30/23				
		CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 98.804350	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 30-APR-23 TO 05-JUN-23						
S	31-AUG-23	U S TREASURY NOTE	56,000.000-	54,982.62	55,841.25-	858.63-
	01-SEP-23	3.875% 04/30/2025 DD 04/30/23				
		CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 98.183250	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 30-APR-23 TO 31-AUG-23						
S	06-SEP-23	U S TREASURY NOTE	65,000.000-	63,666.77	64,817.53-	1,150.76-
	07-SEP-23	3.875% 04/30/2025 DD 04/30/23				
		CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 97.948876	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 30-APR-23 TO 06-SEP-23						
S	04-OCT-23	U S TREASURY NOTE	100,000.000-	98,007.48	99,732.11-	1,724.63-
	05-OCT-23	3.875% 04/30/2025 DD 04/30/23				
		CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 98.007480	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 30-APR-23 TO 04-OCT-23						
S	25-OCT-23	U S TREASURY NOTE	85,000.000-	83,296.40	84,780.51-	1,484.11-
	26-OCT-23	3.875% 04/30/2025 DD 04/30/23				
		CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 97.995764	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK	
PAYMENT PERIOD 30-APR-23 TO 25-OCT-23						
S	31-OCT-23	U S TREASURY NOTE	50,000.000-	49,036.95	49,872.27-	835.32-
	01-NOV-23	3.875% 04/30/2025 DD 04/30/23				
		CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 98.073900	COMMISSION:	0.00	BROKER: NATWEST MARKETS SECURITIES INC.,NEW YORK	
PAYMENT PERIOD 30-APR-23 TO 31-OCT-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	30-NOV-23	U S TREASURY NOTE	124,000.000-	122,149.27	123,700.39-	1,551.12-
	01-DEC-23	3.875% 04/30/2025 DD 04/30/23				
		CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 98.507475	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 31-OCT-23 TO 30-NOV-23						
S	30-JUN-23	U S TREASURY NOTE	215,000.000-	210,355.66	213,127.77-	2,772.11-
	03-JUL-23	3.625% 05/31/2028 DD 05/31/23				
		CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 97.839841	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23						
S	05-JUL-23	U S TREASURY NOTE	240,000.000-	234,075.00	237,913.29-	3,838.29-
	06-JUL-23	3.625% 05/31/2028 DD 05/31/23				
		CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 97.531250	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23						
S	21-SEP-23	U S TREASURY NOTE	125,000.000-	119,731.45	123,956.80-	4,225.35-
	22-SEP-23	3.625% 05/31/2028 DD 05/31/23				
		CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 95.785160	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 31-MAY-23 TO 21-SEP-23						
S	15-NOV-23	U S TREASURY NOTE	45,000.000-	43,335.20	44,635.60-	1,300.40-
	16-NOV-23	3.625% 05/31/2028 DD 05/31/23				
		CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 96.300444	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-MAY-23 TO 15-NOV-23						
S	15-DEC-23	U S TREASURY NOTE	30,000.000-	29,603.81	29,761.42-	157.61-
	18-DEC-23	3.625% 05/31/2028 DD 05/31/23				
		CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 98.679366	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	15-DEC-23	U S TREASURY NOTE	565,000.000-	566,675.45	563,729.79-	2,945.66
	18-DEC-23	4.750% 07/31/2025 DD 07/31/23				
		CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 100.296539	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK	
PAYMENT PERIOD 31-JUL-23 TO 17-DEC-23						
S	21-SEP-23	U S TREASURY NOTE	60,000.000-	58,701.57	59,714.02-	1,012.45-
	22-SEP-23	4.125% 07/31/2028 DD 07/31/23				
		CUSIP: 91282CHQ7	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 97.835950	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK	
PAYMENT PERIOD 31-JUL-23 TO 21-SEP-23						
S	15-SEP-23	U S TREASURY NOTE	15,000.000-	14,466.15	14,728.06-	261.91-
	18-SEP-23	3.875% 08/15/2033 DD 08/15/23				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 96.441000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 17-SEP-23						
S	18-OCT-23	U S TREASURY NOTE	15,000.000-	13,873.76	14,176.43-	302.67-
	19-OCT-23	3.875% 08/15/2033 DD 08/15/23				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 92.491733	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23						
S	08-DEC-23	U S TREASURY NOTE	135,000.000-	131,034.38	128,203.39-	2,830.99
	11-DEC-23	3.875% 08/15/2033 DD 08/15/23				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 97.062503	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 10-DEC-23						
S	13-DEC-23	U S TREASURY NOTE	35,000.000-	34,208.26	32,145.08-	2,063.18
	14-DEC-23	3.875% 08/15/2033 DD 08/15/23				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 97.737885	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 15-AUG-23 TO 13-DEC-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	15-SEP-23	U S TREASURY NOTE	40,000.000-	39,329.53	39,821.52-	491.99-
	18-SEP-23	4.125% 08/31/2030 DD 08/31/23				
		CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 98.323825	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-AUG-23 TO 17-SEP-23						
S	04-OCT-23	U S TREASURY NOTE	30,000.000-	28,867.85	29,129.02-	261.17-
	05-OCT-23	4.125% 08/31/2030 DD 08/31/23				
		CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 96.226166	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK	
PAYMENT PERIOD 31-AUG-23 TO 04-OCT-23						
S	29-SEP-23	U S TREASURY NOTE	90,000.000-	86,614.45	86,643.73-	29.28-
	02-OCT-23	1.250% 08/31/2024 DD 08/31/19				
		CUSIP: 912828YE4	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 96.238277	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23						
S	05-JUN-23	U S TREASURY NOTE	325,000.000-	307,912.11	309,363.46-	1,451.35-
	06-JUN-23	1.375% 01/31/2025 DD 01/31/20				
		CUSIP: 912828Z52	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 94.742187	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 31-JAN-23 TO 05-JUN-23						
S	30-AUG-23	URUGUAY GOVERNMENT INTERNATION	5,000.000-	4,910.50	5,577.85-	667.35-
	01-SEP-23	4.375% 01/23/2031 DD 01/23/19				
		CUSIP: 917288BK7	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 98.210000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 23-JUL-23 TO 31-AUG-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL FIXED INCOME SECURITIES						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		6,099,169.54	6,277,125.17-	177,955.63-
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		0.00	0.00	
TOTAL SALES						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		7,594,924.22	7,772,879.85-	177,955.63-
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		0.00	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PRINCIPAL PAYMENTS	(* INDICATES PENDING SETTLEMENT)					
FIXED INCOME SECURITIES						
U.S. DOLLAR						
PD	01-FEB-23	COMM 2014-UBS3 MORTGAG UBS3 A3	117.920-	117.92	124.22-	6.30-
	01-FEB-23	3.546% 06/10/2047 DD 06/01/14				
	10-FEB-23					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	01-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3	1,769.910-	1,769.91	1,862.76-	92.85-
	01-OCT-23	3.546% 06/10/2047 DD 06/01/14				
	03-NOV-23					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	01-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3	126.180-	126.18	132.78-	6.60-
	01-NOV-23	3.546% 06/10/2047 DD 06/01/14				
	10-NOV-23					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	01-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3	530.390-	530.39	558.08-	27.69-
	01-DEC-23	3.546% 06/10/2047 DD 06/01/14				
	12-DEC-23					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	15-JAN-23	CNH EQUIPMENT TRUST 2021- A A3	1,241.900-	1,241.90	1,241.72-	.18
	15-JAN-23	0.400% 12/15/2025 DD 03/15/21				
	17-JAN-23					
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23						
PD	15-FEB-23	CNH EQUIPMENT TRUST 2021- A A3	1,167.160-	1,167.16	1,166.99-	.17
	15-FEB-23	0.400% 12/15/2025 DD 03/15/21				
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	15-MAR-23	CNH EQUIPMENT TRUST 2021- A A3	904.850-	904.85	904.72-	.13
	15-MAR-23	0.400% 12/15/2025 DD 03/15/21				
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23						
PD	15-APR-23	CNH EQUIPMENT TRUST 2021- A A3	1,577.490-	1,577.49	1,577.28-	.21
	15-APR-23	0.400% 12/15/2025 DD 03/15/21				
	17-APR-23					
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23						
PD	15-MAY-23	CNH EQUIPMENT TRUST 2021- A A3	1,492.000-	1,492.00	1,491.81-	.19
	15-MAY-23	0.400% 12/15/2025 DD 03/15/21				
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23						
PD	15-JUN-23	CNH EQUIPMENT TRUST 2021- A A3	1,638.910-	1,638.91	1,638.70-	.21
	15-JUN-23	0.400% 12/15/2025 DD 03/15/21				
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23						
PD	15-JUL-23	CNH EQUIPMENT TRUST 2021- A A3	1,721.270-	1,721.27	1,721.06-	.21
	15-JUL-23	0.400% 12/15/2025 DD 03/15/21				
	17-JUL-23					
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23						
PD	15-AUG-23	CNH EQUIPMENT TRUST 2021- A A3	1,501.960-	1,501.96	1,501.78-	.18
	15-AUG-23	0.400% 12/15/2025 DD 03/15/21				
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23						
PD	15-SEP-23	CNH EQUIPMENT TRUST 2021- A A3	1,388.910-	1,388.91	1,388.75-	.16
	15-SEP-23	0.400% 12/15/2025 DD 03/15/21				
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23						
PD	15-OCT-23	CNH EQUIPMENT TRUST 2021- A A3	1,445.680-	1,445.68	1,445.52-	.16
	15-OCT-23	0.400% 12/15/2025 DD 03/15/21				
	16-OCT-23					
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	15-NOV-23	CNH EQUIPMENT TRUST 2021- A A3	1,408.510-	1,408.51	1,408.36-	.15
	15-NOV-23	0.400% 12/15/2025 DD 03/15/21				
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23						
PD	15-DEC-23	CNH EQUIPMENT TRUST 2021- A A3	1,496.200-	1,496.20	1,496.05-	.15
	15-DEC-23	0.400% 12/15/2025 DD 03/15/21				
PAYMENT PERIOD 15-DEC-23 TO 14-JAN-24						
PD	01-APR-23	COMM 2013-LC13 MORTGAG LC13 A5	462.460-	462.46	472.85-	10.39-
	01-APR-23	4.205% 08/10/2046 DD 09/01/13				
	12-APR-23					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	01-MAY-23	COMM 2013-LC13 MORTGAG LC13 A5	1,260.840-	1,260.84	1,289.12-	28.28-
	01-MAY-23	4.205% 08/10/2046 DD 09/01/13				
	12-MAY-23					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	01-JUN-23	COMM 2013-LC13 MORTGAG LC13 A5	4,989.590-	4,989.59	5,101.26-	111.67-
	01-JUN-23	4.205% 08/10/2046 DD 09/01/13				
	12-JUN-23					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	15-JAN-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,327.090-	1,327.09	1,326.98-	.11
	15-JAN-23	1.890% 12/16/2024 DD 01/22/20				
	17-JAN-23					
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23						
PD	15-FEB-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,273.920-	1,273.92	1,273.82-	.10
	15-FEB-23	1.890% 12/16/2024 DD 01/22/20				
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23						
PD	15-MAR-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,212.070-	1,212.07	1,211.98-	.09
	15-MAR-23	1.890% 12/16/2024 DD 01/22/20				
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	15-APR-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,374.400-	1,374.40	1,374.30-	.10
	15-APR-23	1.890% 12/16/2024 DD 01/22/20				
	17-APR-23					
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23						
PD	15-MAY-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,175.900-	1,175.90	1,175.82-	.08
	15-MAY-23	1.890% 12/16/2024 DD 01/22/20				
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23						
PD	15-JUN-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,233.480-	1,233.48	1,233.40-	.08
	15-JUN-23	1.890% 12/16/2024 DD 01/22/20				
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23						
PD	15-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,160.430-	1,160.43	1,160.36-	.07
	15-JUL-23	1.890% 12/16/2024 DD 01/22/20				
	17-JUL-23					
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23						
PD	15-AUG-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,073.700-	1,073.70	1,073.64-	.06
	15-AUG-23	1.890% 12/16/2024 DD 01/22/20				
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23						
PD	15-SEP-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,149.140-	1,149.14	1,149.10-	.04
	15-SEP-23	1.890% 12/16/2024 DD 01/22/20				
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23						
PD	15-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	438.815-	438.82	438.81-	.01
	15-OCT-23	1.890% 12/16/2024 DD 01/22/20				
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23						
PD	10-AUG-23	CARVANA AUTO RECEIVABLES P4 A3	785.650-	785.65	785.61-	.04
	10-AUG-23	1.310% 01/11/2027 DD 12/29/21				
PAYMENT PERIOD 10-AUG-23 TO 09-SEP-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	10-SEP-23	CARVANA AUTO RECEIVABLES P4 A3	1,064.300-	1,064.30	1,064.24-	.06
	10-SEP-23	1.310% 01/11/2027 DD 12/29/21				
	11-SEP-23					
PAYMENT PERIOD 10-SEP-23 TO 09-OCT-23						
PD	10-OCT-23	CARVANA AUTO RECEIVABLES P4 A3	964.770-	964.77	964.72-	.05
	10-OCT-23	1.310% 01/11/2027 DD 12/29/21				
PAYMENT PERIOD 10-OCT-23 TO 09-NOV-23						
PD	10-NOV-23	CARVANA AUTO RECEIVABLES P4 A3	963.840-	963.84	963.79-	.05
	10-NOV-23	1.310% 01/11/2027 DD 12/29/21				
PAYMENT PERIOD 10-NOV-23 TO 09-DEC-23						
PD	10-DEC-23	CARVANA AUTO RECEIVABLES P4 A3	922.740-	922.74	922.69-	.05
	10-DEC-23	1.310% 01/11/2027 DD 12/29/21				
	11-DEC-23					
PAYMENT PERIOD 10-DEC-23 TO 09-JAN-24						
PD	01-JAN-23	CITIGROUP COMMERCIAL MOR C5 A3	40.360-	40.36	44.86-	4.50-
	01-JAN-23	3.963% 06/10/2051 DD 06/01/18				
	12-JAN-23					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	01-FEB-23	CITIGROUP COMMERCIAL MOR C5 A3	387.510-	387.51	430.63-	43.12-
	01-FEB-23	3.963% 06/10/2051 DD 06/01/18				
	10-FEB-23					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	01-MAR-23	CITIGROUP COMMERCIAL MOR C5 A3	53.070-	53.07	58.97-	5.90-
	01-MAR-23	3.963% 06/10/2051 DD 06/01/18				
	10-MAR-23					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-APR-23	CITIGROUP COMMERCIAL MOR C5 A3	19.480-	19.48	21.64-	2.16-
	01-APR-23	3.963% 06/10/2051 DD 06/01/18				
	13-APR-23					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	01-JAN-23	FHLMC POOL #SD-1440	158.580-	158.58	156.10-	2.48
	01-JAN-23	3.500% 07/01/2052 DD 08/01/22				
	25-JAN-23					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	01-FEB-23	FHLMC POOL #SD-1440	147.600-	147.60	145.29-	2.31
	01-FEB-23	3.500% 07/01/2052 DD 08/01/22				
	27-FEB-23					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	01-MAR-23	FHLMC POOL #SD-1440	339.400-	339.40	334.10-	5.30
	01-MAR-23	3.500% 07/01/2052 DD 08/01/22				
	27-MAR-23					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	01-APR-23	FHLMC POOL #SD-1440	155.370-	155.37	152.95-	2.42
	01-APR-23	3.500% 07/01/2052 DD 08/01/22				
	25-APR-23					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	01-MAY-23	FHLMC POOL #SD-1440	405.870-	405.87	399.55-	6.32
	01-MAY-23	3.500% 07/01/2052 DD 08/01/22				
	25-MAY-23					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	01-JUN-23	FHLMC POOL #SD-1440	151.980-	151.98	149.62-	2.36
	01-JUN-23	3.500% 07/01/2052 DD 08/01/22				
	26-JUN-23					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-JUL-23	FHLMC POOL #SD-1440	167.250-	167.25	164.66-	2.59
	01-JUL-23	3.500% 07/01/2052 DD 08/01/22				
	25-JUL-23					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	01-AUG-23	FHLMC POOL #SD-1440	615.390-	615.39	605.86-	9.53
	01-AUG-23	3.500% 07/01/2052 DD 08/01/22				
	25-AUG-23					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	01-SEP-23	FHLMC POOL #SD-3516	323.790-	323.79	323.84-	.05-
	01-SEP-23	5.500% 08/01/2053 DD 07/01/23				
	25-SEP-23					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	01-OCT-23	FHLMC POOL #SD-3516	458.690-	458.69	458.76-	.07-
	01-OCT-23	5.500% 08/01/2053 DD 07/01/23				
	25-OCT-23					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	01-NOV-23	FHLMC POOL #SD-3516	438.610-	438.61	438.68-	.07-
	01-NOV-23	5.500% 08/01/2053 DD 07/01/23				
	27-NOV-23					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	01-DEC-23	FHLMC POOL #SD-3516	561.170-	561.17	561.26-	.09-
	01-DEC-23	5.500% 08/01/2053 DD 07/01/23				
	26-DEC-23					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	01-JAN-23	FHLMC MULTICLASS MTG 4582 GA	150.180-	150.18	153.84-	3.66-
	01-JAN-23	VAR RT 03/15/2052 DD 05/01/16				
	17-JAN-23					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-FEB-23	FHLMC MULTICLASS MTG 4582 GA	108.680-	108.68	111.33-	2.65-
	01-FEB-23	VAR RT 03/15/2052 DD 05/01/16				
	15-FEB-23					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	01-MAR-23	FHLMC MULTICLASS MTG 4582 GA	86.410-	86.41	88.51-	2.10-
	01-MAR-23	VAR RT 03/15/2052 DD 05/01/16				
	15-MAR-23					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	01-APR-23	FHLMC MULTICLASS MTG 4582 GA	131.530-	131.53	134.72-	3.19-
	01-APR-23	VAR RT 03/15/2052 DD 05/01/16				
	17-APR-23					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	01-MAY-23	FHLMC MULTICLASS MTG 4582 GA	90.870-	90.87	93.09-	2.22-
	01-MAY-23	VAR RT 03/15/2052 DD 05/01/16				
	15-MAY-23					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	01-JAN-23	FHLMC MULTICLASS MTG K030 A2	1,151.040-	1,151.04	1,154.82-	3.78-
	01-JAN-23	VAR RT 04/25/2023 DD 08/01/13				
	25-JAN-23					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	01-FEB-23	FHLMC MULTICLASS MTG K030 A2	1,677.840-	1,677.84	1,681.87-	4.03-
	01-FEB-23	VAR RT 04/25/2023 DD 08/01/13				
	27-FEB-23					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	01-MAR-23	FHLMC MULTICLASS MTG K030 A2	628.970-	628.97	629.97-	1.00-
	01-MAR-23	VAR RT 04/25/2023 DD 08/01/13				
	27-MAR-23					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-JAN-23	FHLMC MULTICLASS MTG K029 A2	8,854.940-	8,854.94	8,871.78-	16.84-
	01-JAN-23	VAR RT 02/25/2023 DD 07/01/13				
	25-JAN-23					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	01-JAN-23	FNMA POOL #0AL2866	717.820-	717.82	726.01-	8.19-
	01-JAN-23	3.500% 11/01/2042 DD 01/01/13				
	25-JAN-23					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	01-FEB-23	FNMA POOL #0AL2866	507.250-	507.25	513.02-	5.77-
	01-FEB-23	3.500% 11/01/2042 DD 01/01/13				
	27-FEB-23					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	01-MAR-23	FNMA POOL #0AL2866	536.490-	536.49	542.57-	6.08-
	01-MAR-23	3.500% 11/01/2042 DD 01/01/13				
	27-MAR-23					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	01-APR-23	FNMA POOL #0AL2866	547.250-	547.25	553.44-	6.19-
	01-APR-23	3.500% 11/01/2042 DD 01/01/13				
	25-APR-23					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	01-MAY-23	FNMA POOL #0AL2866	743.680-	743.68	752.06-	8.38-
	01-MAY-23	3.500% 11/01/2042 DD 01/01/13				
	25-MAY-23					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	01-JUN-23	FNMA POOL #0AL2866	339.430-	339.43	343.24-	3.81-
	01-JUN-23	3.500% 11/01/2042 DD 01/01/13				
	26-JUN-23					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-JUL-23	FNMA POOL #0AL2866	827.120-	827.12	836.39-	9.27-
	01-JUL-23	3.500% 11/01/2042 DD 01/01/13				
	25-JUL-23					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	01-AUG-23	FNMA POOL #0AL2866	668.560-	668.56	676.03-	7.47-
	01-AUG-23	3.500% 11/01/2042 DD 01/01/13				
	25-AUG-23					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	01-SEP-23	FNMA POOL #0AL2866	513.620-	513.62	519.34-	5.72-
	01-SEP-23	3.500% 11/01/2042 DD 01/01/13				
	25-SEP-23					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	01-OCT-23	FNMA POOL #0AL2866	340.680-	340.68	344.46-	3.78-
	01-OCT-23	3.500% 11/01/2042 DD 01/01/13				
	25-OCT-23					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	01-NOV-23	FNMA POOL #0AL2866	1,015.730-	1,015.73	1,026.97-	11.24-
	01-NOV-23	3.500% 11/01/2042 DD 01/01/13				
	27-NOV-23					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	01-DEC-23	FNMA POOL #0AL2866	454.420-	454.42	459.43-	5.01-
	01-DEC-23	3.500% 11/01/2042 DD 01/01/13				
	26-DEC-23					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	01-JAN-23	FHLMC MULTICLASS MTG 3625 B	110.720-	110.72	112.12-	1.40-
	01-JAN-23	4.000% 01/15/2025 DD 01/01/10				
	17-JAN-23					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-FEB-23	FHLMC MULTICLASS MTG 3625 B	143.200-	143.20	144.94-	1.74-
	01-FEB-23	4.000% 01/15/2025 DD 01/01/10				
	15-FEB-23					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	01-MAR-23	FHLMC MULTICLASS MTG 3625 B	130.770-	130.77	132.30-	1.53-
	01-MAR-23	4.000% 01/15/2025 DD 01/01/10				
	15-MAR-23					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	01-APR-23	FHLMC MULTICLASS MTG 3625 B	109.090-	109.09	110.31-	1.22-
	01-APR-23	4.000% 01/15/2025 DD 01/01/10				
	17-APR-23					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	01-MAY-23	FHLMC MULTICLASS MTG 3625 B	134.770-	134.77	136.21-	1.44-
	01-MAY-23	4.000% 01/15/2025 DD 01/01/10				
	15-MAY-23					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	01-JUN-23	FHLMC MULTICLASS MTG 3625 B	104.720-	104.72	105.79-	1.07-
	01-JUN-23	4.000% 01/15/2025 DD 01/01/10				
	15-JUN-23					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	01-AUG-23	FHLMC MULTICLASS MTG 3625 B	109.920-	109.92	110.95-	1.03-
	01-AUG-23	4.000% 01/15/2025 DD 01/01/10				
	15-AUG-23					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	01-SEP-23	FHLMC MULTICLASS MTG 3625 B	114.880-	114.88	115.90-	1.02-
	01-SEP-23	4.000% 01/15/2025 DD 01/01/10				
	15-SEP-23					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-OCT-23	FHLMC MULTICLASS MTG 3625 B	104.490-	104.49	105.36-	.87-
	01-OCT-23	4.000% 01/15/2025 DD 01/01/10				
	16-OCT-23					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	01-NOV-23	FHLMC MULTICLASS MTG 3625 B	101.020-	101.02	101.81-	.79-
	01-NOV-23	4.000% 01/15/2025 DD 01/01/10				
	15-NOV-23					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	01-DEC-23	FHLMC MULTICLASS MTG 3625 B	112.490-	112.49	113.32-	.83-
	01-DEC-23	4.000% 01/15/2025 DD 01/01/10				
	15-DEC-23					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	01-JAN-23	FNMA POOL #0BV7937	346.200-	346.20	346.15-	.05
	01-JAN-23	4.000% 08/01/2052 DD 08/01/22				
	25-JAN-23					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	01-FEB-23	FNMA POOL #0BV7937	312.000-	312.00	311.95-	.05
	01-FEB-23	4.000% 08/01/2052 DD 08/01/22				
	27-FEB-23					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	01-MAR-23	FNMA POOL #0BV7937	141.200-	141.20	141.18-	.02
	01-MAR-23	4.000% 08/01/2052 DD 08/01/22				
	27-MAR-23					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	01-APR-23	FNMA POOL #0BV7937	245.580-	245.58	245.54-	.04
	01-APR-23	4.000% 08/01/2052 DD 08/01/22				
	25-APR-23					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-MAY-23	FNMA POOL #0BV7937	403.270-	403.27	403.21-	.06
	01-MAY-23	4.000% 08/01/2052 DD 08/01/22				
	25-MAY-23					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	01-JUN-23	FNMA POOL #0BV7937	190.820-	190.82	190.79-	.03
	01-JUN-23	4.000% 08/01/2052 DD 08/01/22				
	26-JUN-23					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	01-JUL-23	FNMA POOL #0BV7937	379.700-	379.70	379.64-	.06
	01-JUL-23	4.000% 08/01/2052 DD 08/01/22				
	25-JUL-23					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	01-AUG-23	FNMA POOL #0BV7937	575.790-	575.79	575.70-	.09
	01-AUG-23	4.000% 08/01/2052 DD 08/01/22				
	25-AUG-23					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	01-SEP-23	FNMA POOL #0BV7937	432.050-	432.05	431.98-	.07
	01-SEP-23	4.000% 08/01/2052 DD 08/01/22				
	25-SEP-23					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	01-OCT-23	FNMA POOL #0BV7937	679.840-	679.84	679.74-	.10
	01-OCT-23	4.000% 08/01/2052 DD 08/01/22				
	25-OCT-23					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	01-NOV-23	FNMA POOL #0BV7937	1,049.600-	1,049.60	1,049.44-	.16
	01-NOV-23	4.000% 08/01/2052 DD 08/01/22				
	27-NOV-23					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-DEC-23	FNMA POOL #0BV7937	501.170-	501.17	501.09-	.08
	01-DEC-23	4.000% 08/01/2052 DD 08/01/22				
	26-DEC-23					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	01-JAN-23	FNMA POOL #0FS2253	538.080-	538.08	491.29-	46.79
	01-JAN-23	3.500% 04/01/2050 DD 06/01/22				
	25-JAN-23					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	01-FEB-23	FNMA POOL #0FS2253	568.770-	568.77	519.39-	49.38
	01-FEB-23	3.500% 04/01/2050 DD 06/01/22				
	27-FEB-23					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	01-MAR-23	FNMA POOL #0FS2253	486.200-	486.20	444.06-	42.14
	01-MAR-23	3.500% 04/01/2050 DD 06/01/22				
	27-MAR-23					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	01-APR-23	FNMA POOL #0FS2253	958.190-	958.19	875.28-	82.91
	01-APR-23	3.500% 04/01/2050 DD 06/01/22				
	25-APR-23					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	01-MAY-23	FNMA POOL #0FS2253	831.030-	831.03	759.25-	71.78
	01-MAY-23	3.500% 04/01/2050 DD 06/01/22				
	25-MAY-23					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	01-JUN-23	FNMA POOL #0FS2253	572.820-	572.82	523.43-	49.39
	01-JUN-23	3.500% 04/01/2050 DD 06/01/22				
	26-JUN-23					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-JUL-23	FNMA POOL #0FS2253	456.540-	456.54	417.24-	39.30
	01-JUL-23	3.500% 04/01/2050 DD 06/01/22				
	25-JUL-23					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	01-AUG-23	FNMA POOL #0FS2253	295.760-	295.76	270.35-	25.41
	01-AUG-23	3.500% 04/01/2050 DD 06/01/22				
	25-AUG-23					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	01-SEP-23	FNMA POOL #0FS2253	876.610-	876.61	801.42-	75.19
	01-SEP-23	3.500% 04/01/2050 DD 06/01/22				
	25-SEP-23					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	01-OCT-23	FNMA POOL #0FS2253	911.590-	911.59	833.53-	78.06
	01-OCT-23	3.500% 04/01/2050 DD 06/01/22				
	25-OCT-23					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	01-NOV-23	FNMA POOL #0FS2253	774.470-	774.47	708.27-	66.20
	01-NOV-23	3.500% 04/01/2050 DD 06/01/22				
	27-NOV-23					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	01-DEC-23	FNMA POOL #0FS2253	411.330-	411.33	376.23-	35.10
	01-DEC-23	3.500% 04/01/2050 DD 06/01/22				
	26-DEC-23					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	01-JAN-23	FNMA POOL #0FS2513	356.150-	356.15	362.34-	6.19-
	01-JAN-23	4.000% 07/01/2052 DD 07/01/22				
	25-JAN-23					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-FEB-23	FNMA POOL #0FS2513	548.180-	548.18	557.69-	9.51-
	01-FEB-23	4.000% 07/01/2052 DD 07/01/22				
	27-FEB-23					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	01-MAR-23	FNMA POOL #0FS2513	169.030-	169.03	171.96-	2.93-
	01-MAR-23	4.000% 07/01/2052 DD 07/01/22				
	27-MAR-23					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	01-APR-23	FNMA POOL #0FS2513	297.040-	297.04	302.18-	5.14-
	01-APR-23	4.000% 07/01/2052 DD 07/01/22				
	25-APR-23					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	01-MAY-23	FNMA POOL #0FS2513	555.040-	555.04	564.63-	9.59-
	01-MAY-23	4.000% 07/01/2052 DD 07/01/22				
	25-MAY-23					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	01-JUN-23	FNMA POOL #0FS2513	561.480-	561.48	571.16-	9.68-
	01-JUN-23	4.000% 07/01/2052 DD 07/01/22				
	26-JUN-23					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	01-JUL-23	FNMA POOL #0FS2513	202.070-	202.07	205.55-	3.48-
	01-JUL-23	4.000% 07/01/2052 DD 07/01/22				
	25-JUL-23					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	01-AUG-23	FNMA POOL #0FS2513	578.720-	578.72	588.67-	9.95-
	01-AUG-23	4.000% 07/01/2052 DD 07/01/22				
	25-AUG-23					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-SEP-23	FNMA POOL #0FS2513	359.550-	359.55	365.72-	6.17-
	01-SEP-23	4.000% 07/01/2052 DD 07/01/22				
	25-SEP-23					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	01-OCT-23	FNMA POOL #0FS2513	550.440-	550.44	559.87-	9.43-
	01-OCT-23	4.000% 07/01/2052 DD 07/01/22				
	25-OCT-23					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	01-NOV-23	FNMA POOL #0FS2513	168.070-	168.07	170.95-	2.88-
	01-NOV-23	4.000% 07/01/2052 DD 07/01/22				
	27-NOV-23					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	01-DEC-23	FNMA POOL #0FS2513	132.490-	132.49	134.75-	2.26-
	01-DEC-23	4.000% 07/01/2052 DD 07/01/22				
	26-DEC-23					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	01-OCT-23	FNMA POOL #0FS5231	244.180-	244.18	243.66-	.52
	01-OCT-23	6.000% 07/01/2053 DD 07/01/23				
	25-OCT-23					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	01-NOV-23	FNMA POOL #0FS5231	878.260-	878.26	876.38-	1.88
	01-NOV-23	6.000% 07/01/2053 DD 07/01/23				
	27-NOV-23					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	01-DEC-23	FNMA POOL #0FS5231	145.270-	145.27	144.96-	.31
	01-DEC-23	6.000% 07/01/2053 DD 07/01/23				
	26-DEC-23					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-NOV-23	GNMA II POOL #0MA9018	141.980-	141.98	139.57-	2.41
	01-NOV-23	6.000% 07/20/2053 DD 07/01/23				
	20-NOV-23					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	01-DEC-23	GNMA II POOL #0MA9018	177.590-	177.59	174.58-	3.01
	01-DEC-23	6.000% 07/20/2053 DD 07/01/23				
	20-DEC-23					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	01-NOV-23	GNMA II POOL #0MA9242	130.650-	130.65	128.51-	2.14
	01-NOV-23	6.000% 10/20/2053 DD 10/01/23				
	20-NOV-23					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	01-DEC-23	GNMA II POOL #0MA9242	136.870-	136.87	134.63-	2.24
	01-DEC-23	6.000% 10/20/2053 DD 10/01/23				
	20-DEC-23					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	16-JAN-23	GM FINANCIAL CONSUMER AUT 4 A3	289.190-	289.19	289.19-	
	16-JAN-23	1.750% 07/16/2024 DD 10/16/19				
	17-JAN-23					
PAYMENT PERIOD 16-JAN-23 TO 15-FEB-23						
PD	16-FEB-23	GM FINANCIAL CONSUMER AUT 4 A3	286.350-	286.35	286.35-	
	16-FEB-23	1.750% 07/16/2024 DD 10/16/19				
PAYMENT PERIOD 16-FEB-23 TO 15-MAR-23						
PD	01-JAN-23	GNMA GTD REMIC P/T 22-173 PQ	96.120-	96.12	95.12-	1.00
	01-JAN-23	5.000% 06/20/2051 DD 10/01/22				
	20-JAN-23					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-FEB-23	GNMA GTD REMIC P/T 22-173 PQ	92.900-	92.90	91.94-	.96
	01-FEB-23	5.000% 06/20/2051 DD 10/01/22				
	21-FEB-23					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	01-MAR-23	GNMA GTD REMIC P/T 22-173 PQ	116.660-	116.66	115.45-	1.21
	01-MAR-23	5.000% 06/20/2051 DD 10/01/22				
	20-MAR-23					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	01-APR-23	GNMA GTD REMIC P/T 22-173 PQ	97.220-	97.22	96.21-	1.01
	01-APR-23	5.000% 06/20/2051 DD 10/01/22				
	20-APR-23					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	01-MAY-23	GNMA GTD REMIC P/T 22-173 PQ	508.140-	508.14	502.88-	5.26
	01-MAY-23	5.000% 06/20/2051 DD 10/01/22				
	22-MAY-23					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	01-JUN-23	GNMA GTD REMIC P/T 22-173 PQ	632.790-	632.79	626.25-	6.54
	01-JUN-23	5.000% 06/20/2051 DD 10/01/22				
	20-JUN-23					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	01-JUL-23	GNMA GTD REMIC P/T 22-173 PQ	331.810-	331.81	328.39-	3.42
	01-JUL-23	5.000% 06/20/2051 DD 10/01/22				
	20-JUL-23					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	01-AUG-23	GNMA GTD REMIC P/T 22-173 PQ	355.570-	355.57	351.91-	3.66
	01-AUG-23	5.000% 06/20/2051 DD 10/01/22				
	21-AUG-23					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-SEP-23	GNMA GTD REMIC P/T 22-173 PQ	379.060-	379.06	375.16-	3.90
	01-SEP-23	5.000% 06/20/2051 DD 10/01/22				
	20-SEP-23					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	01-OCT-23	GNMA GTD REMIC P/T 22-173 PQ	402.270-	402.27	398.14-	4.13
	01-OCT-23	5.000% 06/20/2051 DD 10/01/22				
	20-OCT-23					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	01-NOV-23	GNMA GTD REMIC P/T 22-173 PQ	306.830-	306.83	303.68-	3.15
	01-NOV-23	5.000% 06/20/2051 DD 10/01/22				
	20-NOV-23					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	01-DEC-23	GNMA GTD REMIC P/T 22-173 PQ	566.060-	566.06	560.26-	5.80
	01-DEC-23	5.000% 06/20/2051 DD 10/01/22				
	20-DEC-23					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
FC	01-DEC-22	JP MORGAN CHASE COMMERC C10 A5	4,334.860-	4,334.86	0.00	
	01-DEC-22	3.143% 12/15/2047 DD 03/01/13				
	09-JAN-23					
PD	20-JAN-23	VERIZON OWNER TRUST 2019 C A1A	859.420-	859.42	859.42-	
	20-JAN-23	1.940% 04/22/2024 DD 10/08/19				
PAYMENT PERIOD 20-JAN-23 TO 19-FEB-23						
PD	01-MAY-23	WFRBS COMMERCIAL MORTGA C22 A4	117.700-	117.70	122.68-	4.98-
	01-MAY-23	3.488% 09/15/2057 DD 09/01/14				
	17-MAY-23					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-JUN-23	WFRBS COMMERCIAL MORTGA C22 A4	414.970-	414.97	432.51-	17.54-
	01-JUN-23	3.488% 09/15/2057 DD 09/01/14				
	16-JUN-23					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	01-AUG-23	WFRBS COMMERCIAL MORTGA C22 A4	476.910-	476.91	497.01-	20.10-
	01-AUG-23	3.488% 09/15/2057 DD 09/01/14				
	17-AUG-23					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	01-JUL-23	WFRBS COMMERCIAL MORTGA C17 A4	3,696.440-	3,696.44	3,779.62-	83.18-
	01-JUL-23	4.023% 12/15/2046 DD 11/01/13				
	17-JUL-23					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	01-AUG-23	WFRBS COMMERCIAL MORTGA C17 A4	4,837.670-	4,837.67	4,946.31-	108.64-
	01-AUG-23	4.023% 12/15/2046 DD 11/01/13				
	17-AUG-23					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL						
FIXED INCOME SECURITIES						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		102,290.83	102,324.13-	33.30-
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		4,334.86	0.00	
TOTAL						
PRINCIPAL PAYMENTS						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		102,290.83	102,324.13-	33.30-
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		4,334.86	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MATURITIES						
FIXED INCOME SECURITIES						
U.S. DOLLAR						
MT	15-JUN-23	AETNA INC	25,000.000-	25,000.00	25,000.00-	
	15-JUN-23	2.800% 06/15/2023 DD 06/09/16				
MT	15-MAR-23	EUROPEAN INVESTMENT BANK	30,000.000-	30,000.00	30,000.00-	
	15-MAR-23	2.500% 03/15/2023 DD 01/17/18				
MT	19-JAN-23	FEDERAL NATL MTG ASSN	70,000.000-	70,000.00	70,000.00-	
	19-JAN-23	2.375% 01/19/2023 DD 01/23/18				
MT	25-APR-23	FHLMC MULTICLASS MTG K030 A2	322.970-	322.97	322.97-	
	25-APR-23	VAR RT 04/25/2023 DD 08/01/13				
MT	25-FEB-23	FHLMC MULTICLASS MTG K029 A2	1,181.420-	1,181.42	1,181.42-	
	25-FEB-23	VAR RT 02/25/2023 DD 07/01/13				
MT	18-JAN-23	INTER-AMERICAN DEVELOPMENT BAN	30,000.000-	30,000.00	30,000.00-	
	18-JAN-23	2.500% 01/18/2023 DD 01/18/18				
MT	20-MAY-23	RJ REYNOLDS TOBACCO CO/NC	25,000.000-	25,000.00	25,000.00-	
	20-MAY-23	3.750% 05/20/2023 DD 05/20/13				
MT	25-FEB-23	MORGAN STANLEY	20,000.000-	20,000.00	20,000.00-	
	25-FEB-23	3.750% 02/25/2023 DD 02/25/13				
MT	01-OCT-23	ROGERS COMMUNICATIONS INC	10,000.000-	10,000.00	10,000.00-	
	01-OCT-23	4.100% 10/01/2023 DD 10/02/13				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MT	15-MAY-23	WASTE MANAGEMENT INC	5,000.000-	5,000.00	5,000.00-	
	15-MAY-23	2.400% 05/15/2023 DD 05/16/16				
	TOTAL FIXED INCOME SECURITIES			216,504.39	216,504.39-	0.00
	TOTAL MATURITIES U.S. DOLLAR			216,504.39	216,504.39-	0.00

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CORPORATE ACTIONS						
	U.S. DOLLAR					
CAL		27.760-				
	11-AUG-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 C/DECL// US12626GAF0013306589 1 ORIG EVENT: US12626GAF00		27.76	28.38-	.62-
CAL		6.040-				
	16-MAR-23	GM FINANCIAL CONSUMER AUT 4 A3 1.750% 07/16/2024 DD 10/16/19 C/DECL// US36258MAD6513253289 6 ORIG EVENT: US36258MAD65		6.04	6.04-	
CAL		2,319.610-				
	18-JAN-23	JP MORGAN CHASE COMMERC C10 A5 3.143% 12/15/2047 DD 03/01/13 C/DECL// US46639JAE0113231658 8 ORIG EVENT: US46639JAE01		2,319.61	2,371.51-	51.90-
SW		30,000.000-				
	01-MAY-23	WARNERMEDIA HOLDINGS INC 144A 3.755% 03/15/2027 DD 03/15/22 TO 55903VBA0		0.00	30,000.00-	30,000.00-
SD		30,000.000				
	01-MAY-23	WARNERMEDIA HOLDINGS INC 3.755% 03/15/2027 DD 03/15/23 FROM 55903VAG8		0.00	30,000.00	30,000.00
SW		15,000.000-				
	02-MAY-23	PHILLIPS 66 CO 144A 3.750% 03/01/2028 DD 03/01/22 TO 718547AH5		0.00	14,763.06-	14,763.06-

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD		15,000.000				
	02-MAY-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 FROM 718547AG7		0.00	14,763.06	14,763.06
CAL		13.320-				
	21-FEB-23	VERIZON OWNER TRUST 2019 C A1A 1.940% 04/22/2024 DD 10/08/19 C/DECL// US92348AAA3413242639 1 ORIG EVENT: US92348AAA34		13.32	13.32-	
CAL		1,465.890-				
	15-SEP-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 C/DECL// US92938GAD0713318401 5 ORIG EVENT: US92938GAD07		1,465.89	1,498.71-	32.82-
TOTAL CORPORATE ACTIONS						
	U.S. DOLLAR			3,832.62	3,917.96-	85.34-

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MISCELLANEOUS ACTIVITY						
	U.S. DOLLAR					
SW	28-SEP-23	COMM 2014-UBS3 MORTGAG UBS3 A3	.001-	0.00	0.00	
	28-SEP-23	3.546% 06/10/2047 DD 06/01/14				
		LER WO - TO MATCH WITH				
SD	13-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3		0.00	0.01	.01
	13-OCT-23	3.546% 06/10/2047 DD 06/01/14				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11419726				
SW	03-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3	.001-	0.00	0.00	
	03-NOV-23	3.546% 06/10/2047 DD 06/01/14				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11741883				
SD	01-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3		0.00	0.01	.01
	01-DEC-23	3.546% 06/10/2047 DD 06/01/14				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12326926				
SD	12-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3	.004	0.00	0.01	.01
	12-DEC-23	3.546% 06/10/2047 DD 06/01/14				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12663617				
SW	03-JUL-23	CNH EQUIPMENT TRUST 2021- A A3	.015-	0.00	0.02-	.02-
	03-JUL-23	0.400% 12/15/2025 DD 03/15/21				
		Fractional ADJ. HISTORICAL				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	17-JUL-23 17-JUL-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 FRWOFF FRACADJ:RAF-ERU-IAS-9654103	.002	0.00	0.01	.01
SD	15-AUG-23 15-AUG-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 FRWOFF FRACADJ:RAF-ERU-IAS-9443704	.001	0.00	0.01	.01
SD	15-SEP-23 15-SEP-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 FRWOFF FRACADJ:RAF-ERU-IAS-10714916	.001	0.00	0.01	.01
SW	13-OCT-23 13-OCT-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 FRWOFF FRACADJ:RAF-ERU-IAS-11440275	.004-	0.00	0.00	
SD	15-NOV-23 15-NOV-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 FRWOFF FRACADJ:RAF-ERU-IAS-12076079	.002	0.00	0.01	.01
SW	13-DEC-23 13-DEC-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 FRWOFF FRACADJ:RAF-ERU-IAS-12730213	.001-	0.00	0.00	
SD	01-JUL-23 11-AUG-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 FRACTIONAL ADJUSTMENT	.010	0.00	0.01	.01

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SD	03-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3	.008	0.00	0.01	.01
	03-JUL-23	1.890% 12/16/2024 DD 01/22/20				
		Fractional ADJ. HISTORICAL				
SD	17-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3	.001	0.00	0.01	.01
	17-JUL-23	1.890% 12/16/2024 DD 01/22/20				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-9618167				
SW	11-SEP-23	CARMAX AUTO OWNER TRUST 2 1 A3	.003-	0.00	0.00	
	11-SEP-23	1.890% 12/16/2024 DD 01/22/20				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-10714884				
SW	15-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	.005-	0.00	0.02-	.02-
	15-OCT-23	1.890% 12/16/2024 DD 01/22/20				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11504070				
SD	16-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	.004	0.00	0.01	.01
	16-OCT-23	1.890% 12/16/2024 DD 01/22/20				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11483766				
SD	10-AUG-23	CARVANA AUTO RECEIVABLES P4 A3	.004	0.00	0.01	.01
	10-AUG-23	1.310% 01/11/2027 DD 12/29/21				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-9661666				
SD	11-SEP-23	CARVANA AUTO RECEIVABLES P4 A3	.002	0.00	0.01	.01
	11-SEP-23	1.310% 01/11/2027 DD 12/29/21				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-10379941				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	10-OCT-23	CARVANA AUTO RECEIVABLES P4 A3	.002	0.00	0.01	.01
	10-OCT-23	1.310% 01/11/2027 DD 12/29/21				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11365575				
SW	08-NOV-23	CARVANA AUTO RECEIVABLES P4 A3	.002-	0.00	0.00	
	08-NOV-23	1.310% 01/11/2027 DD 12/29/21				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12018143				
SW	08-DEC-23	CARVANA AUTO RECEIVABLES P4 A3	.002-	0.00	0.00	
	08-DEC-23	1.310% 01/11/2027 DD 12/29/21				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12642219				
SD	01-MAY-23	CITIGROUP COMMERCIAL MOR C5 A3	.005	0.00	0.01	.01
	01-MAY-23	3.963% 06/10/2051 DD 06/01/18				
		FRACTIONAL ADJUSTMENT				
SD	10-OCT-23	CITIGROUP COMMERCIAL MOR C5 A3	.002	0.00	0.01	.01
	10-OCT-23	3.963% 06/10/2051 DD 06/01/18				
		FRACTIONAL WO CLEARANCE				
SD	31-JUL-23	FHLMC POOL #SD-1440	.019	0.00	0.01	.01
	31-JUL-23	3.500% 07/01/2052 DD 08/01/22				
		FRACTIONAL ADJ				
SD	10-OCT-23	FHLMC POOL #SD-1440		0.00	0.01	.01
	10-OCT-23	3.500% 07/01/2052 DD 08/01/22				
		FRACTIONAL WO CLEARANCE				
SW	18-OCT-23	FHLMC POOL #SD-1440	.002-	0.00	0.02-	.02-
	18-OCT-23	3.500% 07/01/2052 DD 08/01/22				
		LEDGER WRITE OFF - SW				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	11-AUG-23	FHLMC POOL #SD-3516	.002	0.00	0.01	.01
	11-AUG-23	5.500% 08/01/2053 DD 07/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-10561767				
SW	06-OCT-23	FHLMC POOL #SD-3516	.002-	0.00	0.00	
	06-OCT-23	5.500% 08/01/2053 DD 07/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11225164				
SW	07-NOV-23	FHLMC POOL #SD-3516	.004-	0.00	0.00	
	07-NOV-23	5.500% 08/01/2053 DD 07/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11912837				
SD	07-DEC-23	FHLMC POOL #SD-3516	.002	0.00	0.01	.01
	07-DEC-23	5.500% 08/01/2053 DD 07/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12530300				
SD	01-MAY-23	FHLMC MULTICLASS MTG 4582 GA	.004	0.00	0.01	.01
	01-MAY-23	VAR RT 03/15/2052 DD 05/01/16				
		RV:				
		FRACADJ:RAF-ERU-IAS-8432001				
SD	01-MAY-23	FHLMC MULTICLASS MTG 4582 GA	.012	0.00	0.01	.01
	08-JUN-23	VAR RT 03/15/2052 DD 05/01/16				
		FRACTIONAL ADJUSTMENT				
SW	31-JUL-23	FNMA POOL #0AL2866	.009-	0.00	0.01-	.01-
	31-JUL-23	3.500% 11/01/2042 DD 01/01/13				
		FRACTIONAL ADJ				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	28-SEP-23	FNMA POOL #0AL2866	.004-	0.00	0.00	
	28-SEP-23	3.500% 11/01/2042 DD 01/01/13				
		LER WO - TO MATCH WITH				
SW	29-SEP-23	FNMA POOL #0AL2866	.001-	0.00	0.00	
	29-SEP-23	3.500% 11/01/2042 DD 01/01/13				
		FRACTIONAL WO CLEARANCE				
SW	29-SEP-23	FNMA POOL #0AL2866	.002-	0.00	0.00	
	29-SEP-23	3.500% 11/01/2042 DD 01/01/13				
		FRACTIONAL WO CLEARANCE				
SD	03-OCT-23	FNMA POOL #0AL2866	.001	0.00	0.01	.01
	03-OCT-23	3.500% 11/01/2042 DD 01/01/13				
		FRACTIONAL WO CLEARANCE				
SD	17-OCT-23	FNMA POOL #0AL2866	.002	0.00	0.01	.01
	17-OCT-23	3.500% 11/01/2042 DD 01/01/13				
		FRACTIONAL WO CLEARANCE				
SD	17-OCT-23	FNMA POOL #0AL2866	.003	0.00	0.01	.01
	17-OCT-23	3.500% 11/01/2042 DD 01/01/13				
		FRACTIONAL WO CLEARANCE				
SW	02-NOV-23	FNMA POOL #0AL2866	.003-	0.00	0.00	
	02-NOV-23	3.500% 11/01/2042 DD 01/01/13				
		WRITE OFF POSTING -SW				
SW	08-NOV-23	FNMA POOL #0AL2866	.003-	0.00	0.00	
	08-NOV-23	3.500% 11/01/2042 DD 01/01/13				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11909072				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	30-NOV-23	FNMA POOL #0AL2866	.001	0.00	0.01	.01
	30-NOV-23	3.500% 11/01/2042 DD 01/01/13				
		WRITE OFF POSTINGS - SD				
SD	30-NOV-23	FNMA POOL #0AL2866	.009	0.00	0.01	.01
	30-NOV-23	3.500% 11/01/2042 DD 01/01/13				
		WRITE OFF POSTINGS - SD				
SW	07-DEC-23	FNMA POOL #0AL2866	.003-	0.00	0.00	
	07-DEC-23	3.500% 11/01/2042 DD 01/01/13				
		WRITE OFF MATCHING - SW				
SW	07-DEC-23	FNMA POOL #0AL2866	.002-	0.00	0.00	
	07-DEC-23	3.500% 11/01/2042 DD 01/01/13				
		WRITE OFF MATCHING - SW				
SW	08-DEC-23	FNMA POOL #0AL2866	.002-	0.00	0.00	
	08-DEC-23	3.500% 11/01/2042 DD 01/01/13				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12530307				
SD	15-DEC-23	FNMA POOL #0AL2866		0.00	0.01	.01
	15-DEC-23	3.500% 11/01/2042 DD 01/01/13				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12730105				
SW	10-JUL-23	FHLMC MULTICLASS MTG 3625 B	.003-	0.00	0.00	
	10-JUL-23	4.000% 01/15/2025 DD 01/01/10				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-8735456				
SD	31-JUL-23	FHLMC MULTICLASS MTG 3625 B	.005	0.00	0.01	.01
	31-JUL-23	4.000% 01/15/2025 DD 01/01/10				
		FRACTIONAL ADJ				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	08-SEP-23	FHLMC MULTICLASS MTG 3625 B	.001	0.00	0.01	.01
	08-SEP-23	4.000% 01/15/2025 DD 01/01/10				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-10460141				
SW	29-SEP-23	FHLMC MULTICLASS MTG 3625 B	.004-	0.00	0.00	
	29-SEP-23	4.000% 01/15/2025 DD 01/01/10				
		FRACTIONAL WO CLEARANCE				
SD	10-OCT-23	FHLMC MULTICLASS MTG 3625 B	.003	0.00	0.01	.01
	10-OCT-23	4.000% 01/15/2025 DD 01/01/10				
		FRACTIONAL WO CLEARANCE				
SW	07-NOV-23	FHLMC MULTICLASS MTG 3625 B		0.00	0.00	
	07-NOV-23	4.000% 01/15/2025 DD 01/01/10				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11964089				
SD	31-JUL-23	FNMA POOL #0BV7937	.011	0.00	0.01	.01
	31-JUL-23	4.000% 08/01/2052 DD 08/01/22				
		FRACTIONAL ADJ				
SW	11-SEP-23	FNMA POOL #0BV7937	.004-	0.00	0.00	
	11-SEP-23	4.000% 08/01/2052 DD 08/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11077596				
SW	29-SEP-23	FNMA POOL #0BV7937	.002-	0.00	0.00	
	29-SEP-23	4.000% 08/01/2052 DD 08/01/22				
		FRACTIONAL WO CLEARANCE				
SW	06-OCT-23	FNMA POOL #0BV7937	.004-	0.00	0.00	
	06-OCT-23	4.000% 08/01/2052 DD 08/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11331529				

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SW	07-NOV-23	FNMA POOL #0BV7937	.003-	0.00	0.00	
	07-NOV-23	4.000% 08/01/2052 DD 08/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11978634				
SD	07-DEC-23	FNMA POOL #0BV7937	.002	0.00	0.01	.01
	07-DEC-23	4.000% 08/01/2052 DD 08/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12530360				
SW	15-DEC-23	FNMA POOL #0BV7937	.002-	0.00	0.00	
	15-DEC-23	4.000% 08/01/2052 DD 08/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12730086				
SD	08-SEP-23	FNMA POOL #0FS2253	.003	0.00	0.01	.01
	08-SEP-23	3.500% 04/01/2050 DD 06/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-10470125				
SD	03-OCT-23	FNMA POOL #0FS2253	.001	0.00	0.01	.01
	03-OCT-23	3.500% 04/01/2050 DD 06/01/22				
		FRACTIONAL WO CLEARANCE				
SD	03-OCT-23	FNMA POOL #0FS2253	.004	0.00	0.01	.01
	03-OCT-23	3.500% 04/01/2050 DD 06/01/22				
		FRACTIONAL WO CLEARANCE FRWOFF				
		FRACADJ:RAF-ERU-IAS-11225038				
SD	10-OCT-23	FNMA POOL #0FS2253	.001	0.00	0.01	.01
	10-OCT-23	3.500% 04/01/2050 DD 06/01/22				
		FRACTIONAL WO CLEARANCE				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	07-NOV-23	FNMA POOL #0FS2253	.002	0.00	0.01	.01
	07-NOV-23	3.500% 04/01/2050 DD 06/01/22 FRWOFF				
		FRACADJ:RAF-ERU-IAS-11964005				
SD	07-DEC-23	FNMA POOL #0FS2253	.004	0.00	0.01	.01
	07-DEC-23	3.500% 04/01/2050 DD 06/01/22 FRWOFF				
		FRACADJ:RAF-ERU-IAS-12530285				
SW	15-DEC-23	FNMA POOL #0FS2253	.001-	0.00	0.00	
	15-DEC-23	3.500% 04/01/2050 DD 06/01/22 FRWOFF				
		FRACADJ:RAF-ERU-IAS-12730108				
SW	22-MAY-23	FNMA POOL #0FS2513	.006-	0.00	0.01-	.01-
	22-MAY-23	4.000% 07/01/2052 DD 07/01/22				
		FRACTIONAL ADJUSTMENT				
SW	31-JUL-23	FNMA POOL #0FS2513	.008-	0.00	0.01-	.01-
	31-JUL-23	4.000% 07/01/2052 DD 07/01/22				
		FRACTIONAL ADJ				
SW	29-SEP-23	FNMA POOL #0FS2513	.004-	0.00	0.00	
	29-SEP-23	4.000% 07/01/2052 DD 07/01/22				
		FRACTIONAL WO CLEARANCE				
SW	29-SEP-23	FNMA POOL #0FS2513	.003-	0.00	0.00	
	29-SEP-23	4.000% 07/01/2052 DD 07/01/22				
		FRACTIONAL WO CLEARANCE				
SW	29-SEP-23	FNMA POOL #0FS2513	.001-	0.00	0.00	
	29-SEP-23	4.000% 07/01/2052 DD 07/01/22				
		FRACTIONAL WO CLEARANCE				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	06-OCT-23	FNMA POOL #0FS2513	.003-	0.00	0.00	
	06-OCT-23	4.000% 07/01/2052 DD 07/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11331551				
SD	10-OCT-23	FNMA POOL #0FS2513	.008	0.00	0.01	.01
	10-OCT-23	4.000% 07/01/2052 DD 07/01/22				
		FRACTIONAL WO CLEARANCE				
SD	07-NOV-23	FNMA POOL #0FS2513		0.00	0.01	.01
	07-NOV-23	4.000% 07/01/2052 DD 07/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11992679				
SD	07-DEC-23	FNMA POOL #0FS2513	.002	0.00	0.01	.01
	07-DEC-23	4.000% 07/01/2052 DD 07/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12530301				
SD	15-DEC-23	FNMA POOL #0FS2513	.002	0.00	0.01	.01
	15-DEC-23	4.000% 07/01/2052 DD 07/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12730217				
SW	21-SEP-23	FNMA POOL #0FS5231	638.312-	0.00	636.94-	636.94-
	21-SEP-23	6.000% 07/01/2053 DD 07/01/23				
		PROOF ADJ				
SW	18-OCT-23	FNMA POOL #0FS5231		0.00	0.00	
	18-OCT-23	6.000% 07/01/2053 DD 07/01/23				
		LEDGER WRITE OFF - SW				
SW	18-OCT-23	FNMA POOL #0FS5231	.004-	0.00	0.00	
	18-OCT-23	6.000% 07/01/2053 DD 07/01/23				
		LEDGER WRITE OFF - SW				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	08-NOV-23	FNMA POOL #0FS5231	.001	0.00	0.01	.01
	08-NOV-23	6.000% 07/01/2053 DD 07/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11909167				
SW	08-DEC-23	FNMA POOL #0FS5231	.001-	0.00	0.00	
	08-DEC-23	6.000% 07/01/2053 DD 07/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12530230				
SW	15-DEC-23	FNMA POOL #0FS5231	.002-	0.00	0.00	
	15-DEC-23	6.000% 07/01/2053 DD 07/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12730166				
SW	01-NOV-23	GNMA II POOL #0MA9018	.030-	0.00	0.03-	.03-
	01-NOV-23	6.000% 07/20/2053 DD 07/01/23				
		RECD PRIN AMORT FOR OCTOBER ON				
		FRACADJ:RAF-ERU-IAS-12018087				
SD	07-NOV-23	GNMA II POOL #0MA9018	.002	0.00	0.01	.01
	07-NOV-23	6.000% 07/20/2053 DD 07/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11979200				
SD	13-NOV-23	GNMA II POOL #0MA9018	.031	0.00	0.01	.01
	13-NOV-23	6.000% 07/20/2053 DD 07/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12031797				
SD	30-NOV-23	GNMA II POOL #0MA9018	.002	0.00	0.01	.01
	30-NOV-23	6.000% 07/20/2053 DD 07/01/23				
		WRITE OFF POSTINGS - SD				

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SW	08-DEC-23	GNMA II POOL #0MA9018		0.00	0.00	
	08-DEC-23	6.000% 07/20/2053 DD 07/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12530264				
SW	07-NOV-23	GNMA II POOL #0MA9242	.576-	0.00	0.57-	.57-
	07-NOV-23	6.000% 10/20/2053 DD 10/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12052867				
SD	09-NOV-23	GNMA II POOL #0MA9242	.580	0.00	0.01	.01
	09-NOV-23	6.000% 10/20/2053 DD 10/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11964011				
SW	01-DEC-23	GNMA II POOL #0MA9242	.950-	0.00	0.93-	.93-
	01-DEC-23	6.000% 10/20/2053 DD 10/01/23				
		RECD PRIN AMORT FOR NOVEMBER O				
		FRACADJ:RAF-ERU-IAS-12642186				
SD	07-DEC-23	GNMA II POOL #0MA9242	.003	0.00	0.01	.01
	07-DEC-23	6.000% 10/20/2053 DD 10/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12530480				
SD	11-DEC-23	GNMA II POOL #0MA9242	.943	0.00	0.01	.01
	11-DEC-23	6.000% 10/20/2053 DD 10/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12642188				
SD	15-DEC-23	GNMA II POOL #0MA9242	.002	0.00	0.01	.01
	15-DEC-23	6.000% 10/20/2053 DD 10/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12730196				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	04-APR-23	GM FINANCIAL CONSUMER AUT 4 A3	.010-	0.00	0.01-	.01-
	04-APR-23	1.750% 07/16/2024 DD 10/16/19				
		FRACTIONAL ADJUSTMENT				
SD	28-JUL-23	GNMA GTD REMIC P/T 22-173 PQ		0.00	0.01	.01
	28-JUL-23	5.000% 06/20/2051 DD 10/01/22				
		FRACTIONAL ADJ				
SD	17-AUG-23	GNMA GTD REMIC P/T 22-173 PQ	.004	0.00	0.01	.01
	17-AUG-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-9525286				
SD	18-AUG-23	GNMA GTD REMIC P/T 22-173 PQ		0.00	0.01	.01
	18-AUG-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-9565662				
SW	18-SEP-23	GNMA GTD REMIC P/T 22-173 PQ	.001-	0.00	0.00	
	18-SEP-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-10771036				
SD	19-SEP-23	GNMA GTD REMIC P/T 22-173 PQ		0.00	0.01	.01
	19-SEP-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-10829177				
SD	18-OCT-23	GNMA GTD REMIC P/T 22-173 PQ		0.00	0.01	.01
	18-OCT-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11504022				

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SD	19-OCT-23	GNMA GTD REMIC P/T 22-173 PQ		0.00	0.01	.01
	19-OCT-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11528595				
SD	16-NOV-23	GNMA GTD REMIC P/T 22-173 PQ		0.00	0.01	.01
	16-NOV-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12107081				
SD	17-NOV-23	GNMA GTD REMIC P/T 22-173 PQ		0.00	0.01	.01
	17-NOV-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12131205				
SW	18-DEC-23	GNMA GTD REMIC P/T 22-173 PQ	.002-	0.00	0.00	
	18-DEC-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12773965				
SW	29-SEP-23	WFRBS COMMERCIAL MORTGA C22 A4	.004-	0.00	0.00	
	29-SEP-23	3.488% 09/15/2057 DD 09/01/14				
		FRACTIONAL WO CLEARANCE				
SD	10-OCT-23	WFRBS COMMERCIAL MORTGA C22 A4	.005	0.00	0.01	.01
	10-OCT-23	3.488% 09/15/2057 DD 09/01/14				
		FRACTIONAL WO CLEARANCE				
SD	28-JUL-23	WFRBS COMMERCIAL MORTGA C17 A4	.002	0.00	0.01	.01
	28-JUL-23	4.023% 12/15/2046 DD 11/01/13				
		FRACTIONAL ADJ				
SD	16-AUG-23	WFRBS COMMERCIAL MORTGA C17 A4	.001	0.00	0.01	.01
	16-AUG-23	4.023% 12/15/2046 DD 11/01/13				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-9525284				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	15-SEP-23	WFRBS COMMERCIAL MORTGA C17 A4	.003-	0.00	0.00	
	15-SEP-23	4.023% 12/15/2046 DD 11/01/13 FRWOFF FRACADJ:RAF-ERU-IAS-10714887				
TOTAL MISCELLANEOUS ACTIVITY U.S. DOLLAR				0.00	637.95-	637.95-

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL ACTIVITY OF U.S. DOLLAR				282,557.58-	63,944.40-	178,712.22-
GRAND TOTAL ACTIVITY (BASE VALUE)				282,557.58-	63,944.40-	178,712.22-



BNY MELLON

FOREIGN EXCHANGE CONTRACT TRANSACTIONS

A56 F505592 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2540I

AMEREN SERVICES

PLANT-FERC-FI-BNY

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
* INDICATES PENDING SETTLEMENT					
U.S. DOLLAR					
AT&T INC					
4.250% 03/01/2027 DD 02/09/17	IT	INTEREST RECEIVED	01-MAR-23	743.75	743.75
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	743.75	743.75
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
ABBOTT LABORATORIES					
4.900% 11/30/2046 DD 11/22/16	IT	INTEREST RECEIVED	30-MAY-23	367.50	367.50
PAYMENT PERIOD 30-NOV-22 TO 29-MAY-23					
	IS	INTEREST SOLD	11-JUL-23	87.79	87.79
PAYMENT PERIOD 30-MAY-23 TO 12-JUL-23					
ABBVIE INC					
4.875% 11/14/2048 DD 09/18/18	IT	INTEREST RECEIVED	15-MAY-23	243.75	243.75
PAYMENT PERIOD 14-NOV-22 TO 13-MAY-23					
	IT	INTEREST RECEIVED	14-NOV-23	243.75	243.75
PAYMENT PERIOD 14-MAY-23 TO 13-NOV-23					
ABBVIE INC					
4.050% 11/21/2039 DD 05/21/20	IT	INTEREST RECEIVED	22-MAY-23	303.75	303.75
PAYMENT PERIOD 21-NOV-22 TO 20-MAY-23					
	IT	INTEREST RECEIVED	21-NOV-23	303.75	303.75
PAYMENT PERIOD 21-MAY-23 TO 20-NOV-23					
AETNA INC					
2.800% 06/15/2023 DD 06/09/16	IT	INTEREST RECEIVED	15-JUN-23	350.00	350.00
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
AIR LEASE CORP					
2.875% 01/15/2026 DD 08/17/20	IT	INTEREST RECEIVED	17-JAN-23	143.75	143.75
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	143.75	143.75
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
AIR LEASE CORP					
1.875% 08/15/2026 DD 05/24/21	IT	INTEREST RECEIVED	15-FEB-23	140.63	140.63
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	140.63	140.63
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
ALEXANDRIA REAL ESTATE EQUITIE					
4.500% 07/30/2029 DD 07/18/14	IT	INTEREST RECEIVED	30-JAN-23	337.50	337.50
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23					
	IT	INTEREST RECEIVED	31-JUL-23	337.50	337.50
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23					
ALEXANDRIA REAL ESTATE EQUITIE					
3.800% 04/15/2026 DD 03/21/19	IT	INTEREST RECEIVED	17-APR-23	285.00	285.00
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	285.00	285.00
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
AMAZON.COM INC					
4.950% 12/05/2044 DD 12/05/14	IT	INTEREST RECEIVED	05-JUN-23	247.50	247.50
PAYMENT PERIOD 05-DEC-22 TO 04-JUN-23					
	IT	INTEREST RECEIVED	05-DEC-23	247.50	247.50
PAYMENT PERIOD 05-JUN-23 TO 04-DEC-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
AMERICAN EXPRESS CO					
4.050% 12/03/2042 DD 12/03/12	IT	INTEREST RECEIVED	05-JUN-23	202.50	202.50
PAYMENT PERIOD 03-DEC-22 TO 02-JUN-23					
	IT	INTEREST RECEIVED	04-DEC-23	202.50	202.50
PAYMENT PERIOD 03-JUN-23 TO 02-DEC-23					
AMERICAN EXPRESS CO					
3.400% 02/22/2024 DD 02/22/19	IT	INTEREST RECEIVED	22-FEB-23	255.00	255.00
PAYMENT PERIOD 22-AUG-22 TO 21-FEB-23					
	IS	INTEREST SOLD	12-JUN-23	158.66	158.66
PAYMENT PERIOD 22-FEB-23 TO 13-JUN-23					
AMERICAN HOMES 4 RENT LP					
2.375% 07/15/2031 DD 07/08/21	IT	INTEREST RECEIVED	17-JAN-23	59.38	59.38
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	59.38	59.38
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
AMERICAN HOMES 4 RENT LP					
3.625% 04/15/2032 DD 04/07/22	IT	INTEREST RECEIVED	17-APR-23	634.38	634.38
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	634.38	634.38
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
AMERICAN INTERNATIONAL GROUP I					
4.200% 04/01/2028 DD 03/26/18	IT	INTEREST RECEIVED	03-APR-23	420.00	420.00
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	420.00	420.00
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
AMERICAN INTERNATIONAL GROUP I					
4.375% 06/30/2050 DD 05/11/20	IT	INTEREST RECEIVED	30-JUN-23	328.13	328.13
PAYMENT PERIOD 30-DEC-22 TO 29-JUN-23					
AMERISOURCEBERGEN CORP					
3.250% 03/01/2025 DD 02/20/15	IT	INTEREST RECEIVED	01-MAR-23	81.25	81.25
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	81.25	81.25
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
AMERIPRISE FINANCIAL INC					
2.875% 09/15/2026 DD 08/11/16	IT	INTEREST RECEIVED	15-MAR-23	359.38	359.38
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	359.38	359.38
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
AMGEN INC					
4.663% 06/15/2051 DD 12/15/16	IT	INTEREST RECEIVED	15-JUN-23	349.73	349.73
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23					
	IT	INTEREST RECEIVED	15-DEC-23	349.73	349.73
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23					
AMGEN INC					
3.150% 02/21/2040 DD 02/21/20	IT	INTEREST RECEIVED	21-FEB-23	472.50	472.50
PAYMENT PERIOD 21-AUG-22 TO 20-FEB-23					
	IT	INTEREST RECEIVED	21-AUG-23	472.50	472.50
PAYMENT PERIOD 21-FEB-23 TO 20-AUG-23					
AMGEN INC					
5.650% 03/02/2053 DD 03/02/23	IB	INTEREST BOUGHT	22-JUN-23	357.83-	357.83-
PAYMENT PERIOD 02-MAR-23 TO 25-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	05-SEP-23	565.00	565.00
PAYMENT PERIOD 02-MAR-23 TO 01-SEP-23					
ANHEUSER-BUSCH COS LLC / ANHEU					
4.900% 02/01/2046 DD 02/01/19	IT	INTEREST RECEIVED	01-FEB-23	367.50	367.50
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	367.50	367.50
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
ANHEUSER-BUSCH INBEV WORLDWIDE					
4.000% 04/13/2028 DD 04/04/18	IT	INTEREST RECEIVED	13-APR-23	700.00	700.00
PAYMENT PERIOD 13-OCT-22 TO 12-APR-23					
	IT	INTEREST RECEIVED	13-OCT-23	700.00	700.00
PAYMENT PERIOD 13-APR-23 TO 12-OCT-23					
ANHEUSER-BUSCH INBEV FINANCE I					
4.900% 02/01/2046 DD 01/25/16	IT	INTEREST RECEIVED	01-FEB-23	245.00	245.00
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	245.00	245.00
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
APPLE INC					
3.850% 05/04/2043 DD 05/03/13	IT	INTEREST RECEIVED	04-MAY-23	288.75	288.75
PAYMENT PERIOD 04-NOV-22 TO 03-MAY-23					
	IT	INTEREST RECEIVED	06-NOV-23	288.75	288.75
PAYMENT PERIOD 04-MAY-23 TO 03-NOV-23					
APPLE INC					
3.000% 02/09/2024 DD 02/09/17	IT	INTEREST RECEIVED	09-FEB-23	150.00	150.00
PAYMENT PERIOD 09-AUG-22 TO 08-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	09-AUG-23	150.00	150.00
PAYMENT PERIOD 09-FEB-23 TO 08-AUG-23					
	IS	INTEREST SOLD	29-AUG-23	18.33	18.33
PAYMENT PERIOD 09-AUG-23 TO 30-AUG-23					
APPLE INC					
2.050% 09/11/2026 DD 09/11/19	IT	INTEREST RECEIVED	13-MAR-23	51.25	51.25
PAYMENT PERIOD 11-SEP-22 TO 10-MAR-23					
	IT	INTEREST RECEIVED	11-SEP-23	51.25	51.25
PAYMENT PERIOD 11-MAR-23 TO 10-SEP-23					
APPLE INC					
1.650% 05/11/2030 DD 05/11/20	IT	INTEREST RECEIVED	11-MAY-23	82.50	82.50
PAYMENT PERIOD 11-NOV-22 TO 10-MAY-23					
	IT	INTEREST RECEIVED	13-NOV-23	82.50	82.50
PAYMENT PERIOD 11-MAY-23 TO 10-NOV-23					
ARIZONA ST TRANSPRTN BRD HIGHW					
2.462% 07/01/2030 DD 02/12/20	IT	INTEREST RECEIVED	03-JAN-23	61.55	61.55
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	03-JUL-23	61.55	61.55
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	20-SEP-23	27.01	27.01
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23					
ASTRAZENECA PLC					
1.375% 08/06/2030 DD 08/06/20	IT	INTEREST RECEIVED	06-FEB-23	103.13	103.13
PAYMENT PERIOD 06-AUG-22 TO 05-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	07-AUG-23	103.13	103.13
PAYMENT PERIOD 06-FEB-23 TO 05-AUG-23					
AUTOZONE INC					
4.000% 04/15/2030 DD 03/30/20	IT	INTEREST RECEIVED	17-APR-23	300.00	300.00
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	300.00	300.00
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
AVALONBAY COMMUNITIES INC					
3.300% 06/01/2029 DD 05/15/19	IT	INTEREST RECEIVED	01-JUN-23	247.50	247.50
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	247.50	247.50
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
BA CREDIT CARD TRUST A2 A2					
5.000% 04/17/2028 DD 11/23/22	IT	INTEREST RECEIVED	17-JAN-23	173.33	173.33
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	15-FEB-23	100.00	100.00
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	15-MAR-23	100.00	100.00
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	100.00	100.00
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	15-MAY-23	100.00	100.00
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	15-JUN-23	100.00	100.00
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-JUL-23	100.00	100.00
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	15-AUG-23	100.00	100.00
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	100.00	100.00
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	16-OCT-23	100.00	100.00
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	15-NOV-23	100.00	100.00
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	100.00	100.00
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
TRUIST FINANCIAL CORP					
2.500% 08/01/2024 DD 07/29/19	IT	INTEREST RECEIVED	01-FEB-23	250.00	250.00
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	250.00	250.00
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
BP CAPITAL MARKETS PLC					
3.279% 09/19/2027 DD 09/19/17	IT	INTEREST RECEIVED	20-MAR-23	573.83	573.83
PAYMENT PERIOD 19-SEP-22 TO 18-MAR-23					
	IT	INTEREST RECEIVED	19-SEP-23	573.83	573.83
PAYMENT PERIOD 19-MAR-23 TO 18-SEP-23					
BANK OF AMERICA CORP					
4.000% 04/01/2024 DD 04/01/14	IT	INTEREST RECEIVED	03-APR-23	300.00	300.00
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IS	INTEREST SOLD	29-AUG-23	250.00	250.00
PAYMENT PERIOD 01-APR-23 TO 30-AUG-23					
BANK OF AMERICA CORP					
3.500% 04/19/2026 DD 04/19/16	IT	INTEREST RECEIVED	19-APR-23	525.00	525.00
PAYMENT PERIOD 19-OCT-22 TO 18-APR-23					
	IS	INTEREST SOLD	05-JUL-23	227.50	227.50
PAYMENT PERIOD 19-APR-23 TO 06-JUL-23					
BANK OF AMERICA CORP					
VAR RT 12/20/2028 DD 12/20/17	IB	INTEREST BOUGHT	29-AUG-23	134.86-	134.86-
PAYMENT PERIOD 20-JUN-23 TO 30-AUG-23					
	IT	INTEREST RECEIVED	20-DEC-23	341.90	341.90
PAYMENT PERIOD 20-JUN-23 TO 19-DEC-23					
BANK OF AMERICA CORP					
VAR RT 03/05/2029 DD 03/05/18	IT	INTEREST RECEIVED	06-MAR-23	1,588.00	1,588.00
PAYMENT PERIOD 05-SEP-22 TO 04-MAR-23					
	IT	INTEREST RECEIVED	05-SEP-23	1,588.00	1,588.00
PAYMENT PERIOD 05-MAR-23 TO 04-SEP-23					
BANK OF AMERICA CORP					
VAR RT 10/24/2026 DD 10/21/20	IT	INTEREST RECEIVED	24-APR-23	59.85	59.85
PAYMENT PERIOD 24-OCT-22 TO 23-APR-23					
	IT	INTEREST RECEIVED	24-OCT-23	59.85	59.85
PAYMENT PERIOD 24-APR-23 TO 23-OCT-23					
BANK OF AMERICA CORP					
VAR RT 10/20/2032 DD 10/20/21	IS	INTEREST SOLD	05-JAN-23	197.54	197.54
PAYMENT PERIOD 20-OCT-22 TO 08-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
BANK OF AMERICA CORP					
VAR RT 04/25/2034 DD 04/25/23	IB	INTEREST BOUGHT	05-JUL-23	634.56-	634.56-
PAYMENT PERIOD 25-APR-23 TO 06-JUL-23					
	IT	INTEREST RECEIVED	25-OCT-23	1,586.40	1,586.40
PAYMENT PERIOD 25-APR-23 TO 24-OCT-23					
BERKSHIRE HATHAWAY INC					
3.125% 03/15/2026 DD 03/15/16	IT	INTEREST RECEIVED	15-MAR-23	312.50	312.50
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	312.50	312.50
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
BIO-RAD LABORATORIES INC					
3.700% 03/15/2032 DD 03/02/22	IT	INTEREST RECEIVED	15-MAR-23	647.50	647.50
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	647.50	647.50
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
BIOGEN INC					
2.250% 05/01/2030 DD 04/30/20	IT	INTEREST RECEIVED	01-MAY-23	225.00	225.00
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	225.00	225.00
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
BOEING CO/THE					
2.500% 03/01/2025 DD 02/20/15	IT	INTEREST RECEIVED	01-MAR-23	562.50	562.50
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	562.50	562.50
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
BOEING CO/THE					
3.625% 02/01/2031 DD 11/02/20	IT	INTEREST RECEIVED	01-FEB-23	362.50	362.50
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	362.50	362.50
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
BOSTON PROPERTIES LP					
2.750% 10/01/2026 DD 08/17/16	IT	INTEREST RECEIVED	03-APR-23	481.25	481.25
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IS	INTEREST SOLD	11-APR-23	32.08	32.08
PAYMENT PERIOD 01-APR-23 TO 12-APR-23					
BROADCOM INC 144A					
3.419% 04/15/2033 DD 03/31/21	IT	INTEREST RECEIVED	17-APR-23	512.85	512.85
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	512.85	512.85
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
CD 2016-CD2 MORTGAGE TR CD2 A4					
VAR RT 11/10/2049 DD 12/01/16	IT	INTEREST RECEIVED	12-JAN-23	29.38	29.38
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	10-FEB-23	29.38	29.38
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	10-MAR-23	29.38	29.38
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	12-APR-23	29.38	29.38
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	12-MAY-23	29.38	29.38
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	12-JUN-23	29.38	29.38
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	12-JUL-23	29.38	29.38
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	11-AUG-23	29.38	29.38
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	12-SEP-23	29.38	29.38
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	13-OCT-23	29.38	29.38
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	10-NOV-23	29.38	29.38
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	12-DEC-23	29.38	29.38
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
CIGNA GROUP/THE					
4.375% 10/15/2028 DD 04/15/19	IT	INTEREST RECEIVED	17-APR-23	437.50	437.50
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	437.50	437.50
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
CIGNA GROUP/THE					
2.400% 03/15/2030 DD 03/16/20	IT	INTEREST RECEIVED	15-MAR-23	240.00	240.00
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-SEP-23	240.00	240.00
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
CMS ENERGY CORP					
4.875% 03/01/2044 DD 02/27/14	IT	INTEREST RECEIVED	01-MAR-23	975.00	975.00
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	975.00	975.00
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
COMM 2014-UBS3 MORTGAG UBS3 A3					
3.546% 06/10/2047 DD 06/01/14	IT	INTEREST RECEIVED	12-JAN-23	84.65	84.65
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	10-FEB-23	86.46	86.46
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	10-MAR-23	84.30	84.30
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	12-APR-23	84.30	84.30
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	12-MAY-23	84.30	84.30
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	12-JUN-23	84.30	84.30
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	12-JUL-23	84.30	84.30
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	11-AUG-23	84.30	84.30
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	12-SEP-23	84.30	84.30
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	13-OCT-23	84.30	84.30
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	10-NOV-23	79.07	79.07
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	12-DEC-23	78.70	78.70
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17	IT	INTEREST RECEIVED	18-JAN-23	53.18	53.18
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	17-FEB-23	53.18	53.18
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	17-MAR-23	53.18	53.18
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	53.18	53.18
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	17-MAY-23	53.18	53.18
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	16-JUN-23	53.18	53.18
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	53.18	53.18
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-AUG-23	53.18	53.18
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	53.18	53.18
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	17-OCT-23	53.18	53.18
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	17-NOV-23	53.18	53.18
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	53.18	53.18
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
CNH EQUIPMENT TRUST 2021- A A3					
0.400% 12/15/2025 DD 03/15/21	IT	INTEREST RECEIVED	17-JAN-23	9.34	9.34
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	15-FEB-23	8.92	8.92
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-MAR-23	8.54	8.54
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23					
	IT	INTEREST RECEIVED	17-APR-23	8.23	8.23
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23					
	IT	INTEREST RECEIVED	15-MAY-23	7.71	7.71
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-JUN-23	7.21	7.21
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-JUL-23	6.66	6.66
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23					
	IT	INTEREST RECEIVED	15-AUG-23	6.09	6.09
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23					
	IT	INTEREST RECEIVED	15-SEP-23	5.59	5.59
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23					
	IT	INTEREST RECEIVED	16-OCT-23	5.13	5.13
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23					
	IT	INTEREST RECEIVED	15-NOV-23	4.64	4.64
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23					
	IT	INTEREST RECEIVED	15-DEC-23	4.18	4.18
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23					
COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13	IT	INTEREST RECEIVED	12-JAN-23	31.87	31.87
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	10-FEB-23	31.87	31.87
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	10-MAR-23	31.87	31.87
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	12-APR-23	31.87	31.87
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	12-MAY-23	30.25	30.25
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	12-JUN-23	25.83	25.83
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	12-JUL-23	8.34	8.34
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	11-AUG-23	0.10	0.10
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
CSX CORP					
4.100% 03/15/2044 DD 10/22/12	IT	INTEREST RECEIVED	15-MAR-23	102.50	102.50
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	102.50	102.50
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
CSX CORP					
3.350% 11/01/2025 DD 10/20/15	IT	INTEREST RECEIVED	01-MAY-23	167.50	167.50
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	167.50	167.50
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
CSX CORP					
2.600% 11/01/2026 DD 10/18/16	IT	INTEREST RECEIVED	01-MAY-23	130.00	130.00
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	130.00	130.00
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
CSX CORP					
3.250% 06/01/2027 DD 05/01/17	IT	INTEREST RECEIVED	01-JUN-23	406.25	406.25
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	01-DEC-23	406.25	406.25
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
CVS HEALTH CORP					
5.300% 12/05/2043 DD 12/05/13	IT	INTEREST RECEIVED	05-JUN-23	530.00	530.00
PAYMENT PERIOD 05-DEC-22 TO 04-JUN-23					
	IT	INTEREST RECEIVED	05-DEC-23	530.00	530.00
PAYMENT PERIOD 05-JUN-23 TO 04-DEC-23					
CVS HEALTH CORP					
4.300% 03/25/2028 DD 03/09/18	IT	INTEREST RECEIVED	27-MAR-23	86.00	86.00
PAYMENT PERIOD 25-SEP-22 TO 24-MAR-23					
	IT	INTEREST RECEIVED	25-SEP-23	86.00	86.00
PAYMENT PERIOD 25-MAR-23 TO 24-SEP-23					
CVS HEALTH CORP					
5.050% 03/25/2048 DD 03/09/18	IT	INTEREST RECEIVED	27-MAR-23	252.50	252.50
PAYMENT PERIOD 25-SEP-22 TO 24-MAR-23					
	IT	INTEREST RECEIVED	25-SEP-23	252.50	252.50
PAYMENT PERIOD 25-MAR-23 TO 24-SEP-23					
CVS HEALTH CORP					
1.750% 08/21/2030 DD 08/21/20	IT	INTEREST RECEIVED	21-FEB-23	218.75	218.75
PAYMENT PERIOD 21-AUG-22 TO 20-FEB-23					
	IT	INTEREST RECEIVED	21-AUG-23	218.75	218.75
PAYMENT PERIOD 21-FEB-23 TO 20-AUG-23					
CALIFORNIA ST					
2.375% 10/01/2026 DD 10/24/19	IT	INTEREST RECEIVED	03-APR-23	178.13	178.13
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-OCT-23	178.13	178.13
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
CALIFORNIA ST					
5.125% 03/01/2038 DD 03/15/23	IB	INTEREST BOUGHT	17-OCT-23	273.33-	273.33-
PAYMENT PERIOD 01-SEP-23 TO 18-OCT-23					
CANADIAN PACIFIC RAILWAY CO					
2.450% 12/02/2031 DD 12/02/21	IT	INTEREST RECEIVED	02-JUN-23	122.50	122.50
PAYMENT PERIOD 02-DEC-22 TO 01-JUN-23					
	IS	INTEREST SOLD	29-AUG-23	60.57	60.57
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23					
CANADIAN PACIFIC RAILWAY CO					
3.000% 12/02/2041 DD 12/02/21	IT	INTEREST RECEIVED	02-JUN-23	150.00	150.00
PAYMENT PERIOD 02-DEC-22 TO 01-JUN-23					
	IS	INTEREST SOLD	29-AUG-23	74.17	74.17
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23					
CAPITAL ONE FINANCIAL CORP					
VAR RT 06/08/2029 DD 06/08/23	IT	INTEREST RECEIVED	08-DEC-23	568.08	568.08
PAYMENT PERIOD 08-JUN-23 TO 07-DEC-23					
CARMAX AUTO OWNER TRUST 2 1 A3					
1.890% 12/16/2024 DD 01/22/20	IT	INTEREST RECEIVED	17-JAN-23	17.98	17.98
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	15-FEB-23	15.89	15.89
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-MAR-23	13.89	13.89
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-APR-23	11.98	11.98
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23					
	IT	INTEREST RECEIVED	15-MAY-23	9.81	9.81
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-JUN-23	7.96	7.96
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23					
	IT	INTEREST RECEIVED	17-JUL-23	6.02	6.02
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23					
	IT	INTEREST RECEIVED	15-AUG-23	4.19	4.19
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23					
	IT	INTEREST RECEIVED	15-SEP-23	2.50	2.50
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23					
	IT	INTEREST RECEIVED	16-OCT-23	0.69	0.69
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23					
CARRIER GLOBAL CORP					
2.722% 02/15/2030 DD 08/15/20	IT	INTEREST RECEIVED	15-FEB-23	544.40	544.40
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	544.40	544.40
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
CARVANA AUTO RECEIVABLES P4 A3					
1.310% 01/11/2027 DD 12/29/21	IT	INTEREST RECEIVED	10-JAN-23	21.83	21.83
PAYMENT PERIOD 10-DEC-22 TO 09-JAN-23					
	IT	INTEREST RECEIVED	10-FEB-23	21.83	21.83
PAYMENT PERIOD 10-JAN-23 TO 09-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	10-MAR-23	21.83	21.83
PAYMENT PERIOD 10-FEB-23 TO 09-MAR-23					
	IT	INTEREST RECEIVED	10-APR-23	21.83	21.83
PAYMENT PERIOD 10-MAR-23 TO 09-APR-23					
	IT	INTEREST RECEIVED	10-MAY-23	21.83	21.83
PAYMENT PERIOD 10-APR-23 TO 09-MAY-23					
	IT	INTEREST RECEIVED	12-JUN-23	21.83	21.83
PAYMENT PERIOD 10-MAY-23 TO 09-JUN-23					
	IT	INTEREST RECEIVED	10-JUL-23	21.83	21.83
PAYMENT PERIOD 10-JUN-23 TO 09-JUL-23					
	IT	INTEREST RECEIVED	10-AUG-23	21.83	21.83
PAYMENT PERIOD 10-JUL-23 TO 09-AUG-23					
	IT	INTEREST RECEIVED	11-SEP-23	20.98	20.98
PAYMENT PERIOD 10-AUG-23 TO 09-SEP-23					
	IT	INTEREST RECEIVED	10-OCT-23	19.81	19.81
PAYMENT PERIOD 10-SEP-23 TO 09-OCT-23					
	IT	INTEREST RECEIVED	10-NOV-23	18.76	18.76
PAYMENT PERIOD 10-OCT-23 TO 09-NOV-23					
	IT	INTEREST RECEIVED	11-DEC-23	17.71	17.71
PAYMENT PERIOD 10-NOV-23 TO 09-DEC-23					
CATERPILLAR FINANCIAL SERVICES					
2.400% 08/09/2026 DD 08/09/16	IT	INTEREST RECEIVED	09-FEB-23	240.00	240.00
PAYMENT PERIOD 09-AUG-22 TO 08-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	09-AUG-23	240.00	240.00
PAYMENT PERIOD 09-FEB-23 TO 08-AUG-23					
CATERPILLAR INC					
3.803% 08/15/2042 DD 08/15/12	IT	INTEREST RECEIVED	15-FEB-23	285.23	285.23
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	285.23	285.23
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
CHARTER COMMUNICATIONS OPERATI					
4.908% 07/23/2025 DD 07/23/16	IT	INTEREST RECEIVED	23-JAN-23	368.10	368.10
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23					
	IT	INTEREST RECEIVED	24-JUL-23	368.10	368.10
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23					
CHARTER COMMUNICATIONS OPERATI					
5.375% 05/01/2047 DD 11/01/17	IT	INTEREST RECEIVED	01-MAY-23	268.75	268.75
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	268.75	268.75
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
CHENIERE CORPUS CHRISTI HOLDIN					
3.700% 11/15/2029 DD 05/15/20	IT	INTEREST RECEIVED	15-MAY-23	555.00	555.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	555.00	555.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
CITIGROUP COMMERCIAL MOR C5 A3					
3.963% 06/10/2051 DD 06/01/18	IT	INTEREST RECEIVED	12-JAN-23	57.88	57.88
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	10-FEB-23	57.75	57.75
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	10-MAR-23	56.47	56.47
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	13-APR-23	56.30	56.30
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	12-MAY-23	56.23	56.23
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	12-JUN-23	56.23	56.23
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	12-JUL-23	56.23	56.23
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	11-AUG-23	56.23	56.23
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	12-SEP-23	56.23	56.23
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	13-OCT-23	56.23	56.23
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	10-NOV-23	56.23	56.23
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	12-DEC-23	56.23	56.23
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
CITIGROUP INC					
4.650% 07/30/2045 DD 07/30/15	IT	INTEREST RECEIVED	30-JAN-23	232.50	232.50
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	31-JUL-23	232.50	232.50
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23					
CITIGROUP INC					
3.400% 05/01/2026 DD 05/02/16	IT	INTEREST RECEIVED	01-MAY-23	425.00	425.00
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	425.00	425.00
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
CITIGROUP INC					
VAR RT 01/10/2028 DD 01/10/17	IB	INTEREST BOUGHT	23-AUG-23	97.18-	97.18-
PAYMENT PERIOD 10-JUL-23 TO 24-AUG-23					
CITIGROUP INC					
VAR RT 01/29/2031 DD 01/29/20	IT	INTEREST RECEIVED	30-JAN-23	599.85	599.85
PAYMENT PERIOD 29-JUL-22 TO 28-JAN-23					
	IT	INTEREST RECEIVED	31-JUL-23	599.85	599.85
PAYMENT PERIOD 29-JAN-23 TO 28-JUL-23					
CITIGROUP INC					
VAR RT 05/24/2028 DD 05/24/22	IT	INTEREST RECEIVED	24-MAY-23	465.80	465.80
PAYMENT PERIOD 24-NOV-22 TO 23-MAY-23					
	IS	INTEREST SOLD	23-AUG-23	235.49	235.49
PAYMENT PERIOD 24-MAY-23 TO 24-AUG-23					
COMCAST CORP					
7.050% 03/15/2033 DD 03/14/03	IT	INTEREST RECEIVED	15-MAR-23	387.75	387.75
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	387.75	387.75
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
COMCAST CORP					
3.150% 03/01/2026 DD 02/23/16	IT	INTEREST RECEIVED	01-MAR-23	157.50	157.50
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	157.50	157.50
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
COMCAST CORP					
2.650% 02/01/2030 DD 11/05/19	IT	INTEREST RECEIVED	01-FEB-23	265.00	265.00
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	265.00	265.00
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
COMCAST CORP					
2.887% 11/01/2051 DD 05/01/22	IT	INTEREST RECEIVED	01-MAY-23	86.61	86.61
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	86.61	86.61
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
CONAGRA BRANDS INC					
1.375% 11/01/2027 DD 10/16/20	IT	INTEREST RECEIVED	01-MAY-23	103.13	103.13
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	103.13	103.13
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
CONNECTICUT LIGHT AND POWER CO					
4.150% 06/01/2045 DD 05/20/15	IT	INTEREST RECEIVED	01-JUN-23	415.00	415.00
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	415.00	415.00
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
CONNECTICUT LIGHT AND POWER CO					
4.000% 04/01/2048 DD 03/28/18	IT	INTEREST RECEIVED	03-APR-23	200.00	200.00
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	200.00	200.00
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
CONSOLIDATED EDISON CO OF NEW					
4.650% 12/01/2048 DD 11/30/18	IT	INTEREST RECEIVED	01-JUN-23	348.75	348.75
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	348.75	348.75
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
CONSOLIDATED EDISON CO OF NEW					
3.350% 04/01/2030 DD 03/31/20	IT	INTEREST RECEIVED	03-APR-23	251.25	251.25
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	251.25	251.25
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
CONSUMERS ENERGY CO					
4.350% 04/15/2049 DD 11/13/18	IT	INTEREST RECEIVED	17-APR-23	326.25	326.25
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	326.25	326.25
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
CROWN CASTLE INC					
2.250% 01/15/2031 DD 06/15/20	IT	INTEREST RECEIVED	17-JAN-23	450.00	450.00
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	450.00	450.00
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
CROWN CASTLE INC					
2.900% 03/15/2027 DD 03/04/22	IT	INTEREST RECEIVED	15-MAR-23	159.50	159.50
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	159.50	159.50
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
DH EUROPE FINANCE II SARL					
2.600% 11/15/2029 DD 11/07/19	IT	INTEREST RECEIVED	15-MAY-23	195.00	195.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	195.00	195.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
WALT DISNEY CO/THE					
2.750% 09/01/2049 DD 09/06/19	IT	INTEREST RECEIVED	01-MAR-23	412.50	412.50
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	412.50	412.50
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
	IS	INTEREST SOLD	18-SEP-23	43.54	43.54
PAYMENT PERIOD 01-SEP-23 TO 19-SEP-23					
DISCOVER FINANCIAL SERVICES					
6.700% 11/29/2032 DD 11/29/22	IT	INTEREST RECEIVED	30-MAY-23	1,072.00	1,072.00
PAYMENT PERIOD 29-NOV-22 TO 28-MAY-23					
	IT	INTEREST RECEIVED	29-NOV-23	1,072.00	1,072.00
PAYMENT PERIOD 29-MAY-23 TO 28-NOV-23					
DOLLAR GENERAL CORP					
3.500% 04/03/2030 DD 04/03/20	IT	INTEREST RECEIVED	03-APR-23	262.50	262.50
PAYMENT PERIOD 03-OCT-22 TO 02-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IS	INTEREST SOLD	25-SEP-23	253.75	253.75
PAYMENT PERIOD 03-APR-23 TO 26-SEP-23					
DOLLAR TREE INC					
4.200% 05/15/2028 DD 04/19/18	IT	INTEREST RECEIVED	15-MAY-23	105.00	105.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	105.00	105.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
ERAC USA FINANCE LLC 144A					
7.000% 10/15/2037 DD 10/17/07	IT	INTEREST RECEIVED	17-APR-23	315.00	315.00
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	315.00	315.00
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
EATON CORP					
4.150% 03/15/2033 DD 08/23/22	IT	INTEREST RECEIVED	15-MAR-23	1,164.31	1,164.31
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	1,037.50	1,037.50
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
KINDER MORGAN INC					
7.750% 01/15/2032 DD 01/11/02	IT	INTEREST RECEIVED	17-JAN-23	968.75	968.75
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	968.75	968.75
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
ENBRIDGE INC					
3.125% 11/15/2029 DD 11/15/19	IT	INTEREST RECEIVED	15-MAY-23	156.25	156.25
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-NOV-23	156.25	156.25
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
ENBRIDGE INC					
5.700% 03/08/2033 DD 03/08/23	IT	INTEREST RECEIVED	08-SEP-23	484.50	484.50
PAYMENT PERIOD 08-MAR-23 TO 07-SEP-23					
IBERDROLA INTERNATIONAL BV					
6.750% 07/15/2036 DD 07/24/06	IT	INTEREST RECEIVED	17-JAN-23	337.50	337.50
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	337.50	337.50
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
ENERGY TRANSFER LP					
5.150% 02/01/2043 DD 01/22/13	IT	INTEREST RECEIVED	01-FEB-23	515.00	515.00
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	515.00	515.00
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
ENTERPRISE PRODUCTS OPERATING					
2.800% 01/31/2030 DD 01/15/20	IT	INTEREST RECEIVED	31-JAN-23	140.00	140.00
PAYMENT PERIOD 31-JUL-22 TO 30-JAN-23					
	IT	INTEREST RECEIVED	31-JUL-23	140.00	140.00
PAYMENT PERIOD 31-JAN-23 TO 30-JUL-23					
ENTERPRISE PRODUCTS OPERATING					
3.300% 02/15/2053 DD 09/15/21	IT	INTEREST RECEIVED	15-FEB-23	330.00	330.00
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	330.00	330.00
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
EQUINIX INC					
2.500% 05/15/2031 DD 05/17/21	IT	INTEREST RECEIVED	15-MAY-23	250.00	250.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	250.00	250.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
EQUINOR ASA					
3.250% 11/18/2049 DD 11/18/19	IT	INTEREST RECEIVED	18-MAY-23	162.50	162.50
PAYMENT PERIOD 18-NOV-22 TO 17-MAY-23					
	IT	INTEREST RECEIVED	20-NOV-23	162.50	162.50
PAYMENT PERIOD 18-MAY-23 TO 17-NOV-23					
ESTEE LAUDER COS INC/THE					
2.375% 12/01/2029 DD 11/21/19	IT	INTEREST RECEIVED	01-JUN-23	118.75	118.75
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	118.75	118.75
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
EUROPEAN INVESTMENT BANK					
2.500% 03/15/2023 DD 01/17/18	IT	INTEREST RECEIVED	15-MAR-23	375.00	375.00
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
EXTRA SPACE STORAGE LP					
5.700% 04/01/2028 DD 03/28/23	IT	INTEREST RECEIVED	02-OCT-23	173.85	173.85
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
META PLATFORMS INC					
3.850% 08/15/2032 DD 08/09/22	IT	INTEREST RECEIVED	15-FEB-23	497.29	497.29
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	481.25	481.25
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
META PLATFORMS INC					
5.600% 05/15/2053 DD 05/03/23	IB	INTEREST BOUGHT	22-JUN-23	164.89-	164.89-
PAYMENT PERIOD 15-MAY-23 TO 25-JUN-23					
	IT	INTEREST RECEIVED	15-NOV-23	597.33	597.33
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
FHLMC POOL #SD-1440					
3.500% 07/01/2052 DD 08/01/22	IT	INTEREST RECEIVED	25-JAN-23	270.34	270.34
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	269.88	269.88
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	269.45	269.45
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	268.46	268.46
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	268.01	268.01
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	266.82	266.82
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	266.38	266.38
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IS	INTEREST SOLD	10-AUG-23	88.03	88.03
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23					
	IT	INTEREST RECEIVED	25-AUG-23	265.89	265.89
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
FHLMC POOL #SD-3516					
5.500% 08/01/2053 DD 07/01/23	IB	INTEREST BOUGHT	10-AUG-23	121.99-	121.99-
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23					
	IT	INTEREST RECEIVED	25-SEP-23	365.98	365.98
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	25-OCT-23	364.49	364.49
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	362.39	362.39
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	26-DEC-23	360.38	360.38
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FEDERAL NATL MTG ASSN					
2.375% 01/19/2023 DD 01/23/18	IT	INTEREST RECEIVED	19-JAN-23	831.25	831.25
PAYMENT PERIOD 19-JUL-22 TO 18-JAN-23					
FEDERAL NATL MTG ASSN					
6.250% 05/15/2029 DD 05/15/99	IT	INTEREST RECEIVED	15-MAY-23	156.25	156.25
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	156.25	156.25
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
FHLMC MULTICLASS MTG 4582 GA					
VAR RT 03/15/2052 DD 05/01/16	IT	INTEREST RECEIVED	17-JAN-23	1.85	1.85
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	15-FEB-23	1.38	1.38
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-MAR-23	1.04	1.04
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	0.77	0.77
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	15-MAY-23	0.36	0.36
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	15-JUN-23	0.07	0.07
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
FHLMC MULTICLASS MTG K030 A2					
VAR RT 04/25/2023 DD 08/01/13	IT	INTEREST RECEIVED	25-JAN-23	10.24	10.24
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	7.12	7.12
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	2.58	2.58
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	0.87	0.87
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	CD	MT INTEREST	25-APR-23	0.01	0.01
FHLMC MULTICLASS MTG K029 A2					
VAR RT 02/25/2023 DD 07/01/13	IT	INTEREST RECEIVED	25-JAN-23	27.64	27.64
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	3.27	3.27
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	CW	MT INTEREST ADJUSTMENT	27-FEB-23	0.01-	0.01-
FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19	IT	INTEREST RECEIVED	25-JAN-23	73.47	73.47
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	73.47	73.47
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	73.47	73.47
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	73.47	73.47
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	73.47	73.47
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	73.47	73.47
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	73.47	73.47
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	73.47	73.47
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	73.47	73.47
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	25-OCT-23	73.47	73.47
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	73.47	73.47
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	26-DEC-23	73.47	73.47
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20	IT	INTEREST RECEIVED	25-JAN-23	23.40	23.40
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	23.40	23.40
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	23.40	23.40
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	23.40	23.40
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	23.40	23.40
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	23.40	23.40
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	23.40	23.40
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	23.40	23.40
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	23.40	23.40
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	25-OCT-23	23.40	23.40
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	27-NOV-23	23.40	23.40
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	26-DEC-23	23.40	23.40
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FNMA POOL #0AL2866					
3.500% 11/01/2042 DD 01/01/13	IT	INTEREST RECEIVED	25-JAN-23	245.98	245.98
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	243.89	243.89
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	242.41	242.41
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	240.84	240.84
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	239.25	239.25
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	237.08	237.08
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	236.09	236.09
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	233.68	233.68
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	231.73	231.73
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	25-OCT-23	230.23	230.23
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	229.23	229.23
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IS	INTEREST SOLD	14-DEC-23	13.84	13.84
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23					
	IT	INTEREST RECEIVED	26-DEC-23	226.27	226.27
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FHLMC MULTICLASS MTG 3625 B					
4.000% 01/15/2025 DD 01/01/10	IT	INTEREST RECEIVED	17-JAN-23	7.79	7.79
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	15-FEB-23	7.43	7.43
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	15-MAR-23	6.95	6.95
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	6.51	6.51
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	15-MAY-23	6.15	6.15
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	15-JUN-23	5.70	5.70
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	5.35	5.35
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-AUG-23	5.01	5.01
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	4.65	4.65
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	16-OCT-23	4.26	4.26
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	15-NOV-23	3.92	3.92
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	3.58	3.58
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FNMA POOL #0BV7937					
4.000% 08/01/2052 DD 08/01/22	IT	INTEREST RECEIVED	25-JAN-23	292.26	292.26
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	291.10	291.10
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	290.06	290.06
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	289.59	289.59
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	288.77	288.77
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	287.43	287.43
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	25-JUL-23	286.79	286.79
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	285.53	285.53
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	283.61	283.61
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	25-OCT-23	282.17	282.17
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	279.90	279.90
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IS	INTEREST SOLD	14-DEC-23	128.21	128.21
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23					
	IT	INTEREST RECEIVED	26-DEC-23	276.40	276.40
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FNMA POOL #0FS2253					
3.500% 04/01/2050 DD 06/01/22	IT	INTEREST RECEIVED	25-JAN-23	265.56	265.56
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	263.99	263.99
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	262.33	262.33
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	260.91	260.91
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	25-MAY-23	258.12	258.12
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	255.69	255.69
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	254.02	254.02
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	252.69	252.69
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	251.83	251.83
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	25-OCT-23	249.27	249.27
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	246.61	246.61
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IS	INTEREST SOLD	14-DEC-23	113.47	113.47
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23					
	IT	INTEREST RECEIVED	26-DEC-23	244.35	244.35
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FNMA POOL #0FS2513					
4.000% 07/01/2052 DD 07/01/22	IT	INTEREST RECEIVED	25-JAN-23	276.17	276.17
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	274.98	274.98
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	27-MAR-23	273.16	273.16
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	272.59	272.59
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	271.60	271.60
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	269.75	269.75
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	267.88	267.88
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	267.21	267.21
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	265.28	265.28
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	25-OCT-23	264.08	264.08
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	262.25	262.25
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IS	INTEREST SOLD	14-DEC-23	14.34	14.34
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23					
	IT	INTEREST RECEIVED	26-DEC-23	261.69	261.69
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FNMA POOL #0FS5231					
6.000% 07/01/2053 DD 07/01/23	IB	INTEREST BOUGHT	06-SEP-23	64.90-	64.90-
PAYMENT PERIOD 01-SEP-23 TO 06-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	25-OCT-23	321.33	321.33
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	320.11	320.11
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IS	INTEREST SOLD	14-DEC-23	147.00	147.00
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23					
	IT	INTEREST RECEIVED	26-DEC-23	315.72	315.72
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FEDEX CORP					
4.400% 01/15/2047 DD 01/06/17	IT	INTEREST RECEIVED	17-JAN-23	220.00	220.00
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	220.00	220.00
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
FIDELITY NATIONAL INFORMATION					
3.100% 03/01/2041 DD 03/02/21	IT	INTEREST RECEIVED	01-MAR-23	310.00	310.00
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IS	INTEREST SOLD	11-APR-23	72.33	72.33
PAYMENT PERIOD 01-MAR-23 TO 12-APR-23					
FORD CREDIT AUTO LEASE TR B A3					
5.910% 10/15/2026 DD 09/19/23	IT	INTEREST RECEIVED	16-OCT-23	277.44	277.44
PAYMENT PERIOD 19-SEP-23 TO 14-OCT-23					
	IT	INTEREST RECEIVED	15-NOV-23	320.13	320.13
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23					
	IT	INTEREST RECEIVED	15-DEC-23	320.13	320.13
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
FORD MOTOR CO					
6.100% 08/19/2032 DD 08/19/22	IB	INTEREST BOUGHT	31-OCT-23	309.24-	309.24-
PAYMENT PERIOD 19-AUG-23 TO 01-NOV-23					
SEASONED LOANS STRUCTURE 2 A2C					
2.750% 09/25/2029 DD 09/01/19	IT	INTEREST RECEIVED	25-JAN-23	34.38	34.38
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	34.38	34.38
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	34.38	34.38
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	34.38	34.38
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	34.38	34.38
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	34.38	34.38
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	34.38	34.38
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	34.38	34.38
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	34.38	34.38
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	25-OCT-23	34.38	34.38
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	27-NOV-23	34.38	34.38
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	26-DEC-23	34.38	34.38
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
SEASONED LOANS STRUCTURE 3 A2C					
2.750% 11/25/2029 DD 11/01/19	IT	INTEREST RECEIVED	25-JAN-23	34.38	34.38
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	34.38	34.38
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	34.38	34.38
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	34.38	34.38
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	34.38	34.38
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	34.38	34.38
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	34.38	34.38
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	34.38	34.38
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	34.38	34.38
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	25-OCT-23	34.38	34.38
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	34.38	34.38
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	26-DEC-23	34.38	34.38
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
GNMA II POOL #0MA9018					
6.000% 07/20/2053 DD 07/01/23	IB	INTEREST BOUGHT	04-OCT-23	39.82-	39.82-
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23					
	IT	INTEREST RECEIVED	20-NOV-23	297.86	297.86
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	20-DEC-23	297.15	297.15
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
GNMA II POOL #0MA9242					
6.000% 10/20/2053 DD 10/01/23	IB	INTEREST BOUGHT	04-OCT-23	40.00-	40.00-
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23					
	IT	INTEREST RECEIVED	20-NOV-23	300.00	300.00
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IS	INTEREST SOLD	14-DEC-23	46.46	46.46
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23					
	IT	INTEREST RECEIVED	20-DEC-23	299.35	299.35
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
GM FINANCIAL CONSUMER AUT 4 A3					
1.750% 07/16/2024 DD 10/16/19	IT	INTEREST RECEIVED	17-JAN-23	0.85	0.85
PAYMENT PERIOD 16-DEC-22 TO 15-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	16-FEB-23	0.43	0.43
PAYMENT PERIOD 16-JAN-23 TO 15-FEB-23					
	IT	INTEREST RECEIVED	16-MAR-23	0.01	0.01
PAYMENT PERIOD 16-FEB-23 TO 15-MAR-23					
GS MORTGAGE SECURITIES GC39 A3					
3.307% 05/10/2052 DD 05/01/19	IT	INTEREST RECEIVED	12-JAN-23	41.34	41.34
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	10-FEB-23	41.34	41.34
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	10-MAR-23	41.34	41.34
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	13-APR-23	41.34	41.34
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	12-MAY-23	41.34	41.34
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	12-JUN-23	41.34	41.34
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	12-JUL-23	41.34	41.34
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	11-AUG-23	41.34	41.34
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	12-SEP-23	41.34	41.34
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	13-OCT-23	41.34	41.34
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	10-NOV-23	41.34	41.34
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	12-DEC-23	41.34	41.34
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
GENERAL ELECTRIC CO					
3.625% 05/01/2030 DD 04/22/20	IT	INTEREST RECEIVED	01-MAY-23	906.25	906.25
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	906.25	906.25
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
GENERAL MOTORS CO					
5.400% 04/01/2048 DD 08/07/17	IT	INTEREST RECEIVED	03-APR-23	135.00	135.00
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	135.00	135.00
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
GENERAL MOTORS FINANCIAL CO IN					
1.250% 01/08/2026 DD 01/08/21	IT	INTEREST RECEIVED	09-JAN-23	156.25	156.25
PAYMENT PERIOD 08-JUL-22 TO 07-JAN-23					
	IT	INTEREST RECEIVED	10-JUL-23	156.25	156.25
PAYMENT PERIOD 08-JAN-23 TO 07-JUL-23					
GENERAL MOTORS FINANCIAL CO IN					
2.400% 04/10/2028 DD 04/09/21	IT	INTEREST RECEIVED	10-APR-23	240.00	240.00
PAYMENT PERIOD 10-OCT-22 TO 09-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	10-OCT-23	240.00	240.00
PAYMENT PERIOD 10-APR-23 TO 09-OCT-23					
GILEAD SCIENCES INC					
3.650% 03/01/2026 DD 09/14/15	IT	INTEREST RECEIVED	01-MAR-23	365.00	365.00
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	365.00	365.00
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
GLENCORE FUNDING LLC 144A					
2.625% 09/23/2031 DD 09/23/21	IT	INTEREST RECEIVED	23-MAR-23	393.75	393.75
PAYMENT PERIOD 23-SEP-22 TO 22-MAR-23					
	IT	INTEREST RECEIVED	25-SEP-23	393.75	393.75
PAYMENT PERIOD 23-MAR-23 TO 22-SEP-23					
GOLDMAN SACHS GROUP INC/THE					
4.000% 03/03/2024 DD 03/03/14	IT	INTEREST RECEIVED	03-MAR-23	300.00	300.00
PAYMENT PERIOD 03-SEP-22 TO 02-MAR-23					
	IT	INTEREST RECEIVED	05-SEP-23	300.00	300.00
PAYMENT PERIOD 03-MAR-23 TO 02-SEP-23					
GOLDMAN SACHS GROUP INC/THE					
VAR RT 04/23/2029 DD 01/23/18	IT	INTEREST RECEIVED	24-APR-23	1,144.20	1,144.20
PAYMENT PERIOD 23-OCT-22 TO 22-APR-23					
	IT	INTEREST RECEIVED	23-OCT-23	1,144.20	1,144.20
PAYMENT PERIOD 23-APR-23 TO 22-OCT-23					
GNMA GTD REMIC P/T 22-173 PQ					
5.000% 06/20/2051 DD 10/01/22	IT	INTEREST RECEIVED	20-JAN-23	186.53	186.53
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	21-FEB-23	186.13	186.13
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	20-MAR-23	185.75	185.75
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	20-APR-23	185.26	185.26
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	22-MAY-23	184.85	184.85
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	20-JUN-23	182.74	182.74
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	20-JUL-23	180.10	180.10
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	21-AUG-23	178.72	178.72
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	20-SEP-23	177.24	177.24
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	20-OCT-23	175.66	175.66
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	20-NOV-23	173.98	173.98
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	20-DEC-23	172.70	172.70
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
HPEFS EQUIPMENT TRU 1A A3 144A					
5.410% 02/22/2028 DD 03/22/23	IT	INTEREST RECEIVED	20-APR-23	420.78	420.78
PAYMENT PERIOD 22-MAR-23 TO 19-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	22-MAY-23	450.83	450.83
PAYMENT PERIOD 20-APR-23 TO 19-MAY-23					
	IT	INTEREST RECEIVED	20-JUN-23	450.83	450.83
PAYMENT PERIOD 20-MAY-23 TO 19-JUN-23					
	IT	INTEREST RECEIVED	20-JUL-23	450.83	450.83
PAYMENT PERIOD 20-JUN-23 TO 19-JUL-23					
	IT	INTEREST RECEIVED	21-AUG-23	450.83	450.83
PAYMENT PERIOD 20-JUL-23 TO 19-AUG-23					
	IT	INTEREST RECEIVED	20-SEP-23	450.83	450.83
PAYMENT PERIOD 20-AUG-23 TO 19-SEP-23					
	IT	INTEREST RECEIVED	20-OCT-23	450.83	450.83
PAYMENT PERIOD 20-SEP-23 TO 19-OCT-23					
	IT	INTEREST RECEIVED	20-NOV-23	450.83	450.83
PAYMENT PERIOD 20-OCT-23 TO 19-NOV-23					
	IT	INTEREST RECEIVED	20-DEC-23	450.83	450.83
PAYMENT PERIOD 20-NOV-23 TO 19-DEC-23					
HEALTHCARE REALTY HOLDINGS LP					
3.100% 02/15/2030 DD 09/16/19	IT	INTEREST RECEIVED	15-FEB-23	232.50	232.50
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	232.50	232.50
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
HEICO CORP					
5.350% 08/01/2033 DD 07/27/23	IS	INTEREST SOLD	20-OCT-23	103.43	103.43
PAYMENT PERIOD 01-AUG-23 TO 23-OCT-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
HEWLETT PACKARD ENTERPRISE CO					
VAR RT 10/15/2025 DD 10/15/16	IT	INTEREST RECEIVED	17-APR-23	245.00	245.00
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	245.00	245.00
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
HONDA AUTO RECEIVABLES 20 1 A3					
5.040% 04/21/2027 DD 02/24/23	IT	INTEREST RECEIVED	21-MAR-23	64.26	64.26
PAYMENT PERIOD 24-FEB-23 TO 20-MAR-23					
	IT	INTEREST RECEIVED	21-APR-23	71.40	71.40
PAYMENT PERIOD 21-MAR-23 TO 20-APR-23					
	IT	INTEREST RECEIVED	22-MAY-23	71.40	71.40
PAYMENT PERIOD 21-APR-23 TO 20-MAY-23					
	IT	INTEREST RECEIVED	21-JUN-23	71.40	71.40
PAYMENT PERIOD 21-MAY-23 TO 20-JUN-23					
	IT	INTEREST RECEIVED	21-JUL-23	71.40	71.40
PAYMENT PERIOD 21-JUN-23 TO 20-JUL-23					
	IT	INTEREST RECEIVED	21-AUG-23	71.40	71.40
PAYMENT PERIOD 21-JUL-23 TO 20-AUG-23					
	IT	INTEREST RECEIVED	21-SEP-23	71.40	71.40
PAYMENT PERIOD 21-AUG-23 TO 20-SEP-23					
	IT	INTEREST RECEIVED	23-OCT-23	71.40	71.40
PAYMENT PERIOD 21-SEP-23 TO 20-OCT-23					
	IT	INTEREST RECEIVED	21-NOV-23	71.40	71.40
PAYMENT PERIOD 21-OCT-23 TO 20-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	21-DEC-23	71.40	71.40
PAYMENT PERIOD 21-NOV-23 TO 20-DEC-23					
HYUNDAI AUTO RECEIVABLES C A4					
5.520% 10/16/2028 DD 11/09/22	IT	INTEREST RECEIVED	17-JAN-23	156.40	156.40
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	15-FEB-23	156.40	156.40
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-MAR-23	156.40	156.40
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23					
	IT	INTEREST RECEIVED	17-APR-23	156.40	156.40
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23					
	IT	INTEREST RECEIVED	15-MAY-23	156.40	156.40
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-JUN-23	156.40	156.40
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23					
	IT	INTEREST RECEIVED	17-JUL-23	156.40	156.40
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23					
	IT	INTEREST RECEIVED	15-AUG-23	156.40	156.40
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23					
	IT	INTEREST RECEIVED	15-SEP-23	156.40	156.40
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23					
	IT	INTEREST RECEIVED	16-OCT-23	156.40	156.40
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-NOV-23	156.40	156.40
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23					
	IT	INTEREST RECEIVED	15-DEC-23	156.40	156.40
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23					
ILLINOIS ST					
5.100% 06/01/2033 DD 06/12/03	IB	INTEREST BOUGHT	18-OCT-23	886.12-	886.12-
PAYMENT PERIOD 01-JUN-23 TO 19-OCT-23					
	IT	INTEREST RECEIVED	01-DEC-23	1,147.50	1,147.50
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
ILLUMINA INC					
5.750% 12/13/2027 DD 12/13/22	IT	INTEREST RECEIVED	13-JUN-23	201.25	201.25
PAYMENT PERIOD 13-DEC-22 TO 12-JUN-23					
	IT	INTEREST RECEIVED	13-DEC-23	201.25	201.25
PAYMENT PERIOD 13-JUN-23 TO 12-DEC-23					
INTER-AMERICAN DEVELOPMENT BAN					
2.500% 01/18/2023 DD 01/18/18	IT	INTEREST RECEIVED	18-JAN-23	375.00	375.00
PAYMENT PERIOD 18-JUL-22 TO 17-JAN-23					
INTERCONTINENTAL EXCHANGE INC					
4.350% 06/15/2029 DD 05/23/22	IT	INTEREST RECEIVED	15-JUN-23	239.25	239.25
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23					
	IT	INTEREST RECEIVED	15-DEC-23	239.25	239.25
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23					
JPMORGAN CHASE & CO					
3.125% 01/23/2025 DD 01/23/15	IT	INTEREST RECEIVED	23-JAN-23	78.13	78.13
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	24-JUL-23	78.13	78.13
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23					
JP MORGAN CHASE COMMERC C10 A5					
3.143% 12/15/2047 DD 03/01/13	IT	INTEREST RECEIVED	18-JAN-23	6.07	6.07
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
JPMBB COMMERCIAL MORTGA C22 A4					
3.801% 09/15/2047 DD 08/01/14	IT	INTEREST RECEIVED	18-JAN-23	63.35	63.35
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	17-FEB-23	63.35	63.35
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	17-MAR-23	63.35	63.35
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	63.35	63.35
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	17-MAY-23	63.35	63.35
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	16-JUN-23	63.35	63.35
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	63.35	63.35
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	17-AUG-23	63.35	63.35
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	63.35	63.35
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-OCT-23	63.35	63.35
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	17-NOV-23	63.35	63.35
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	63.35	63.35
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
JPMORGAN CHASE & CO					
VAR RT 12/05/2029 DD 12/05/18	IT	INTEREST RECEIVED	05-JUN-23	1,780.80	1,780.80
PAYMENT PERIOD 05-DEC-22 TO 04-JUN-23					
	IT	INTEREST RECEIVED	05-DEC-23	1,780.80	1,780.80
PAYMENT PERIOD 05-JUN-23 TO 04-DEC-23					
JPMORGAN CHASE & CO					
VAR RT 09/14/2033 DD 09/14/22	IT	INTEREST RECEIVED	14-MAR-23	857.55	857.55
PAYMENT PERIOD 14-SEP-22 TO 13-MAR-23					
	IT	INTEREST RECEIVED	14-SEP-23	857.55	857.55
PAYMENT PERIOD 14-MAR-23 TO 13-SEP-23					
JPMORGAN CHASE & CO					
VAR RT 06/01/2034 DD 06/01/23	IB	INTEREST BOUGHT	05-JUL-23	214.00-	214.00-
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23					
	IT	INTEREST RECEIVED	01-DEC-23	1,070.00	1,070.00
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
JACKSON FINANCIAL INC					
3.125% 11/23/2031 DD 05/23/22	IT	INTEREST RECEIVED	23-MAY-23	234.38	234.38
PAYMENT PERIOD 23-NOV-22 TO 22-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	24-NOV-23	234.38	234.38
PAYMENT PERIOD 23-MAY-23 TO 22-NOV-23					
	IS	INTEREST SOLD	29-NOV-23	10.42	10.42
PAYMENT PERIOD 23-NOV-23 TO 30-NOV-23					
JOHN DEERE OWNER TRUST 20 B A3					
5.180% 03/15/2028 DD 06/28/23	IT	INTEREST RECEIVED	15-AUG-23	142.02	142.02
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23					
	IT	INTEREST RECEIVED	15-SEP-23	90.65	90.65
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23					
	IT	INTEREST RECEIVED	16-OCT-23	90.65	90.65
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23					
	IT	INTEREST RECEIVED	15-NOV-23	90.65	90.65
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23					
	IT	INTEREST RECEIVED	15-DEC-23	90.65	90.65
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23					
KEURIG DR PEPPER INC					
3.200% 05/01/2030 DD 04/13/20	IT	INTEREST RECEIVED	01-MAY-23	320.00	320.00
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	320.00	320.00
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
KEURIG DR PEPPER INC					
3.350% 03/15/2051 DD 03/15/21	IT	INTEREST RECEIVED	15-MAR-23	335.00	335.00
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	335.00	335.00
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
KEYCORP					
2.250% 04/06/2027 DD 02/06/20	IT	INTEREST RECEIVED	06-APR-23	112.50	112.50
PAYMENT PERIOD 06-OCT-22 TO 05-APR-23					
	IS	INTEREST SOLD	09-MAY-23	21.88	21.88
PAYMENT PERIOD 06-APR-23 TO 10-MAY-23					
KINDER MORGAN ENERGY PARTNERS					
6.550% 09/15/2040 DD 05/19/10	IT	INTEREST RECEIVED	15-MAR-23	163.75	163.75
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	163.75	163.75
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
KRAFT HEINZ FOODS CO					
4.375% 06/01/2046 DD 05/24/16	IB	INTEREST BOUGHT	22-JUN-23	75.95-	75.95-
PAYMENT PERIOD 01-JUN-23 TO 25-JUN-23					
	IT	INTEREST RECEIVED	01-DEC-23	546.88	546.88
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
LOCKHEED MARTIN CORP					
5.200% 02/15/2055 DD 05/25/23	IT	INTEREST RECEIVED	15-AUG-23	346.67	346.67
PAYMENT PERIOD 25-MAY-23 TO 14-AUG-23					
RJ REYNOLDS TOBACCO CO/NC					
3.750% 05/20/2023 DD 05/20/13	IT	INTEREST RECEIVED	22-MAY-23	468.75	468.75
PAYMENT PERIOD 20-NOV-22 TO 19-MAY-23					
LOS ANGELES CA DEPT WTR & PWR					
5.716% 07/01/2039 DD 06/02/10	IT	INTEREST RECEIVED	03-JAN-23	142.90	142.90
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	03-JUL-23	142.90	142.90
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
LOUISIANA ST LOCAL GOVT ENVRNM					
5.048% 12/01/2034 DD 03/29/23	IB	INTEREST BOUGHT	19-OCT-23	1,144.21-	1,144.21-
PAYMENT PERIOD 01-JUN-23 TO 22-OCT-23					
	IT	INTEREST RECEIVED	01-DEC-23	1,357.35	1,357.35
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
LOWE'S COS INC					
5.000% 04/15/2033 DD 09/08/22	IT	INTEREST RECEIVED	17-APR-23	1,356.25	1,356.25
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	1,125.00	1,125.00
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
LOWE'S COS INC					
5.625% 04/15/2053 DD 09/08/22	IB	INTEREST BOUGHT	22-JUN-23	221.88-	221.88-
PAYMENT PERIOD 15-APR-23 TO 25-JUN-23					
	IT	INTEREST RECEIVED	16-OCT-23	562.50	562.50
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
MPLX LP					
4.125% 03/01/2027 DD 02/10/17	IT	INTEREST RECEIVED	01-MAR-23	103.13	103.13
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	103.13	103.13
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
MPLX LP					
5.200% 03/01/2047 DD 02/10/17	IT	INTEREST RECEIVED	01-MAR-23	520.00	520.00
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	520.00	520.00
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
MPLX LP					
4.950% 09/01/2032 DD 08/11/22	IT	INTEREST RECEIVED	01-MAR-23	577.50	577.50
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	519.75	519.75
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
WARNERMEDIA HOLDINGS INC 144A					
3.755% 03/15/2027 DD 03/15/22	IT	INTEREST RECEIVED	15-MAR-23	563.25	563.25
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
WARNERMEDIA HOLDINGS INC					
3.755% 03/15/2027 DD 03/15/23	IT	INTEREST RECEIVED	15-SEP-23	563.25	563.25
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
MARRIOTT INTERNATIONAL INC/MD					
2.850% 04/15/2031 DD 03/05/21	IT	INTEREST RECEIVED	17-APR-23	498.75	498.75
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	498.75	498.75
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
MASSACHUSETTS ST SCH BLDG AUTH					
2.436% 10/15/2027 DD 11/20/19	IT	INTEREST RECEIVED	17-APR-23	60.90	60.90
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	60.90	60.90
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
MASSACHUSETTS ST WTR RESOURCES					
2.163% 08/01/2026 DD 11/01/19	IT	INTEREST RECEIVED	01-FEB-23	162.23	162.23
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-APR-23	77.51	77.51
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
MCDONALD'S CORP					
3.625% 09/01/2049 DD 08/12/19	IT	INTEREST RECEIVED	01-MAR-23	362.50	362.50
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	362.50	362.50
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
MCDONALD'S CORP					
3.500% 07/01/2027 DD 03/27/20	IT	INTEREST RECEIVED	03-JAN-23	175.00	175.00
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	03-JUL-23	175.00	175.00
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23					
MCDONALD'S CORP					
3.600% 07/01/2030 DD 03/27/20	IT	INTEREST RECEIVED	03-JAN-23	180.00	180.00
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	03-JUL-23	180.00	180.00
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23					
MEDTRONIC INC					
4.625% 03/15/2045 DD 03/15/15	IT	INTEREST RECEIVED	15-MAR-23	69.38	69.38
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	69.38	69.38
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
MERCEDES-BENZ AUTO RECEIV 1 A3					
4.510% 11/15/2027 DD 01/25/23	IT	INTEREST RECEIVED	15-FEB-23	57.63	57.63
PAYMENT PERIOD 25-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	15-MAR-23	86.44	86.44
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-APR-23	86.44	86.44
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	15-MAY-23	86.44	86.44
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	15-JUN-23	86.44	86.44
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	86.44	86.44
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	15-AUG-23	86.44	86.44
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	86.44	86.44
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	16-OCT-23	86.44	86.44
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	15-NOV-23	86.44	86.44
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	86.44	86.44
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
MERCK & CO INC					
2.900% 03/07/2024 DD 03/07/19	IT	INTEREST RECEIVED	07-MAR-23	72.50	72.50
PAYMENT PERIOD 07-SEP-22 TO 06-MAR-23					
	IS	INTEREST SOLD	09-JUN-23	38.67	38.67
PAYMENT PERIOD 07-MAR-23 TO 12-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
METLIFE INC					
4.600% 05/13/2046 DD 11/13/15	IT	INTEREST RECEIVED	15-MAY-23	345.00	345.00
PAYMENT PERIOD 13-NOV-22 TO 12-MAY-23					
	IT	INTEREST RECEIVED	13-NOV-23	345.00	345.00
PAYMENT PERIOD 13-MAY-23 TO 12-NOV-23					
MET TRANSPRTN AUTH NY REVENUE					
6.548% 11/15/2031 DD 02/11/10	IT	INTEREST RECEIVED	15-MAY-23	327.40	327.40
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	327.40	327.40
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
MIAMI-DADE CNTY FL WTR & SWR R					
2.551% 10/01/2028 DD 11/06/19	IT	INTEREST RECEIVED	03-APR-23	191.33	191.33
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	191.33	191.33
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
MICROSOFT CORP					
2.525% 06/01/2050 DD 06/01/20	IT	INTEREST RECEIVED	01-JUN-23	505.00	505.00
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	505.00	505.00
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
MONDELEZ INTERNATIONAL INC					
2.625% 03/17/2027 DD 03/17/22	IT	INTEREST RECEIVED	17-MAR-23	170.63	170.63
PAYMENT PERIOD 17-SEP-22 TO 16-MAR-23					
	IT	INTEREST RECEIVED	18-SEP-23	170.63	170.63
PAYMENT PERIOD 17-MAR-23 TO 16-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
MORGAN STANLEY					
4.000% 07/23/2025 DD 07/23/15	IT	INTEREST RECEIVED	23-JAN-23	200.00	200.00
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23					
	IT	INTEREST RECEIVED	24-JUL-23	200.00	200.00
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23					
MORGAN STANLEY					
VAR RT 01/23/2030 DD 01/23/19	IT	INTEREST RECEIVED	23-JAN-23	996.98	996.98
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23					
	IT	INTEREST RECEIVED	24-JUL-23	996.98	996.98
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23					
MORGAN STANLEY					
3.750% 02/25/2023 DD 02/25/13	IT	INTEREST RECEIVED	27-FEB-23	375.00	375.00
PAYMENT PERIOD 25-AUG-22 TO 24-FEB-23					
NXP BV / NXP FUNDING LLC / NXP					
2.650% 02/15/2032 DD 02/15/22	IT	INTEREST RECEIVED	15-FEB-23	331.25	331.25
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	331.25	331.25
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
NASDAQ INC					
5.950% 08/15/2053 DD 06/28/23	IB	INTEREST BOUGHT	26-JUN-23	1.65-	1.65-
PAYMENT PERIOD 28-JUN-23 TO 28-JUN-23					
NEW YORK NY					
5.985% 12/01/2036 DD 12/17/09	IT	INTEREST RECEIVED	01-JUN-23	299.25	299.25
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	299.25	299.25
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
NEWMONT CORP					
2.800% 10/01/2029 DD 09/16/19	IT	INTEREST RECEIVED	03-APR-23	420.00	420.00
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	420.00	420.00
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
NISOURCE INC					
5.250% 03/30/2028 DD 03/24/23	IT	INTEREST RECEIVED	02-OCT-23	54.25	54.25
PAYMENT PERIOD 30-MAR-23 TO 29-SEP-23					
NISOURCE INC					
5.650% 02/01/2045 DD 10/10/13	IT	INTEREST RECEIVED	01-FEB-23	141.25	141.25
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	141.25	141.25
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
NISSAN AUTO LEASE TRUST 2 A A3					
4.910% 01/15/2026 DD 01/25/23	IT	INTEREST RECEIVED	15-FEB-23	90.02	90.02
PAYMENT PERIOD 25-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	15-MAR-23	135.03	135.03
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	135.03	135.03
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	15-MAY-23	135.03	135.03
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	15-JUN-23	135.03	135.03
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-JUL-23	135.03	135.03
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	15-AUG-23	135.03	135.03
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	135.03	135.03
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	16-OCT-23	135.03	135.03
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23					
	IT	INTEREST RECEIVED	15-NOV-23	135.03	135.03
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23					
	IT	INTEREST RECEIVED	15-DEC-23	135.03	135.03
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23					
NORFOLK SOUTHERN CORP					
4.550% 06/01/2053 DD 06/13/22	IT	INTEREST RECEIVED	01-JUN-23	682.50	682.50
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	682.50	682.50
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
NUTRIEN LTD					
2.950% 05/13/2030 DD 05/13/20	IT	INTEREST RECEIVED	15-MAY-23	368.75	368.75
PAYMENT PERIOD 13-NOV-22 TO 12-MAY-23					
	IT	INTEREST RECEIVED	13-NOV-23	368.75	368.75
PAYMENT PERIOD 13-MAY-23 TO 12-NOV-23					
O'REILLY AUTOMOTIVE INC					
4.350% 06/01/2028 DD 05/17/18	IT	INTEREST RECEIVED	01-JUN-23	435.00	435.00
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	01-DEC-23	435.00	435.00
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
ORACLE CORP					
2.650% 07/15/2026 DD 07/07/16	IT	INTEREST RECEIVED	17-JAN-23	331.25	331.25
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	331.25	331.25
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
PNC FINANCIAL SERVICES GROUP I					
3.900% 04/29/2024 DD 04/28/14	IT	INTEREST RECEIVED	01-MAY-23	975.00	975.00
PAYMENT PERIOD 29-OCT-22 TO 28-APR-23					
	IT	INTEREST RECEIVED	30-OCT-23	975.00	975.00
PAYMENT PERIOD 29-APR-23 TO 28-OCT-23					
PNC FINANCIAL SERVICES GROUP I					
VAR RT 06/12/2029 DD 06/12/23	IB	INTEREST BOUGHT	05-JUL-23	135.67-	135.67-
PAYMENT PERIOD 12-JUN-23 TO 06-JUL-23					
	IT	INTEREST RECEIVED	12-DEC-23	976.85	976.85
PAYMENT PERIOD 12-JUN-23 TO 11-DEC-23					
PACIFIC LIFE GLOBAL FUNDI 144A					
1.375% 04/14/2026 DD 04/14/21	IT	INTEREST RECEIVED	14-APR-23	309.38	309.38
PAYMENT PERIOD 14-OCT-22 TO 13-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	309.38	309.38
PAYMENT PERIOD 14-APR-23 TO 13-OCT-23					
PAYPAL HOLDINGS INC					
2.650% 10/01/2026 DD 09/26/19	IT	INTEREST RECEIVED	03-APR-23	132.50	132.50
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IS	INTEREST SOLD	05-JUL-23	70.67	70.67
PAYMENT PERIOD 01-APR-23 TO 06-JUL-23					
PAYPAL HOLDINGS INC					
3.250% 06/01/2050 DD 05/18/20	IT	INTEREST RECEIVED	01-JUN-23	162.50	162.50
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IS	INTEREST SOLD	05-JUL-23	32.50	32.50
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23					
PEPSICO INC					
3.450% 10/06/2046 DD 10/06/16	IT	INTEREST RECEIVED	06-APR-23	258.75	258.75
PAYMENT PERIOD 06-OCT-22 TO 05-APR-23					
	IT	INTEREST RECEIVED	06-OCT-23	258.75	258.75
PAYMENT PERIOD 06-APR-23 TO 05-OCT-23					
SUNCOR ENERGY INC					
6.800% 05/15/2038 DD 05/15/08	IT	INTEREST RECEIVED	15-MAY-23	170.00	170.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	170.00	170.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
PFIZER INC					
2.950% 03/15/2024 DD 03/11/19	IT	INTEREST RECEIVED	15-MAR-23	73.75	73.75
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IS	INTEREST SOLD	09-JUN-23	36.06	36.06
PAYMENT PERIOD 15-MAR-23 TO 12-JUN-23					
PFIZER INC					
3.450% 03/15/2029 DD 03/11/19	IT	INTEREST RECEIVED	15-MAR-23	86.25	86.25
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-SEP-23	86.25	86.25
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
PHILIP MORRIS INTERNATIONAL IN					
5.625% 11/17/2029 DD 11/17/22	IT	INTEREST RECEIVED	17-MAY-23	112.50	112.50
PAYMENT PERIOD 17-NOV-22 TO 16-MAY-23					
	IT	INTEREST RECEIVED	17-NOV-23	112.50	112.50
PAYMENT PERIOD 17-MAY-23 TO 16-NOV-23					
PHILLIPS 66 CO 144A					
3.750% 03/01/2028 DD 03/01/22	IT	INTEREST RECEIVED	01-MAR-23	281.25	281.25
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
PHILLIPS 66 CO					
3.750% 03/01/2028 DD 03/01/23	IT	INTEREST RECEIVED	01-SEP-23	281.25	281.25
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
PRINCIPAL FINANCIAL GROUP INC					
4.300% 11/15/2046 DD 11/10/16	IT	INTEREST RECEIVED	15-MAY-23	645.00	645.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	645.00	645.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
PROLOGIS LP					
2.250% 04/15/2030 DD 02/18/20	IT	INTEREST RECEIVED	17-APR-23	56.25	56.25
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	56.25	56.25
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
PRUDENTIAL FINANCIAL INC					
4.600% 05/15/2044 DD 05/15/14	IT	INTEREST RECEIVED	15-MAY-23	690.00	690.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-NOV-23	690.00	690.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
REALTY INCOME CORP					
2.850% 12/15/2032 DD 06/15/21	IT	INTEREST RECEIVED	15-JUN-23	213.75	213.75
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23					
	IT	INTEREST RECEIVED	15-DEC-23	213.75	213.75
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23					
REEDY CREEK FL IMPT DIST					
2.397% 06/01/2032 DD 02/27/20	IT	INTEREST RECEIVED	01-JUN-23	59.93	59.93
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	59.93	59.93
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
REEDY CREEK FL IMPT DIST					
2.447% 06/01/2033 DD 02/27/20	IT	INTEREST RECEIVED	01-JUN-23	61.18	61.18
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	61.18	61.18
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
REEDY CREEK FL IMPT DIST					
2.497% 06/01/2034 DD 02/27/20	IT	INTEREST RECEIVED	01-JUN-23	62.43	62.43
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	62.43	62.43
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
REGENERON PHARMACEUTICALS INC					
1.750% 09/15/2030 DD 08/12/20	IT	INTEREST RECEIVED	15-MAR-23	87.50	87.50
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-SEP-23	87.50	87.50
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
REPUBLIC SERVICES INC					
2.500% 08/15/2024 DD 08/07/19	IT	INTEREST RECEIVED	15-FEB-23	125.00	125.00
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	125.00	125.00
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
ROGERS COMMUNICATIONS INC					
4.100% 10/01/2023 DD 10/02/13	IT	INTEREST RECEIVED	03-APR-23	205.00	205.00
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	205.00	205.00
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
ROGERS COMMUNICATIONS INC					
5.000% 03/15/2044 DD 03/10/14	IT	INTEREST RECEIVED	15-MAR-23	125.00	125.00
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	125.00	125.00
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
ROYAL BANK OF CANADA					
2.550% 07/16/2024 DD 07/16/19	IT	INTEREST RECEIVED	17-JAN-23	191.25	191.25
PAYMENT PERIOD 16-JUL-22 TO 15-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	191.25	191.25
PAYMENT PERIOD 16-JAN-23 TO 15-JUL-23					
ROYALTY PHARMA PLC					
2.150% 09/02/2031 DD 07/26/21	IT	INTEREST RECEIVED	02-MAR-23	268.75	268.75
PAYMENT PERIOD 02-SEP-22 TO 01-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	05-SEP-23	268.75	268.75
PAYMENT PERIOD 02-MAR-23 TO 01-SEP-23					
RYDER SYSTEM INC					
5.250% 06/01/2028 DD 05/19/23	IT	INTEREST RECEIVED	01-DEC-23	420.00	420.00
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
CHARLES SCHWAB CORP/THE					
2.450% 03/03/2027 DD 03/03/22	IT	INTEREST RECEIVED	03-MAR-23	98.00	98.00
PAYMENT PERIOD 03-SEP-22 TO 02-MAR-23					
	IT	INTEREST RECEIVED	05-SEP-23	98.00	98.00
PAYMENT PERIOD 03-MAR-23 TO 02-SEP-23					
SEMPRA ENERGY					
3.400% 02/01/2028 DD 01/12/18	IT	INTEREST RECEIVED	01-FEB-23	170.00	170.00
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	170.00	170.00
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
SHERWIN-WILLIAMS CO/THE					
2.300% 05/15/2030 DD 03/17/20	IT	INTEREST RECEIVED	15-MAY-23	345.00	345.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	345.00	345.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
SIMON PROPERTY GROUP LP					
4.750% 03/15/2042 DD 03/13/12	IT	INTEREST RECEIVED	15-MAR-23	237.50	237.50
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	237.50	237.50
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
SOUTHERN COPPER CORP					
5.875% 04/23/2045 DD 04/23/15	IT	INTEREST RECEIVED	24-APR-23	146.88	146.88
PAYMENT PERIOD 23-OCT-22 TO 22-APR-23					
	IT	INTEREST RECEIVED	23-OCT-23	146.88	146.88
PAYMENT PERIOD 23-APR-23 TO 22-OCT-23					
SPECTRA ENERGY PARTNERS LP					
4.750% 03/15/2024 DD 09/25/13	IT	INTEREST RECEIVED	15-MAR-23	118.75	118.75
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	118.75	118.75
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
SPECTRA ENERGY PARTNERS LP					
3.500% 03/15/2025 DD 03/12/15	IT	INTEREST RECEIVED	15-MAR-23	262.50	262.50
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	262.50	262.50
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
SPIRIT REALTY LP					
3.400% 01/15/2030 DD 09/16/19	IT	INTEREST RECEIVED	17-JAN-23	425.00	425.00
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	425.00	425.00
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
STARBUCKS CORP					
2.550% 11/15/2030 DD 05/07/20	IT	INTEREST RECEIVED	15-MAY-23	637.50	637.50
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	637.50	637.50
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
T-MOBILE USA INC					
3.875% 04/15/2030 DD 04/15/21	IT	INTEREST RECEIVED	17-APR-23	581.25	581.25
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	581.25	581.25
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
T-MOBILE USA INC					
5.200% 01/15/2033 DD 09/15/22	IT	INTEREST RECEIVED	17-JAN-23	260.00	260.00
PAYMENT PERIOD 15-SEP-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	390.00	390.00
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
TOTALENERGIES CAPITAL INTERNAT					
3.127% 05/29/2050 DD 05/29/20	IT	INTEREST RECEIVED	30-MAY-23	312.70	312.70
PAYMENT PERIOD 29-NOV-22 TO 28-MAY-23					
	IT	INTEREST RECEIVED	29-NOV-23	312.70	312.70
PAYMENT PERIOD 29-MAY-23 TO 28-NOV-23					
TOYOTA AUTO RECEIVABLES 2 A A3					
4.630% 09/15/2027 DD 01/30/23	IT	INTEREST RECEIVED	15-FEB-23	38.58	38.58
PAYMENT PERIOD 30-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	15-MAR-23	77.17	77.17
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	77.17	77.17
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	15-MAY-23	77.17	77.17
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-JUN-23	77.17	77.17
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	77.17	77.17
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	15-AUG-23	77.17	77.17
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	77.17	77.17
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	16-OCT-23	77.17	77.17
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	15-NOV-23	77.17	77.17
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	77.17	77.17
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
TOYOTA AUTO RECEIVABLES 2 D A3					
5.300% 09/15/2027 DD 11/08/22	IT	INTEREST RECEIVED	17-JAN-23	229.67	229.67
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	15-FEB-23	229.67	229.67
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-MAR-23	229.67	229.67
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23					
	IT	INTEREST RECEIVED	17-APR-23	229.67	229.67
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-MAY-23	229.67	229.67
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-JUN-23	229.67	229.67
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23					
	IT	INTEREST RECEIVED	17-JUL-23	229.67	229.67
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23					
	IT	INTEREST RECEIVED	15-AUG-23	229.67	229.67
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23					
	IT	INTEREST RECEIVED	15-SEP-23	229.67	229.67
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23					
	IT	INTEREST RECEIVED	16-OCT-23	229.67	229.67
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23					
	IT	INTEREST RECEIVED	15-NOV-23	229.67	229.67
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23					
	IT	INTEREST RECEIVED	15-DEC-23	229.67	229.67
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23					
TRUIST FINANCIAL CORP					
VAR RT 06/06/2028 DD 06/06/22	IT	INTEREST RECEIVED	06-JUN-23	927.68	927.68
PAYMENT PERIOD 06-DEC-22 TO 05-JUN-23					
	IT	INTEREST RECEIVED	06-DEC-23	927.68	927.68
PAYMENT PERIOD 06-JUN-23 TO 05-DEC-23					
UNION PACIFIC CORP					
3.350% 08/15/2046 DD 08/08/16	IT	INTEREST RECEIVED	15-FEB-23	251.25	251.25
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-AUG-23	251.25	251.25
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
US BANCORP					
2.400% 07/30/2024 DD 07/29/19	IT	INTEREST RECEIVED	30-JAN-23	180.00	180.00
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23					
	IT	INTEREST RECEIVED	31-JUL-23	180.00	180.00
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23					
U S TREASURY BOND					
2.375% 05/15/2051 DD 05/15/21	IB	INTEREST BOUGHT	31-JAN-23	76.76-	76.76-
PAYMENT PERIOD 15-NOV-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	15-MAY-23	8,253.13	8,253.13
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IS	INTEREST SOLD	24-MAY-23	19.36	19.36
PAYMENT PERIOD 15-MAY-23 TO 24-MAY-23					
	IS	INTEREST SOLD	22-JUN-23	125.85	125.85
PAYMENT PERIOD 15-MAY-23 TO 22-JUN-23					
	IB	INTEREST BOUGHT	31-JUL-23	100.68-	100.68-
PAYMENT PERIOD 15-MAY-23 TO 31-JUL-23					
	IS	INTEREST SOLD	20-OCT-23	103.91	103.91
PAYMENT PERIOD 15-MAY-23 TO 22-OCT-23					
	IT	INTEREST RECEIVED	15-NOV-23	7,421.88	7,421.88
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
U S TREASURY BOND					
1.750% 08/15/2041 DD 08/15/21	IB	INTEREST BOUGHT	31-JAN-23	80.84-	80.84-
PAYMENT PERIOD 15-AUG-22 TO 31-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-FEB-23	6,081.25	6,081.25
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IB	INTEREST BOUGHT	03-APR-23	23.20-	23.20-
PAYMENT PERIOD 15-FEB-23 TO 03-APR-23					
	IB	INTEREST BOUGHT	12-APR-23	27.56-	27.56-
PAYMENT PERIOD 15-FEB-23 TO 12-APR-23					
	IS	INTEREST SOLD	22-JUN-23	154.70	154.70
PAYMENT PERIOD 15-FEB-23 TO 22-JUN-23					
	IT	INTEREST RECEIVED	15-AUG-23	6,037.50	6,037.50
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
	IS	INTEREST SOLD	18-OCT-23	61.82	61.82
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23					
	IS	INTEREST SOLD	20-OCT-23	32.81	32.81
PAYMENT PERIOD 15-AUG-23 TO 22-OCT-23					
	IB	INTEREST BOUGHT	14-DEC-23	174.05-	174.05-
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23					
	IB	INTEREST BOUGHT	15-DEC-23	59.44-	59.44-
PAYMENT PERIOD 15-AUG-23 TO 17-DEC-23					
U S TREASURY BOND					
2.250% 02/15/2052 DD 02/15/22	IB	INTEREST BOUGHT	02-MAR-23	14.92-	14.92-
PAYMENT PERIOD 15-FEB-23 TO 02-MAR-23					
	IB	INTEREST BOUGHT	31-MAR-23	14.61-	14.61-
PAYMENT PERIOD 15-FEB-23 TO 02-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IB	INTEREST BOUGHT	03-APR-23	14.92-	14.92-
PAYMENT PERIOD 15-FEB-23 TO 03-APR-23					
	IB	INTEREST BOUGHT	31-MAY-23	98.83-	98.83-
PAYMENT PERIOD 15-FEB-23 TO 31-MAY-23					
	IB	INTEREST BOUGHT	05-JUN-23	68.99-	68.99-
PAYMENT PERIOD 15-FEB-23 TO 05-JUN-23					
	IB	INTEREST BOUGHT	31-JUL-23	207.60-	207.60-
PAYMENT PERIOD 15-FEB-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-AUG-23	787.50	787.50
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
U S TREASURY BOND					
3.875% 02/15/2043 DD 02/15/23	IB	INTEREST BOUGHT	31-AUG-23	53.70-	53.70-
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23					
	IS	INTEREST SOLD	04-OCT-23	107.40	107.40
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23					
	IB	INTEREST BOUGHT	25-OCT-23	75.82-	75.82-
PAYMENT PERIOD 15-AUG-23 TO 25-OCT-23					
	IB	INTEREST BOUGHT	15-NOV-23	421.09-	421.09-
PAYMENT PERIOD 15-AUG-23 TO 15-NOV-23					
	IS	INTEREST SOLD	01-DEC-23	58.44	58.44
PAYMENT PERIOD 15-AUG-23 TO 03-DEC-23					
	IB	INTEREST BOUGHT	13-DEC-23	127.41-	127.41-
PAYMENT PERIOD 15-AUG-23 TO 13-DEC-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
U S TREASURY BOND					
4.125% 08/15/2053 DD 08/15/23	IB	INTEREST BOUGHT	29-SEP-23	26.90-	26.90-
PAYMENT PERIOD 15-AUG-23 TO 01-OCT-23					
	IB	INTEREST BOUGHT	31-OCT-23	131.15-	131.15-
PAYMENT PERIOD 15-AUG-23 TO 31-OCT-23					
U S TREASURY BOND					
4.750% 11/15/2053 DD 11/15/23	IB	INTEREST BOUGHT	30-NOV-23	52.20-	52.20-
PAYMENT PERIOD 15-NOV-23 TO 30-NOV-23					
	IS	INTEREST SOLD	01-DEC-23	24.79	24.79
PAYMENT PERIOD 15-NOV-23 TO 03-DEC-23					
	IB	INTEREST BOUGHT	13-DEC-23	18.92-	18.92-
PAYMENT PERIOD 15-NOV-23 TO 13-DEC-23					
U S TREASURY NOTE					
1.250% 04/30/2028 DD 04/30/21	IT	INTEREST RECEIVED	01-MAY-23	2,156.25	2,156.25
PAYMENT PERIOD 31-OCT-22 TO 29-APR-23					
	IS	INTEREST SOLD	25-OCT-23	364.81	364.81
PAYMENT PERIOD 30-APR-23 TO 25-OCT-23					
	IT	INTEREST RECEIVED	31-OCT-23	1,781.25	1,781.25
PAYMENT PERIOD 30-APR-23 TO 30-OCT-23					
	IS	INTEREST SOLD	15-DEC-23	395.60	395.60
PAYMENT PERIOD 31-OCT-23 TO 17-DEC-23					
U S TREASURY NOTE					
1.625% 05/15/2031 DD 05/15/21	IT	INTEREST RECEIVED	15-MAY-23	650.00	650.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-NOV-23	650.00	650.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
U S TREASURY NOTE					
0.875% 09/30/2026 DD 09/30/21	IT	INTEREST RECEIVED	31-MAR-23	2,450.00	2,450.00
PAYMENT PERIOD 30-SEP-22 TO 30-MAR-23					
	IB	INTEREST BOUGHT	21-SEP-23	460.21-	460.21-
PAYMENT PERIOD 31-MAR-23 TO 21-SEP-23					
	IT	INTEREST RECEIVED	02-OCT-23	2,931.25	2,931.25
PAYMENT PERIOD 31-MAR-23 TO 29-SEP-23					
U S TREASURY NOTE					
1.000% 12/15/2024 DD 12/15/21	IS	INTEREST SOLD	31-MAR-23	314.42	314.42
PAYMENT PERIOD 15-DEC-22 TO 02-APR-23					
	IS	INTEREST SOLD	28-APR-23	2,427.61	2,427.61
PAYMENT PERIOD 15-DEC-22 TO 30-APR-23					
U S TREASURY NOTE					
1.875% 02/15/2032 DD 02/15/22	IB	INTEREST BOUGHT	13-FEB-23	233.10-	233.10-
PAYMENT PERIOD 15-AUG-22 TO 13-FEB-23					
	IT	INTEREST RECEIVED	15-FEB-23	1,781.25	1,781.25
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IB	INTEREST BOUGHT	28-FEB-23	36.26-	36.26-
PAYMENT PERIOD 15-FEB-23 TO 28-FEB-23					
	IB	INTEREST BOUGHT	02-MAR-23	24.86-	24.86-
PAYMENT PERIOD 15-FEB-23 TO 02-MAR-23					
	IB	INTEREST BOUGHT	12-APR-23	73.81-	73.81-
PAYMENT PERIOD 15-FEB-23 TO 12-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IB	INTEREST BOUGHT	31-MAY-23	137.26-	137.26-
PAYMENT PERIOD 15-FEB-23 TO 31-MAY-23					
	IS	INTEREST SOLD	26-JUN-23	512.77	512.77
PAYMENT PERIOD 15-FEB-23 TO 26-JUN-23					
	IT	INTEREST RECEIVED	15-AUG-23	2,296.88	2,296.88
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
	IB	INTEREST BOUGHT	29-AUG-23	30.57-	30.57-
PAYMENT PERIOD 15-AUG-23 TO 29-AUG-23					
	IS	INTEREST SOLD	18-OCT-23	99.35	99.35
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23					
	IS	INTEREST SOLD	19-OCT-23	184.95	184.95
PAYMENT PERIOD 15-AUG-23 TO 19-OCT-23					
	IS	INTEREST SOLD	20-OCT-23	140.63	140.63
PAYMENT PERIOD 15-AUG-23 TO 22-OCT-23					
U S TREASURY NOTE					
VAR RT 04/30/2024 DD 04/30/22	FC	INTEREST BOUGHT	03-JAN-23	0.00	633.40-
	IT	INTEREST RECEIVED	31-JAN-23	930.99	930.99
PAYMENT PERIOD 31-OCT-22 TO 30-JAN-23					
	IS	INTEREST SOLD	13-FEB-23	151.06	151.06
PAYMENT PERIOD 31-JAN-23 TO 13-FEB-23					
U S TREASURY NOTE					
2.500% 05/31/2024 DD 05/31/22	IB	INTEREST BOUGHT	30-JUN-23	676.23-	676.23-
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IS	INTEREST SOLD	05-JUL-23	221.31	221.31
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23					
	IS	INTEREST SOLD	04-AUG-23	975.41	975.41
PAYMENT PERIOD 31-MAY-23 TO 06-AUG-23					
U S TREASURY NOTE					
3.125% 08/31/2027 DD 08/31/22	IB	INTEREST BOUGHT	13-FEB-23	648.74-	648.74-
PAYMENT PERIOD 31-AUG-22 TO 13-FEB-23					
	IT	INTEREST RECEIVED	28-FEB-23	7,031.25	7,031.25
PAYMENT PERIOD 31-AUG-22 TO 27-FEB-23					
	IB	INTEREST BOUGHT	28-FEB-23	2.12-	2.12-
PAYMENT PERIOD 31-AUG-22 TO 28-FEB-23					
	IB	INTEREST BOUGHT	31-MAR-23	288.72-	288.72-
PAYMENT PERIOD 28-FEB-23 TO 02-APR-23					
	IT	INTEREST RECEIVED	31-AUG-23	8,984.38	8,984.38
PAYMENT PERIOD 28-FEB-23 TO 30-AUG-23					
	IS	INTEREST SOLD	14-DEC-23	5,232.66	5,232.66
PAYMENT PERIOD 31-AUG-23 TO 14-DEC-23					
U S TREASURY NOTE					
4.375% 10/31/2024 DD 10/31/22	IS	INTEREST SOLD	13-FEB-23	2,562.15	2,562.15
PAYMENT PERIOD 31-OCT-22 TO 13-FEB-23					
	IS	INTEREST SOLD	02-MAR-23	624.34	624.34
PAYMENT PERIOD 31-OCT-22 TO 02-MAR-23					
	IS	INTEREST SOLD	21-MAR-23	1,201.31	1,201.31
PAYMENT PERIOD 31-OCT-22 TO 21-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IS	INTEREST SOLD	28-APR-23	24.73	24.73
PAYMENT PERIOD 31-OCT-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-MAY-23	4,550.00	4,550.00
PAYMENT PERIOD 31-OCT-22 TO 29-APR-23					
U S TREASURY NOTE					
3.875% 04/30/2025 DD 04/30/23	IB	INTEREST BOUGHT	28-APR-23	86.87-	86.87-
PAYMENT PERIOD 30-APR-23 TO 30-APR-23					
	IS	INTEREST SOLD	05-JUN-23	1,344.14	1,344.14
PAYMENT PERIOD 30-APR-23 TO 05-JUN-23					
	IS	INTEREST SOLD	31-AUG-23	731.20	731.20
PAYMENT PERIOD 30-APR-23 TO 31-AUG-23					
	IS	INTEREST SOLD	06-SEP-23	889.78	889.78
PAYMENT PERIOD 30-APR-23 TO 06-SEP-23					
	IS	INTEREST SOLD	04-OCT-23	1,663.72	1,663.72
PAYMENT PERIOD 30-APR-23 TO 04-OCT-23					
	IS	INTEREST SOLD	25-OCT-23	1,602.12	1,602.12
PAYMENT PERIOD 30-APR-23 TO 25-OCT-23					
	IT	INTEREST RECEIVED	31-OCT-23	3,371.25	3,371.25
PAYMENT PERIOD 30-APR-23 TO 30-OCT-23					
	IS	INTEREST SOLD	31-OCT-23	5.32	5.32
PAYMENT PERIOD 30-APR-23 TO 31-OCT-23					
	IS	INTEREST SOLD	30-NOV-23	409.22	409.22
PAYMENT PERIOD 31-OCT-23 TO 30-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
U S TREASURY NOTE					
3.625% 05/31/2028 DD 05/31/23	IB	INTEREST BOUGHT	05-JUN-23	389.24-	389.24-
PAYMENT PERIOD 31-MAY-23 TO 05-JUN-23					
	IS	INTEREST SOLD	30-JUN-23	702.72	702.72
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23					
	IS	INTEREST SOLD	05-JUL-23	855.74	855.74
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23					
	IS	INTEREST SOLD	21-SEP-23	1,411.37	1,411.37
PAYMENT PERIOD 31-MAY-23 TO 21-SEP-23					
	IS	INTEREST SOLD	15-NOV-23	753.23	753.23
PAYMENT PERIOD 31-MAY-23 TO 15-NOV-23					
	IT	INTEREST RECEIVED	30-NOV-23	543.75	543.75
PAYMENT PERIOD 31-MAY-23 TO 29-NOV-23					
	IS	INTEREST SOLD	15-DEC-23	53.48	53.48
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23					
U S TREASURY NOTE					
4.750% 07/31/2025 DD 07/31/23	IB	INTEREST BOUGHT	31-JUL-23	19.36-	19.36-
PAYMENT PERIOD 31-JUL-23 TO 31-JUL-23					
	IB	INTEREST BOUGHT	04-AUG-23	167.15-	167.15-
PAYMENT PERIOD 31-JUL-23 TO 06-AUG-23					
	IB	INTEREST BOUGHT	29-SEP-23	813.18-	813.18-
PAYMENT PERIOD 31-JUL-23 TO 01-OCT-23					
	IB	INTEREST BOUGHT	08-DEC-23	2,231.73-	2,231.73-
PAYMENT PERIOD 31-JUL-23 TO 10-DEC-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IS	INTEREST SOLD	15-DEC-23	10,209.92	10,209.92
PAYMENT PERIOD 31-JUL-23 TO 17-DEC-23					
U S TREASURY NOTE					
4.125% 07/31/2028 DD 07/31/23	IB	INTEREST BOUGHT	04-AUG-23	15.69-	15.69-
PAYMENT PERIOD 31-JUL-23 TO 06-AUG-23					
	IB	INTEREST BOUGHT	31-AUG-23	143.48-	143.48-
PAYMENT PERIOD 31-JUL-23 TO 31-AUG-23					
	IS	INTEREST SOLD	21-SEP-23	356.45	356.45
PAYMENT PERIOD 31-JUL-23 TO 21-SEP-23					
U S TREASURY NOTE					
3.875% 08/15/2033 DD 08/15/23	IB	INTEREST BOUGHT	31-AUG-23	26.85-	26.85-
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23					
	IS	INTEREST SOLD	15-SEP-23	53.70	53.70
PAYMENT PERIOD 15-AUG-23 TO 17-SEP-23					
	IB	INTEREST BOUGHT	29-SEP-23	75.82-	75.82-
PAYMENT PERIOD 15-AUG-23 TO 01-OCT-23					
	IS	INTEREST SOLD	18-OCT-23	102.66	102.66
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23					
	IB	INTEREST BOUGHT	25-OCT-23	871.87-	871.87-
PAYMENT PERIOD 15-AUG-23 TO 25-OCT-23					
	IB	INTEREST BOUGHT	30-NOV-23	1,137.22-	1,137.22-
PAYMENT PERIOD 15-AUG-23 TO 30-NOV-23					
	IS	INTEREST SOLD	08-DEC-23	1,677.41	1,677.41
PAYMENT PERIOD 15-AUG-23 TO 10-DEC-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IS	INTEREST SOLD	13-DEC-23	445.94	445.94
PAYMENT PERIOD 15-AUG-23 TO 13-DEC-23					
	IB	INTEREST BOUGHT	14-DEC-23	449.63-	449.63-
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23					
U S TREASURY NOTE					
4.125% 08/31/2030 DD 08/31/23	IB	INTEREST BOUGHT	31-AUG-23	4.53-	4.53-
PAYMENT PERIOD 31-AUG-23 TO 31-AUG-23					
	IS	INTEREST SOLD	15-SEP-23	81.59	81.59
PAYMENT PERIOD 31-AUG-23 TO 17-SEP-23					
	IB	INTEREST BOUGHT	29-SEP-23	108.79-	108.79-
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23					
	IS	INTEREST SOLD	04-OCT-23	118.99	118.99
PAYMENT PERIOD 31-AUG-23 TO 04-OCT-23					
U S TREASURY NOTE					
4.625% 09/30/2030 DD 09/30/23	IB	INTEREST BOUGHT	25-OCT-23	229.99-	229.99-
PAYMENT PERIOD 30-SEP-23 TO 25-OCT-23					
	IB	INTEREST BOUGHT	30-NOV-23	352.56-	352.56-
PAYMENT PERIOD 30-SEP-23 TO 30-NOV-23					
U S TREASURY NOTE					
4.875% 10/31/2028 DD 10/31/23	IB	INTEREST BOUGHT	31-OCT-23	7.37-	7.37-
PAYMENT PERIOD 31-OCT-23 TO 31-OCT-23					
	IB	INTEREST BOUGHT	14-DEC-23	3,676.34-	3,676.34-
PAYMENT PERIOD 31-OCT-23 TO 14-DEC-23					
U S TREASURY NOTE					
4.875% 11/30/2025 DD 11/30/23	IB	INTEREST BOUGHT	15-DEC-23	2,061.89-	2,061.89-
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
U S TREASURY NOTE					
4.375% 11/30/2030 DD 11/30/23	IB	INTEREST BOUGHT	14-DEC-23	53.79-	53.79-
PAYMENT PERIOD 30-NOV-23 TO 14-DEC-23					
U S TREASURY NOTE					
1.250% 08/31/2024 DD 08/31/19	IB	INTEREST BOUGHT	21-SEP-23	67.99-	67.99-
PAYMENT PERIOD 31-AUG-23 TO 21-SEP-23					
	IS	INTEREST SOLD	29-SEP-23	98.90	98.90
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23					
U S TREASURY NOTE					
1.375% 01/31/2025 DD 01/31/20	IB	INTEREST BOUGHT	31-JAN-23	3.79-	3.79-
PAYMENT PERIOD 31-JUL-22 TO 31-JAN-23					
	IB	INTEREST BOUGHT	13-FEB-23	119.65-	119.65-
PAYMENT PERIOD 31-JAN-23 TO 13-FEB-23					
	IS	INTEREST SOLD	05-JUN-23	1,555.42	1,555.42
PAYMENT PERIOD 31-JAN-23 TO 05-JUN-23					
RAYTHEON TECHNOLOGIES CORP					
4.625% 11/16/2048 DD 08/16/18	IT	INTEREST RECEIVED	16-MAY-23	693.75	693.75
PAYMENT PERIOD 16-NOV-22 TO 15-MAY-23					
	IT	INTEREST RECEIVED	16-NOV-23	693.75	693.75
PAYMENT PERIOD 16-MAY-23 TO 15-NOV-23					
UNITEDHEALTH GROUP INC					
4.750% 07/15/2045 DD 07/23/15	IT	INTEREST RECEIVED	17-JAN-23	237.50	237.50
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	237.50	237.50
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
UNITEDHEALTH GROUP INC					
2.875% 08/15/2029 DD 07/25/19	IT	INTEREST RECEIVED	15-FEB-23	215.63	215.63
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	215.63	215.63
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
URUGUAY GOVERNMENT INTERNATION					
4.375% 01/23/2031 DD 01/23/19	IT	INTEREST RECEIVED	23-JAN-23	109.38	109.38
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23					
	IT	INTEREST RECEIVED	24-JUL-23	109.38	109.38
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23					
	IS	INTEREST SOLD	30-AUG-23	23.09	23.09
PAYMENT PERIOD 23-JUL-23 TO 31-AUG-23					
VALE OVERSEAS LTD					
3.750% 07/08/2030 DD 07/08/20	IT	INTEREST RECEIVED	09-JAN-23	281.25	281.25
PAYMENT PERIOD 08-JUL-22 TO 07-JAN-23					
	IT	INTEREST RECEIVED	10-JUL-23	281.25	281.25
PAYMENT PERIOD 08-JAN-23 TO 07-JUL-23					
VERIZON COMMUNICATIONS INC					
2.875% 11/20/2050 DD 11/20/20	IT	INTEREST RECEIVED	22-MAY-23	431.25	431.25
PAYMENT PERIOD 20-NOV-22 TO 19-MAY-23					
	IT	INTEREST RECEIVED	20-NOV-23	431.25	431.25
PAYMENT PERIOD 20-MAY-23 TO 19-NOV-23					
VERIZON OWNER TRUST 2019 C A1A					
1.940% 04/22/2024 DD 10/08/19	IT	INTEREST RECEIVED	20-JAN-23	1.41	1.41
PAYMENT PERIOD 20-DEC-22 TO 19-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	21-FEB-23	0.02	0.02
PAYMENT PERIOD 20-JAN-23 TO 19-FEB-23					
VISA INC					
3.150% 12/14/2025 DD 12/14/15	IT	INTEREST RECEIVED	14-JUN-23	551.25	551.25
PAYMENT PERIOD 14-DEC-22 TO 13-JUN-23					
	IT	INTEREST RECEIVED	14-DEC-23	551.25	551.25
PAYMENT PERIOD 14-JUN-23 TO 13-DEC-23					
WFRBS COMMERCIAL MORTGA C22 A4					
3.488% 09/15/2057 DD 09/01/14	IT	INTEREST RECEIVED	18-JAN-23	37.04	37.04
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	17-FEB-23	37.04	37.04
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	17-MAR-23	37.04	37.04
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	37.04	37.04
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	17-MAY-23	37.04	37.04
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	16-JUN-23	36.69	36.69
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	35.49	35.49
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	17-AUG-23	35.49	35.49
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-SEP-23	34.10	34.10
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	17-OCT-23	34.10	34.10
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	17-NOV-23	34.10	34.10
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	34.10	34.10
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
WP CAREY INC					
2.400% 02/01/2031 DD 10/14/20	IT	INTEREST RECEIVED	01-FEB-23	120.00	120.00
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	120.00	120.00
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
WP CAREY INC					
2.250% 04/01/2033 DD 02/25/21	IT	INTEREST RECEIVED	03-APR-23	225.00	225.00
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	225.00	225.00
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
WFRBS COMMERCIAL MORTGA C17 A4					
4.023% 12/15/2046 DD 11/01/13	IT	INTEREST RECEIVED	18-JAN-23	33.53	33.53
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	17-FEB-23	33.53	33.53
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	17-MAR-23	33.53	33.53
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-APR-23	33.53	33.53
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	17-MAY-23	33.53	33.53
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	16-JUN-23	33.53	33.53
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	33.53	33.53
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	17-AUG-23	21.13	21.13
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	4.91	4.91
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
WASTE MANAGEMENT INC					
2.400% 05/15/2023 DD 05/16/16	IT	INTEREST RECEIVED	15-MAY-23	60.00	60.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
WASTE MANAGEMENT INC					
2.500% 11/15/2050 DD 11/17/20	IT	INTEREST RECEIVED	15-MAY-23	187.50	187.50
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	187.50	187.50
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
WASTE MANAGEMENT INC					
2.000% 06/01/2029 DD 05/12/21	IT	INTEREST RECEIVED	01-JUN-23	100.00	100.00
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	100.00	100.00
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
WELLS FARGO & CO					
4.300% 07/22/2027 DD 07/22/15	IT	INTEREST RECEIVED	23-JAN-23	430.00	430.00
PAYMENT PERIOD 22-JUL-22 TO 21-JAN-23					
	IT	INTEREST RECEIVED	24-JUL-23	430.00	430.00
PAYMENT PERIOD 22-JAN-23 TO 21-JUL-23					
WELLS FARGO & CO					
4.150% 01/24/2029 DD 01/24/19	IT	INTEREST RECEIVED	24-JAN-23	1,452.50	1,452.50
PAYMENT PERIOD 24-JUL-22 TO 23-JAN-23					
	IT	INTEREST RECEIVED	24-JUL-23	1,452.50	1,452.50
PAYMENT PERIOD 24-JAN-23 TO 23-JUL-23					
WELLS FARGO COMMERCIAL RC1 A4					
3.631% 01/15/2060 DD 03/01/17	IT	INTEREST RECEIVED	18-JAN-23	121.03	121.03
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	17-FEB-23	121.03	121.03
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	17-MAR-23	121.03	121.03
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	121.03	121.03
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	17-MAY-23	121.03	121.03
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	16-JUN-23	121.03	121.03
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	121.03	121.03
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-AUG-23	121.03	121.03
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	121.03	121.03
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	17-OCT-23	121.03	121.03
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	17-NOV-23	121.03	121.03
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	121.03	121.03
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20	IT	INTEREST RECEIVED	18-JAN-23	20.40	20.40
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	17-FEB-23	20.40	20.40
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	17-MAR-23	20.40	20.40
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	20.40	20.40
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	17-MAY-23	20.40	20.40
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	16-JUN-23	20.40	20.40
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-JUL-23	20.40	20.40
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	17-AUG-23	20.40	20.40
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	20.40	20.40
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	17-OCT-23	20.40	20.40
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	17-NOV-23	20.40	20.40
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	20.40	20.40
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
WESTERN MIDSTREAM OPERATING LP					
6.150% 04/01/2033 DD 04/04/23	IT	INTEREST RECEIVED	02-OCT-23	120.95	120.95
PAYMENT PERIOD 04-APR-23 TO 30-SEP-23					
WILLIAMS COS INC/THE					
2.600% 03/15/2031 DD 03/02/21	IT	INTEREST RECEIVED	15-MAR-23	325.00	325.00
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	325.00	325.00
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
WEC ENERGY GROUP INC					
3.550% 06/15/2025 DD 06/10/15	IT	INTEREST RECEIVED	15-JUN-23	106.50	106.50
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23					
	IT	INTEREST RECEIVED	15-DEC-23	106.50	106.50
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
WISCONSIN PUBLIC SERVICE CORP					
4.752% 11/01/2044 DD 11/21/13	IT	INTEREST RECEIVED	01-MAY-23	356.40	356.40
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	356.40	356.40
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
WISCONSIN ST GEN FUND ANNUAL A					
2.196% 05/01/2027 DD 02/13/20	IT	INTEREST RECEIVED	01-MAY-23	109.80	109.80
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	109.80	109.80
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
SHORT TERM FDS INT ADJ					
0.000% 00/00/0000 DD 01/14/91	CD	CR INTEREST-ACCOUNT 19517184	28-APR-23	0.04	0.04
	CD	CR INTEREST-ACCOUNT 19517184	29-SEP-23	0.04	0.04
DREYFUS INS RSRV PR MONEY 6546	IT	INTEREST RECEIVED	04-JAN-23	350.49	350.49
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	02-FEB-23	636.44	636.44
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-MAR-23	333.40	333.40
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	04-APR-23	283.17	283.17
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-MAY-23	176.54	176.54
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-JUN-23	330.55	330.55
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	05-JUL-23	348.49	348.49
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	02-AUG-23	1,000.62	1,000.62
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	05-SEP-23	409.35	409.35
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	03-OCT-23	221.42	221.42
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	02-NOV-23	241.54	241.54
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	04-DEC-23	95.25	95.25
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
SETTLED INTEREST RECEIVED - U.S. DOLLAR				286,620.80	285,987.40
PENDING INTEREST RECEIVED - U.S. DOLLAR				0.00	0.00
TOTAL NET INTEREST RECEIVED FOR PERIOD				286,620.80	285,987.40
LESS - INTEREST RECEIVABLE - BEGINNING OF PERIOD				59,047.14	
PLUS - INTEREST RECEIVABLE - END OF PERIOD				66,466.94	
INTEREST EARNED FOR PERIOD				294,040.60	

BNY MELLON

TRDA56 A56F50559202 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

DIVIDENDS EARNED PAGE: 1

A56 F505592 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2530I

AMEREN SERVICES

PLANT-FERC-FI-BNY

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED

* * * NO ACTIVITY FOR THIS PERIOD * * *

BNY MELLON

AMEREN SERVICES
PLANT-FERC-FI-BNY

	SETTLE DATE BASE CASH	TRADE DATE BASE COST OF INVESTMENT
BEGINNING OF PERIOD	3,429.82-	9,393,020.63
TRANSACTIONS - CONTRACT BASIS		63,944.40-
TRANSACTIONS - SETTLED BASIS		
SETTLED RECEIPTS AND DISBURSEMENT TRANSACTIONS	112,354.81-	
SETTLED PURCHASES	8,092,089.69-	
SETTLED SALES	7,594,924.22	
SETTLED PRINCIPAL PAYMENTS	106,625.69	
SETTLED MATURITIES	216,504.39	
SETTLED CORPORATE ACTIONS	3,832.62	
SETTLED MISCELLANEOUS ACTIVITY	0.00	
INTEREST RECEIVED	285,987.40	
DIVIDENDS RECEIVED	0.00	
END OF PERIOD	0.00	9,329,076.23

BNY MELLON

TRDA56 A56F50559202 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

GENERAL LEDGER JOURNAL ENTRIES PAGE: 1

A56 F505592 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2560

AMEREN SERVICES

PLANT-FERC-FI-BNY

GENERAL LEDGER ACCOUNT:
GENERAL LEDGER NUMBER:

POSTING DATE	EFFECTIVE DATE	POSTING MONTH	DESCRIPTION	AMOUNT	ENTRY NUMBER	OFFSET ACCOUNT

* * * NO ACTIVITY FOR THIS PERIOD * * *

BNY MELLON

STATEMENT OF NET ASSETS AVAILABLE FOR BENEFITS

A56 F505592 31 DECEMBER 2023 NA200

AMEREN SERVICES

PLANT-FERC-FI-BNY

BOOK VALUE		
INVESTMENTS:		
INVESTMENTS AT IDENTIFIED COST	$ 9,329,076.23	
		$ 9,329,076.23
RECEIVABLES		
INTEREST	66,466.94	
		66,466.94
TOTAL BOOK VALUE		9,395,543.17
UNREALIZED		
APPRECIATION/DEPRECIATION		
UNREALIZED APPRECIATION-INVEST	648,963.29-	
		648,963.29-
TOTAL UNREALIZED		648,963.29-
TOTAL MARKET VALUE		$ 8,746,579.88

BNY MELLON

STATEMENT OF NET ASSETS AVAILABLE FOR BENEFITS

A56 F505593 31 DECEMBER 2023 NA100

AMEREN SERVICES

PLANT-FERC EQ-NUVEEN

ASSETS			
INVESTMENTS:			
INVESTMENTS AT IDENTIFIED COST	$ 7,287,527.28		
UNREALIZED APPRECIATION-INVEST	11,725,404.79		
		$	19,012,932.07
RECEIVABLES:			
INTEREST	143.50		
DIVIDENDS	17,890.26		
RECEIVABLES - PENDING ALLOCATION	6,780.00		
			24,813.76
TOTAL ASSETS			19,037,745.83
LIABILITIES			
TOTAL LIABILITIES			0.00
NET ASSETS		$	19,037,745.83

	01-JAN-23	YEAR TO DATE 31-DEC-23
NET ASSETS - BEGINNING OF PERIOD		$ 14,992,401.34
RECEIPTS:		
INVESTMENT INCOME:		
DIVIDENDS	$ 277,654.78	
INTEREST	2,947.40	
REALIZED GAIN/LOSS	46.17	
REALIZED GAIN/LOSS- LONG	22,815.85	
REALIZED GAIN/LOSS- SHORT	3,161.53	
UNREALIZED GAIN/LOSS-INVESTMENT	3,767,681.20	
		4,074,306.93
TOTAL RECEIPTS		4,074,306.93
DISBURSEMENTS:		
ADMINISTRATIVE EXPENSES:		
FEES:		
TRUSTEE	11,585.91	
INVESTMENT ADVISORY FEES	3,644.65	
CONSULTING	731.88	
UBTI TAX EXPENSE	2,000.00	
		17,962.44
TRANSFERS OUT:		
CASH	11,000.00	
		11,000.00
TOTAL DISBURSEMENTS		28,962.44
NET ASSETS - END OF PERIOD		$ 19,037,745.83

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
INVESTMENTS CASH EQUIVALENTS					
50,388.3800	DREYFUS INS RSRV PR MONEY 6546 996211892	50,388.38	100.0000	50,388.38	0.00
TOTAL INVESTMENTS CASH EQUIVALENTS		50,388.38		50,388.38	0.00
INVESTMENTS EQUITY					
42.0000	ALLEGION PLC G0176J109	3,845.73	126.6900	5,320.98	1,475.25
723.0000	AMCOR PLC G0250X107	7,886.04	9.6400	6,969.72	916.32-
98.0000	AON PLC G0403H108	15,146.39	291.0200	28,519.96	13,373.57
178.0000	ARCH CAPITAL GROUP LTD G0450A105	10,233.93	74.2700	13,220.06	2,986.13
309.0000	ACCENTURE PLC G1151C101	21,603.26	350.9100	108,431.19	86,827.93
195.0000	EATON CORP PLC G29183103	17,368.26	240.8200	46,959.90	29,591.64
21.0000	EVEREST GROUP LTD G3223R108	5,215.65	353.5800	7,425.18	2,209.53
218.0000	INVESCO LTD G491BT108	4,323.09	17.8400	3,889.12	433.97-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
334.0000	JOHNSON CONTROLS INTERNATIONAL G51502105	11,788.53	57.6400	19,251.76	7,463.23
238.0000	LINDE PLC G54950103	39,249.64	410.7100	97,748.98	58,499.34
656.0000	MEDTRONIC PLC G5960L103	49,181.36	82.3800	54,041.28	4,859.92
139.0000	APTIV PLC G6095L109	12,121.91	89.7200	12,471.08	349.17
188.0000	NORWEGIAN CRUISE LINE HOLDINGS G66721104	8,481.78	20.0400	3,767.52	4,714.26-
78.0000	PENTAIR PLC G7S00T104	3,437.31	72.7100	5,671.38	2,234.07
97.0000	SEAGATE TECHNOLOGY HOLDINGS PL G7997R103	4,635.15	85.3700	8,280.89	3,645.74
47.0000	STERIS PLC G8473T100	7,152.02	219.8500	10,332.95	3,180.93
112.0000	TRANE TECHNOLOGIES PLC G8994E103	8,936.81	243.9000	27,316.80	18,379.99
53.0000	WILLIS TOWERS WATSON PLC G96629103	7,512.48	241.2000	12,783.60	5,271.12
73.0000	BUNGE GLOBAL SA H11356104	7,637.04	100.9500	7,369.35	267.69-
200.0000	CHUBB LTD H1467J104	26,761.00	226.0000	45,200.00	18,439.00

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
72.0000	GARMIN LTD H2906T109	5,182.99	128.5400	9,254.88	4,071.89
154.0000	TE CONNECTIVITY LTD H84989104	13,317.15	140.5000	21,637.00	8,319.85
124.0000	LYONDELLBASELL INDUSTRIES NV N53745100	12,767.66	95.0800	11,789.92	977.74-
125.0000	NXP SEMICONDUCTORS NV N6596X109	25,255.00	229.6800	28,710.00	3,455.00
115.0000	ROYAL CARIBBEAN CRUISES LTD V7780T103	14,032.32	129.4900	14,891.35	859.03
265.0000	AFLAC INC 001055102	12,522.57	82.5000	21,862.50	9,339.93
314.0000	AES CORP/THE 00130H105	4,397.57	19.2500	6,044.50	1,646.93
3,498.0000	AT&T INC 00206R102	65,855.33	16.7800	58,696.44	7,158.89-
855.0000	ABBOTT LABORATORIES 002824100	20,244.78	110.0700	94,109.85	73,865.07
868.0000	ABBVIE INC 00287Y109	26,281.42	154.9700	134,513.96	108,232.54
224.0000	ADOBE INC 00724F101	61,159.01	596.6000	133,638.40	72,479.39
791.0000	ADVANCED MICRO DEVICES INC 007903107	28,723.39	147.4100	116,601.31	87,877.92

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
143.0000	AGILENT TECHNOLOGIES INC 00846U101	10,109.39	139.0300	19,881.29	9,771.90
209.0000	AIRBNB INC 009066101	29,835.59	136.1400	28,453.26	1,382.33-
108.0000	AIR PRODUCTS AND CHEMICALS INC 009158106	18,373.80	273.8000	29,570.40	11,196.60
77.0000	AKAMAI TECHNOLOGIES INC 00971T101	5,652.19	118.3500	9,112.95	3,460.76
57.0000	ALBEMARLE CORP 012653101	6,100.55	144.4800	8,235.36	2,134.81
77.0000	ALEXANDRIA REAL ESTATE EQUITIE 015271109	9,903.02	126.7700	9,761.29	141.73-
35.0000	ALIGN TECHNOLOGY INC 016255101	13,610.36	274.0000	9,590.00	4,020.36-
118.0000	ALLIANT ENERGY CORP 018802108	5,004.80	51.3000	6,053.40	1,048.60
129.0000	ALLSTATE CORP/THE 020002101	4,666.85	139.9800	18,057.42	13,390.57
2,443.0000	ALPHABET INC 02079K107	26,547.08	140.9300	344,291.99	317,744.91
2,902.0000	ALPHABET INC 02079K305	37,924.95	139.6900	405,380.38	367,455.43
866.0000	ALTRIA GROUP INC 02209S103	9,450.46	40.3400	34,934.44	25,483.98

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
4,460.0000	AMAZON.COM INC 023135106	50,251.84	151.9400	677,652.40	627,400.56
331.0000	AMERICAN AIRLINES GROUP INC 02376R102	10,576.91	13.7400	4,547.94	6,028.97-
285.0000	AMERICAN EXPRESS CO 025816109	4,293.77	187.3400	53,391.90	49,098.13
348.0000	AMERICAN INTERNATIONAL GROUP I 026874784	15,349.40	67.7500	23,577.00	8,227.60
229.0000	AMERICAN TOWER CORP 03027X100	34,534.20	215.8800	49,436.52	14,902.32
94.0000	AMERICAN WATER WORKS CO INC 030420103	8,667.44	131.9900	12,407.06	3,739.62
79.0000	CENCORA INC 03073E105	7,864.59	205.3800	16,225.02	8,360.43
51.0000	AMERIPRISE FINANCIAL INC 03076C106	7,611.49	379.8300	19,371.33	11,759.84
113.0000	AMETEK INC 031100100	9,434.90	164.8900	18,632.57	9,197.67
263.0000	AMGEN INC 031162100	15,115.63	288.0200	75,749.26	60,633.63
293.0000	AMPHENOL CORP 032095101	14,208.51	99.1300	29,045.09	14,836.58
245.0000	ANALOG DEVICES INC 032654105	22,362.64	198.5600	48,647.20	26,284.56

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
43.0000	ANSYS INC 03662Q105	8,290.63	362.8800	15,603.84	7,313.21
116.0000	ELEVANCE HEALTH INC 036752103	32,281.54	471.5600	54,700.96	22,419.42
154.0000	APA CORP 03743Q108	7,343.49	35.8800	5,525.52	1,817.97-
7,170.0000	APPLE INC 037833100	27,600.22	192.5300	1,380,440.10	1,352,839.88
412.0000	APPLIED MATERIALS INC 038222105	15,800.73	162.0700	66,772.84	50,972.11
262.0000	ARCHER-DANIELS-MIDLAND CO 039483102	13,131.12	72.2200	18,921.64	5,790.52
122.0000	ARISTA NETWORKS INC 040413106	8,942.63	235.5100	28,732.22	19,789.59
27.0000	ASSURANT INC 04621X108	2,918.84	168.4900	4,549.23	1,630.39
71.0000	ATMOS ENERGY CORP 049560105	7,091.11	115.9000	8,228.90	1,137.79
104.0000	AUTODESK INC 052769106	16,177.56	243.4800	25,321.92	9,144.36
203.0000	AUTOMATIC DATA PROCESSING INC 053015103	30,971.88	232.9700	47,292.91	16,321.03
9.0000	AUTOZONE INC 053332102	6,988.45	2,585.6100	23,270.49	16,282.04

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
70.0000	AVALONBAY COMMUNITIES INC 053484101	12,671.11	187.2200	13,105.40	434.29
39.0000	AVERY DENNISON CORP 053611109	4,247.69	202.1600	7,884.24	3,636.55
33.0000	AXON ENTERPRISE INC 05464C101	7,288.79	258.3300	8,524.89	1,236.10
488.0000	BAKER HUGHES CO 05722G100	13,630.15	34.1800	16,679.84	3,049.69
153.0000	BALL CORP 058498106	6,778.67	57.5200	8,800.56	2,021.89
3,377.0000	BANK OF AMERICA CORP 060505104	29,065.23	33.6700	113,703.59	84,638.36
110.0000	BATH & BODY WORKS INC 070830104	2,617.77	43.1600	4,747.60	2,129.83
236.0000	BAXTER INTERNATIONAL INC 071813109	18,293.54	38.6600	9,123.76	9,169.78-
142.0000	BECTON DICKINSON & CO 075887109	35,883.57	243.8300	34,623.86	1,259.71-
99.0000	W R BERKLEY CORP 084423102	4,503.18	70.7200	7,001.28	2,498.10
97.0000	BEST BUY CO INC 086516101	7,707.13	78.2800	7,593.16	113.97-
10.0000	BIO-RAD LABORATORIES INC 090572207	4,519.65	322.8900	3,228.90	1,290.75-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
71.0000	BIOGEN INC 09062X103	22,361.28	258.7700	18,372.67	3,988.61-
80.0000	BIO-TECHNE CORP 09073M104	9,900.17	77.1600	6,172.80	3,727.37-
69.0000	BLACKROCK INC 09247X101	24,982.19	811.8000	56,014.20	31,032.01
347.0000	BLACKSTONE INC 09260D107	39,486.52	130.9200	45,429.24	5,942.72
277.0000	BOEING CO/THE 097023105	13,823.42	260.6600	72,202.82	58,379.40
17.0000	BOOKING HOLDINGS INC 09857L108	19,465.29	3,547.2200	60,302.74	40,837.45
113.0000	BORGWARNER INC 099724106	4,263.55	35.8500	4,051.05	212.50-
67.0000	BOSTON PROPERTIES INC 101121101	8,239.99	70.1700	4,701.39	3,538.60-
717.0000	BOSTON SCIENTIFIC CORP 101137107	28,094.47	57.8100	41,449.77	13,355.30
998.0000	BRISTOL-MYERS SQUIBB CO 110122108	26,948.51	51.3100	51,207.38	24,258.87
55.0000	BROADRIDGE FINANCIAL SOLUTIONS 11133T103	7,296.58	205.7500	11,316.25	4,019.67
215.0000	BROADCOM INC 11135F101	65,251.04	1,116.2500	239,993.75	174,742.71

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
110.0000	BROWN & BROWN INC 115236101	6,271.54	71.1100	7,822.10	1,550.56
86.0000	BROWN-FORMAN CORP 115637209	4,368.37	57.1000	4,910.60	542.23
61.0000	BUILDERS FIRSTSOURCE INC 12008R107	9,913.11	166.9400	10,183.34	270.23
50.0000	CBOE GLOBAL MARKETS INC 12503M108	4,775.75	178.5600	8,928.00	4,152.25
149.0000	CBRE GROUP INC 12504L109	6,596.97	93.0900	13,870.41	7,273.44
64.0000	CDW CORP/DE 12514G108	7,749.12	227.3200	14,548.48	6,799.36
96.0000	CF INDUSTRIES HOLDINGS INC 125269100	5,256.48	79.5000	7,632.00	2,375.52
61.0000	CH ROBINSON WORLDWIDE INC 12541W209	5,182.42	86.3900	5,269.79	87.37
145.0000	CIGNA GROUP/THE 125523100	28,677.02	299.4500	43,420.25	14,743.23
177.0000	CME GROUP INC 12572Q105	30,507.38	210.6000	37,276.20	6,768.82
137.0000	CMS ENERGY CORP 125896100	6,687.66	58.0700	7,955.59	1,267.93
968.0000	CSX CORP 126408103	23,952.86	34.6700	33,560.56	9,607.70

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
626.0000	CVS HEALTH CORP 126650100	22,694.73	78.9600	49,428.96	26,734.23
383.0000	COTERRA ENERGY INC 127097103	8,699.13	25.5200	9,774.16	1,075.03
134.0000	CADENCE DESIGN SYSTEMS INC 127387108	6,577.87	272.3700	36,497.58	29,919.71
106.0000	CAESARS ENTERTAINMENT INC 12769G100	9,467.92	46.8800	4,969.28	4,498.64-
54.0000	CAMDEN PROPERTY TRUST 133131102	8,846.97	99.2900	5,361.66	3,485.31-
95.0000	CAMPBELL SOUP CO 134429109	3,499.33	43.2300	4,106.85	607.52
188.0000	CAPITAL ONE FINANCIAL CORP 14040H105	7,074.24	131.1200	24,650.56	17,576.32
125.0000	CARDINAL HEALTH INC 14149Y108	6,742.41	100.8000	12,600.00	5,857.59
76.0000	CARMAX INC 143130102	5,724.70	76.7400	5,832.24	107.54
465.0000	CARNIVAL CORP 143658300	16,282.90	18.5400	8,621.10	7,661.80-
408.0000	CARRIER GLOBAL CORP 14448C104	1,265.70	57.4500	23,439.60	22,173.90
85.0000	CATALENT INC 148806102	7,214.29	44.9300	3,819.05	3,395.24-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
252.0000	CATERPILLAR INC 149123101	11,739.96	295.6700	74,508.84	62,768.88
51.0000	CELANESE CORP 150870103	4,619.37	155.3700	7,923.87	3,304.50
265.0000	CENTENE CORP 15135B101	18,535.05	74.2100	19,665.65	1,130.60
296.0000	CENTERPOINT ENERGY INC 15189T107	7,711.46	28.5700	8,456.72	745.26
70.0000	CERIDIAN HCM HOLDING INC 15677J108	7,641.48	67.1200	4,698.40	2,943.08-
24.0000	CHARLES RIVER LABORATORIES INT 159864107	7,704.19	236.4000	5,673.60	2,030.59-
49.0000	CHARTER COMMUNICATIONS INC 16119P108	18,838.53	388.6800	19,045.32	206.79
861.0000	CHEVRON CORP 166764100	54,806.46	149.1600	128,426.76	73,620.30
13.0000	CHIPOTLE MEXICAN GRILL INC 169656105	6,364.55	2,286.9600	29,730.48	23,365.93
122.0000	CHURCH & DWIGHT CO INC 171340102	7,453.15	94.5600	11,536.32	4,083.17
77.0000	CINCINNATI FINANCIAL CORP 172062101	6,069.60	103.4600	7,966.42	1,896.82
1,987.0000	CISCO SYSTEMS INC 17275R102	23,262.82	50.5200	100,383.24	77,120.42

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
42.0000	CINTAS CORP 172908105	8,589.66	602.6600	25,311.72	16,722.06
938.0000	CITIGROUP INC 172967424	30,335.01	51.4400	48,250.72	17,915.71
234.0000	CITIZENS FINANCIAL GROUP INC 174610105	9,149.10	33.1400	7,754.76	1,394.34-
58.0000	CLOROX CO/THE 189054109	8,728.71	142.5900	8,270.22	458.49-
1,916.0000	COCA-COLA CO/THE 191216100	46,014.01	58.9300	112,909.88	66,895.87
248.0000	COGNIZANT TECHNOLOGY SOLUTIONS 192446102	19,211.32	75.5300	18,731.44	479.88-
406.0000	COLGATE-PALMOLIVE CO 194162103	5,562.67	79.7100	32,362.26	26,799.59
1,969.0000	COMCAST CORP 20030N101	16,107.77	43.8500	86,340.65	70,232.88
62.0000	COMERICA INC 200340107	5,626.81	55.8100	3,460.22	2,166.59-
226.0000	CONAGRA BRANDS INC 205887102	7,378.57	28.6600	6,477.16	901.41-
582.0000	CONOCOPHILLIPS 20825C104	24,485.75	116.0700	67,552.74	43,066.99
167.0000	CONSOLIDATED EDISON INC 209115104	12,706.04	90.9700	15,191.99	2,485.95

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
79.0000	CONSTELLATION BRANDS INC 21036P108	17,023.56	241.7500	19,098.25	2,074.69
23.0000	COOPER COS INC/THE 216648402	6,378.48	378.4400	8,704.12	2,325.64
422.0000	COPART INC 217204106	5,828.51	49.0000	20,678.00	14,849.49
362.0000	CORNING INC 219350105	12,838.33	30.4500	11,022.90	1,815.43-
344.0000	CORTEVA INC 22052L104	4,324.35	47.9200	16,484.48	12,160.13
217.0000	COSTCO WHOLESALE CORP 22160K105	14,688.00	660.0800	143,237.36	128,549.36
198.0000	COSTAR GROUP INC 22160N109	13,993.50	87.3900	17,303.22	3,309.72
210.0000	CROWN CASTLE INC 22822V101	23,660.03	115.1900	24,189.90	529.87
69.0000	CUMMINS INC 231021106	10,354.52	239.5700	16,530.33	6,175.81
148.0000	DR HORTON INC 23331A109	6,256.70	151.9800	22,493.04	16,236.34
322.0000	DANAHER CORP 235851102	23,914.10	231.3400	74,491.48	50,577.38
61.0000	DARDEN RESTAURANTS INC 237194105	6,493.75	164.3000	10,022.30	3,528.55

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
29.0000	DAVITA INC 23918K108	2,117.43	104.7600	3,038.04	920.61
131.0000	DEERE & CO 244199105	19,800.07	399.8700	52,382.97	32,582.90
302.0000	DELTA AIR LINES INC 247361702	16,479.14	40.2300	12,149.46	4,329.68-
103.0000	DENTSPLY SIRONA INC 24906P109	3,922.76	35.5900	3,665.77	256.99-
315.0000	DEVON ENERGY CORP 25179M103	10,941.62	45.3000	14,269.50	3,327.88
190.0000	DEXCOM INC 252131107	19,891.44	124.0900	23,577.10	3,685.66
86.0000	DIAMONDBACK ENERGY INC 25278X109	9,156.82	155.0800	13,336.88	4,180.06
148.0000	DIGITAL REALTY TRUST INC 253868103	17,266.90	134.5800	19,917.84	2,650.94
897.0000	WALT DISNEY CO/THE 254687106	22,138.61	90.2900	80,990.13	58,851.52
124.0000	DISCOVER FINANCIAL SERVICES 254709108	9,582.10	112.4000	13,937.60	4,355.50
110.0000	DOLLAR GENERAL CORP 256677105	12,053.25	135.9500	14,954.50	2,901.25
102.0000	DOLLAR TREE INC 256746108	8,356.35	142.0500	14,489.10	6,132.75

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
17.0000	DOMINO'S PIZZA INC 25754A201	6,417.31	412.2300	7,007.91	590.60
68.0000	DOVER CORP 260003108	6,079.54	153.8100	10,459.08	4,379.54
349.0000	DOW INC 260557103	8,145.84	54.8400	19,139.16	10,993.32
211.0000	DUPONT DE NEMOURS INC 26614N102	6,008.60	76.9300	16,232.23	10,223.63
283.0000	EOG RESOURCES INC 26875P101	35,671.52	120.9500	34,228.85	1,442.67-
202.0000	EQT CORP 26884L109	8,175.62	38.6600	7,809.32	366.30-
63.0000	EASTMAN CHEMICAL CO 277432100	6,076.66	89.8200	5,658.66	418.00-
267.0000	EBAY INC 278642103	8,841.71	43.6200	11,646.54	2,804.83
124.0000	ECOLAB INC 278865100	19,662.81	198.3500	24,595.40	4,932.59
300.0000	EDWARDS LIFESCIENCES CORP 28176E108	17,609.83	76.2500	22,875.00	5,265.17
121.0000	ELECTRONIC ARTS INC 285512109	14,660.97	136.8100	16,554.01	1,893.04
277.0000	EMERSON ELECTRIC CO 291011104	15,272.09	97.3300	26,960.41	11,688.32

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
66.0000	ENPHASE ENERGY INC 29355A107	13,452.05	132.1400	8,721.24	4,730.81-
27.0000	EPAM SYSTEMS INC 29414B104	18,494.93	297.3400	8,028.18	10,466.75-
58.0000	EQUIFAX INC 294429105	7,627.29	247.2900	14,342.82	6,715.53
46.0000	EQUINIX INC 29444U700	21,001.01	805.3900	37,047.94	16,046.93
161.0000	EQUITY RESIDENTIAL 29476L107	10,662.23	61.1600	9,846.76	815.47-
31.0000	ESSEX PROPERTY TRUST INC 297178105	7,650.64	247.9400	7,686.14	35.50
60.0000	ETSY INC 29786A106	6,705.24	81.0500	4,863.00	1,842.24-
171.0000	EVERSOURCE ENERGY 30040W108	10,611.40	61.7200	10,554.12	57.28-
65.0000	EXPEDIA GROUP INC 30212P303	8,485.61	151.7900	9,866.35	1,380.74
73.0000	EXPEDITORS INTERNATIONAL OF WA 302130109	5,176.69	127.2000	9,285.60	4,108.91
103.0000	EXTRA SPACE STORAGE INC 30225T102	11,320.29	160.3300	16,513.99	5,193.70
1,964.0000	EXXON MOBIL CORP 30231G102	59,331.98	99.9800	196,360.72	137,028.74

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
60.0000	FMC CORP 302491303	4,575.54	63.0500	3,783.00	792.54-
1,088.0000	META PLATFORMS INC 30303M102	61,002.37	353.9600	385,108.48	324,106.11
18.0000	FACTSET RESEARCH SYSTEMS INC 303075105	8,516.23	477.0500	8,586.90	70.67
12.0000	FAIR ISAAC CORP 303250104	7,854.05	1,164.0100	13,968.12	6,114.07
271.0000	FASTENAL CO 311900104	7,919.30	64.7700	17,552.67	9,633.37
35.0000	FEDERAL REALTY INVESTMENT TRUS 313745101	4,434.67	103.0500	3,606.75	827.92-
115.0000	FEDEX CORP 31428X106	3,308.09	252.9700	29,091.55	25,783.46
28.0000	F5 INC 315616102	5,423.46	178.9800	5,011.44	412.02-
294.0000	FIDELITY NATIONAL INFORMATION 31620M106	34,621.33	60.0700	17,660.58	16,960.75-
322.0000	FIFTH THIRD BANCORP 316773100	9,013.14	34.4900	11,105.78	2,092.64
52.0000	FIRST SOLAR INC 336433107	8,140.25	172.2800	8,958.56	818.31
298.0000	FISERV INC 337738108	26,384.06	132.8400	39,586.32	13,202.26

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
35.0000	FLEETCOR TECHNOLOGIES INC 339041105	8,016.23	282.6100	9,891.35	1,875.12
1,921.0000	FORD MOTOR CO 345370860	10,541.91	12.1900	23,416.99	12,875.08
320.0000	FORTINET INC 34959E109	5,351.54	58.5300	18,729.60	13,378.06
169.0000	FORTIVE CORP 34959J108	12,009.70	73.6300	12,443.47	433.77
131.0000	FOX CORP 35137L105	5,443.05	29.6700	3,886.77	1,556.28-
69.0000	FOX CORP 35137L204	2,856.60	27.6500	1,907.85	948.75-
132.0000	FRANKLIN RESOURCES INC 354613101	3,897.64	29.7900	3,932.28	34.64
704.0000	FREEPORT-MCMORAN INC 35671D857	9,996.31	42.5700	29,969.28	19,972.97
191.0000	GE HEALTHCARE INC 36266G107	14,348.08	77.3200	14,768.12	420.04
105.0000	ARTHUR J GALLAGHER & CO 363576109	8,710.34	224.8800	23,612.40	14,902.06
39.0000	GARTNER INC 366651107	6,221.47	451.1100	17,593.29	11,371.82
30.0000	GENERAC HOLDINGS INC 368736104	9,168.90	129.2400	3,877.20	5,291.70-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
111.0000	GENERAL DYNAMICS CORP 369550108	2,368.14	259.6700	28,823.37	26,455.23
535.0000	GENERAL ELECTRIC CO 369604301	50,550.91	127.6300	68,282.05	17,731.14
285.0000	GENERAL MILLS INC 370334104	12,281.62	65.1400	18,564.90	6,283.28
680.0000	GENERAL MOTORS CO 37045V100	23,912.92	35.9200	24,425.60	512.68
67.0000	GENUINE PARTS CO 372460105	6,691.69	138.5000	9,279.50	2,587.81
612.0000	GILEAD SCIENCES INC 375558103	13,209.60	81.0100	49,578.12	36,368.52
127.0000	GLOBAL PAYMENTS INC 37940X102	15,877.49	127.0000	16,129.00	251.51
44.0000	GLOBE LIFE INC 37959E102	3,838.34	121.7200	5,355.68	1,517.34
161.0000	GOLDMAN SACHS GROUP INC/THE 38141G104	11,340.59	385.7700	62,108.97	50,768.38
22.0000	WW GRAINGER INC 384802104	8,167.57	828.6900	18,231.18	10,063.61
97.0000	HCA HEALTHCARE INC 40412C101	13,586.30	270.6800	26,255.96	12,669.66
435.0000	HP INC 40434L105	11,229.53	30.0900	13,089.15	1,859.62

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
438.0000	HALLIBURTON CO 406216101	9,230.20	36.1500	15,833.70	6,603.50
150.0000	HARTFORD FINANCIAL SERVICES GR 416515104	7,514.25	80.3800	12,057.00	4,542.75
61.0000	HASBRO INC 418056107	6,355.91	51.0600	3,114.66	3,241.25-
254.0000	HEALTHPEAK PROPERTIES INC 42250P103	6,674.05	19.8000	5,029.20	1,644.85-
35.0000	JACK HENRY & ASSOCIATES INC 426281101	4,922.31	163.4100	5,719.35	797.04
74.0000	HERSHEY CO/THE 427866108	9,696.93	186.4400	13,796.56	4,099.63
135.0000	HESS CORP 42809H107	9,969.94	144.1600	19,461.60	9,491.66
617.0000	HEWLETT PACKARD ENTERPRISE CO 42824C109	10,109.54	16.9800	10,476.66	367.12
126.0000	HILTON WORLDWIDE HOLDINGS INC 43300A203	10,250.73	182.0900	22,943.34	12,692.61
119.0000	HOLOGIC INC 436440101	4,904.59	71.4500	8,502.55	3,597.96
490.0000	HOME DEPOT INC/THE 437076102	12,503.74	346.5500	169,809.50	157,305.76
323.0000	HONEYWELL INTERNATIONAL INC 438516106	9,126.62	209.7100	67,736.33	58,609.71

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
133.0000	HORMEL FOODS CORP 440452100	5,251.50	32.1100	4,270.63	980.87-
361.0000	HOST HOTELS & RESORTS INC 44107P104	7,622.52	19.4700	7,028.67	593.85-
181.0000	HOWMET AEROSPACE INC 443201108	3,377.94	54.1200	9,795.72	6,417.78
26.0000	HUBBELL INC 443510607	7,790.77	328.9300	8,552.18	761.41
61.0000	HUMANA INC 444859102	20,748.84	457.8100	27,926.41	7,177.57
40.0000	JB HUNT TRANSPORT SERVICES INC 445658107	4,639.68	199.7400	7,989.60	3,349.92
682.0000	HUNTINGTON BANCSHARES INC/OH 446150104	10,305.35	12.7200	8,675.04	1,630.31-
19.0000	HUNTINGTON INGALLS INDUSTRIES 446413106	4,888.03	259.6400	4,933.16	45.13
36.0000	IDEX CORP 45167R104	5,836.47	217.1100	7,815.96	1,979.49
41.0000	IDEXX LABORATORIES INC 45168D104	10,434.42	555.0500	22,757.05	12,322.63
135.0000	ILLINOIS TOOL WORKS INC 452308109	19,201.73	261.9400	35,361.90	16,160.17
76.0000	ILLUMINA INC 452327109	27,559.14	139.2400	10,582.24	16,976.90-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
89.0000	INCYTE CORP 45337C102	6,178.11	62.7900	5,588.31	589.80-
192.0000	INGERSOLL RAND INC 45687V106	4,730.75	77.3400	14,849.28	10,118.53
34.0000	INSULET CORP 45784P101	10,634.01	216.9800	7,377.32	3,256.69-
2,059.0000	INTEL CORP 458140100	35,393.48	50.2500	103,464.75	68,071.27
280.0000	INTERCONTINENTAL EXCHANGE INC 45866F104	21,541.20	128.4300	35,960.40	14,419.20
446.0000	INTERNATIONAL BUSINESS MACHINE 459200101	25,221.01	163.5500	72,943.30	47,722.29
120.0000	INTERNATIONAL FLAVORS & FRAGRA 459506101	15,495.34	80.9700	9,716.40	5,778.94-
183.0000	INTERNATIONAL PAPER CO 460146103	8,481.94	36.1500	6,615.45	1,866.49-
186.0000	INTERPUBLIC GROUP OF COS INC/T 460690100	4,284.51	32.6400	6,071.04	1,786.53
172.0000	INTUITIVE SURGICAL INC 46120E602	32,857.65	337.3600	58,025.92	25,168.27
137.0000	INTUIT INC 461202103	31,976.50	625.0300	85,629.11	53,652.61
279.0000	INVITATION HOMES INC 46187W107	10,285.06	34.1100	9,516.69	768.37-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
90.0000	IQVIA HOLDINGS INC 46266C105	11,802.53	231.3800	20,824.20	9,021.67
136.0000	IRON MOUNTAIN INC 46284V101	4,710.36	69.9800	9,517.28	4,806.92
1,418.0000	JPMORGAN CHASE & CO 46625H100	39,887.05	170.1000	241,201.80	201,314.75
63.0000	JABIL INC 466313103	8,373.33	127.4000	8,026.20	347.13-
61.0000	JACOBS SOLUTIONS INC 46982L108	4,688.16	129.8000	7,917.80	3,229.64
1,181.0000	JOHNSON & JOHNSON 478160104	41,507.55	156.7400	185,109.94	143,602.39
159.0000	JUNIPER NETWORKS INC 48203R104	4,778.75	29.4800	4,687.32	91.43-
67.0000	KLA CORP 482480100	6,865.82	581.3000	38,947.10	32,081.28
121.0000	KELLANOVA 487836108	6,961.27	55.9100	6,765.11	196.16-
842.0000	KENVUE INC 49177J102	19,920.88	21.5300	18,128.26	1,792.62-
493.0000	KEURIG DR PEPPER INC 49271V100	17,007.31	33.3200	16,426.76	580.55-
439.0000	KEYCORP 493267108	8,795.36	14.4000	6,321.60	2,473.76-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
87.0000	KEYSIGHT TECHNOLOGIES INC 49338L103	5,240.21	159.0900	13,840.83	8,600.62
164.0000	KIMBERLY-CLARK CORP 494368103	18,766.84	121.5100	19,927.64	1,160.80
311.0000	KIMCO REALTY CORP 49446R109	5,510.83	21.3100	6,627.41	1,116.58
954.0000	KINDER MORGAN INC 49456B101	32,563.02	17.6400	16,828.56	15,734.46-
383.0000	KRAFT HEINZ CO/THE 500754106	30,304.05	36.9800	14,163.34	16,140.71-
319.0000	KROGER CO/THE 501044101	9,300.42	45.7100	14,581.49	5,281.07
126.0000	LKQ CORP 501889208	4,021.29	47.7900	6,021.54	2,000.25
92.0000	L3HARRIS TECHNOLOGIES INC 502431109	15,345.18	210.6200	19,377.04	4,031.86
42.0000	LABORATORY CORP OF AMERICA HOL 50540R409	6,279.57	227.2900	9,546.18	3,266.61
65.0000	LAM RESEARCH CORP 512807108	9,791.93	783.2600	50,911.90	41,119.97
69.0000	LAMB WESTON HOLDINGS INC 513272104	5,320.94	108.0900	7,458.21	2,137.27
181.0000	LAS VEGAS SANDS CORP 517834107	10,111.76	49.2100	8,907.01	1,204.75-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
114.0000	ESTEE LAUDER COS INC/THE 518439104	16,861.26	146.2500	16,672.50	188.76-
69.0000	LEIDOS HOLDINGS INC 525327102	5,789.10	108.2400	7,468.56	1,679.46
123.0000	LENNAR CORP 526057104	5,780.38	149.0400	18,331.92	12,551.54
392.0000	ELI LILLY & CO 532457108	22,847.01	582.9200	228,504.64	205,657.63
68.0000	LIVE NATION ENTERTAINMENT INC 538034109	4,865.67	93.6000	6,364.80	1,499.13
108.0000	LOCKHEED MARTIN CORP 539830109	8,485.13	453.2400	48,949.92	40,464.79
94.0000	LOEWS CORP 540424108	4,737.13	69.5900	6,541.46	1,804.33
283.0000	LOWE'S COS INC 548661107	5,899.33	222.5500	62,981.65	57,082.32
57.0000	LULULEMON ATHLETICA INC 550021109	23,536.84	511.2900	29,143.53	5,606.69
81.0000	M&T BANK CORP 55261F104	12,829.46	137.0800	11,103.48	1,725.98-
138.0000	MGM RESORTS INTERNATIONAL 552953101	3,856.41	44.6800	6,165.84	2,309.43
39.0000	MSCI INC 55354G100	6,959.75	565.6500	22,060.35	15,100.60

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
308.0000	MARATHON OIL CORP 565849106	7,221.06	24.1600	7,441.28	220.22
186.0000	MARATHON PETROLEUM CORP 56585A102	15,144.83	148.3600	27,594.96	12,450.13
18.0000	MARKETAXESS HOLDINGS INC 57060D108	5,785.64	292.8500	5,271.30	514.34-
241.0000	MARSH & MCLENNAN COS INC 571748102	20,233.57	189.4700	45,662.27	25,428.70
122.0000	MARRIOTT INTERNATIONAL INC/MD 571903202	16,187.57	225.5100	27,512.22	11,324.65
31.0000	MARTIN MARIETTA MATERIALS INC 573284106	5,935.88	498.9100	15,466.21	9,530.33
115.0000	MASCO CORP 574599106	4,261.33	66.9800	7,702.70	3,441.37
406.0000	MASTERCARD INC 57636Q104	8,272.97	426.5100	173,163.06	164,890.09
133.0000	MATCH GROUP INC 57667L107	20,900.15	36.5000	4,854.50	16,045.65-
118.0000	MCCORMICK & CO INC/MD 579780206	7,788.88	68.4200	8,073.56	284.68
356.0000	MCDONALD'S CORP 580135101	8,709.04	296.5100	105,557.56	96,848.52
65.0000	MCKESSON CORP 58155Q103	8,613.25	462.9800	30,093.70	21,480.45

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
1,243.0000	MERCK & CO INC 58933Y105	28,014.71	109.0200	135,511.86	107,497.15
309.0000	METLIFE INC 59156R108	8,768.02	66.1300	20,434.17	11,666.15
11.0000	METTLER-TOLEDO INTERNATIONAL I 592688105	6,671.70	1,212.9600	13,342.56	6,670.86
3,645.0000	MICROSOFT CORP 594918104	93,276.01	376.0400	1,370,665.80	1,277,389.79
267.0000	MICROCHIP TECHNOLOGY INC 595017104	10,878.58	90.1800	24,078.06	13,199.48
536.0000	MICRON TECHNOLOGY INC 595112103	24,563.76	85.3400	45,742.24	21,178.48
54.0000	MID-AMERICA APARTMENT COMMUNIT 59522J103	5,413.23	134.4600	7,260.84	1,847.61
161.0000	MODERNA INC 60770K107	58,053.32	99.4500	16,011.45	42,041.87-
29.0000	MOHAWK INDUSTRIES INC 608190104	5,101.83	103.5000	3,001.50	2,100.33-
28.0000	MOLINA HEALTHCARE INC 60855R100	8,732.47	361.3100	10,116.68	1,384.21
89.0000	MOLSON COORS BEVERAGE CO 60871R209	5,479.28	61.2100	5,447.69	31.59-
672.0000	MONDELEZ INTERNATIONAL INC 609207105	8,266.39	72.4300	48,672.96	40,406.57

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
23.0000	MONOLITHIC POWER SYSTEMS INC 609839105	9,152.03	630.7800	14,507.94	5,355.91
372.0000	MONSTER BEVERAGE CORP 61174X109	11,213.99	57.6100	21,430.92	10,216.93
76.0000	MOODY'S CORP 615369105	12,778.26	390.5600	29,682.56	16,904.30
624.0000	MORGAN STANLEY 617446448	15,586.12	93.2500	58,188.00	42,601.88
166.0000	MOSAIC CO/THE 61945C103	5,422.39	35.7300	5,931.18	508.79
82.0000	MOTOROLA SOLUTIONS INC 620076307	11,021.91	313.0900	25,673.38	14,651.47
2.0000	NVR INC 62944T105	9,940.59	7,000.4500	14,000.90	4,060.31
165.0000	NASDAQ INC 631103108	4,959.32	58.1400	9,593.10	4,633.78
105.0000	NETAPP INC 64110D104	9,056.78	88.1600	9,256.80	200.02
215.0000	NETFLIX INC 64110L106	78,028.03	486.8800	104,679.20	26,651.17
566.0000	NEWMONT CORP 651639106	19,075.88	41.3900	23,426.74	4,350.86
204.0000	NEWS CORP 65249B109	2,699.94	24.5500	5,008.20	2,308.26

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
68.0000	NEWS CORP 65249B208	903.99	25.7200	1,748.96	844.97
600.0000	NIKE INC 654106103	7,343.93	108.5700	65,142.00	57,798.07
194.0000	NISOURCE INC 65473P105	4,825.75	26.5500	5,150.70	324.95
26.0000	NORDSON CORP 655663102	5,774.60	264.1600	6,868.16	1,093.56
112.0000	NORFOLK SOUTHERN CORP 655844108	20,429.36	236.3800	26,474.56	6,045.20
98.0000	NORTHERN TRUST CORP 665859104	10,040.59	84.3800	8,269.24	1,771.35-
70.0000	NORTHROP GRUMMAN CORP 666807102	22,264.55	468.1400	32,769.80	10,505.25
274.0000	GEN DIGITAL INC 668771108	5,867.71	22.8200	6,252.68	384.97
122.0000	NUCOR CORP 670346105	7,782.99	174.0400	21,232.88	13,449.89
1,211.0000	NVIDIA CORP 67066G104	83,490.50	495.2200	599,711.42	516,220.92
29.0000	O'REILLY AUTOMOTIVE INC 67103H107	10,132.46	950.0800	27,552.32	17,419.86
325.0000	OCCIDENTAL PETROLEUM CORP 674599105	17,764.39	59.7100	19,405.75	1,641.36

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
44.0000	OLD DOMINION FREIGHT LINE INC 679580100	5,406.42	405.3300	17,834.52	12,428.10
100.0000	OMNICOM GROUP INC 681919106	6,833.50	86.5100	8,651.00	1,817.50
207.0000	ON SEMICONDUCTOR CORP 682189105	10,859.01	83.5300	17,290.71	6,431.70
285.0000	ONEOK INC 682680103	19,263.13	70.2200	20,012.70	749.57
779.0000	ORACLE CORP 68389X105	8,335.16	105.4300	82,129.97	73,794.81
200.0000	OTIS WORLDWIDE CORP 68902V107	1,733.31	89.4700	17,894.00	16,160.69
198.0000	PNC FINANCIAL SERVICES GROUP I 693475105	27,102.28	154.8500	30,660.30	3,558.02
112.0000	PPG INDUSTRIES INC 693506107	12,283.60	149.5500	16,749.60	4,466.00
362.0000	PPL CORP 69351T106	10,443.14	27.1000	9,810.20	632.94-
58.0000	PTC INC 69370C100	8,124.34	174.9600	10,147.68	2,023.34
253.0000	PACCAR INC 693718108	11,791.46	97.6500	24,705.45	12,913.99
45.0000	PACKAGING CORP OF AMERICA 695156109	4,965.53	162.9100	7,330.95	2,365.42

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
152.0000	PALO ALTO NETWORKS INC 697435105	37,619.81	294.8800	44,821.76	7,201.95
63.0000	PARKER-HANNIFIN CORP 701094104	12,046.08	460.7000	29,024.10	16,978.02
23.0000	PAYCOM SOFTWARE INC 70432V102	7,188.28	206.7200	4,754.56	2,433.72-
155.0000	PAYCHEX INC 704326107	11,643.72	119.1100	18,462.05	6,818.33
529.0000	PAYPAL HOLDINGS INC 70450Y103	11,901.85	61.4100	32,485.89	20,584.04
675.0000	PEPSICO INC 713448108	24,453.54	169.8400	114,642.00	90,188.46
59.0000	REVVITY INC 714046109	5,765.18	109.3100	6,449.29	684.11
2,785.0000	PFIZER INC 717081103	46,078.19	28.7900	80,180.15	34,101.96
764.0000	PHILIP MORRIS INTERNATIONAL IN 718172109	21,143.38	94.0800	71,877.12	50,733.74
218.0000	PHILLIPS 66 718546104	23,842.25	133.1400	29,024.52	5,182.27
114.0000	PIONEER NATURAL RESOURCES CO 723787107	19,210.20	224.8800	25,636.32	6,426.12
19.0000	POOL CORP 73278L105	6,232.26	398.7100	7,575.49	1,343.23

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
106.0000	T ROWE PRICE GROUP INC 74144T108	11,618.13	107.6900	11,415.14	202.99-
108.0000	PRINCIPAL FINANCIAL GROUP INC 74251V102	6,373.62	78.6700	8,496.36	2,122.74
1,156.0000	PROCTER & GAMBLE CO/THE 742718109	42,645.50	146.5400	169,400.24	126,754.74
288.0000	PROGRESSIVE CORP/THE 743315103	21,349.20	159.2800	45,872.64	24,523.44
452.0000	PROLOGIS INC 74340W103	31,124.71	133.3000	60,251.60	29,126.89
178.0000	PRUDENTIAL FINANCIAL INC 744320102	17,727.31	103.7100	18,460.38	733.07
78.0000	PUBLIC STORAGE 74460D109	16,360.53	305.0000	23,790.00	7,429.47
109.0000	PULTEGROUP INC 745867101	2,711.38	103.2200	11,250.98	8,539.60
52.0000	QORVO INC 74736K101	4,014.66	112.6100	5,855.72	1,841.06
545.0000	QUALCOMM INC 747525103	23,780.76	144.6300	78,823.35	55,042.59
71.0000	QUANTA SERVICES INC 74762E102	2,389.59	215.8000	15,321.80	12,932.21
53.0000	QUEST DIAGNOSTICS INC 74834L100	5,643.43	137.8800	7,307.64	1,664.21

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
19.0000	RALPH LAUREN CORP 751212101	2,616.40	144.2000	2,739.80	123.40
92.0000	RAYMOND JAMES FINANCIAL INC 754730109	5,912.61	111.5000	10,258.00	4,345.39
705.0000	RTX CORP 75513E101	8,064.19	84.1400	59,318.70	51,254.51
347.0000	REALTY INCOME CORP 756109104	21,624.42	57.4200	19,924.74	1,699.68-
79.0000	REGENCY CENTERS CORP 758849103	5,113.28	67.0000	5,293.00	179.72
53.0000	REGENERON PHARMACEUTICALS INC 75886F107	22,996.36	878.2900	46,549.37	23,553.01
449.0000	REGIONS FINANCIAL CORP 7591EP100	8,290.79	19.3800	8,701.62	410.83
99.0000	REPUBLIC SERVICES INC 760759100	7,227.50	164.9100	16,326.09	9,098.59
71.0000	RESMED INC 761152107	8,456.72	172.0200	12,213.42	3,756.70
52.0000	ROBERT HALF INC 770323103	3,687.06	87.9200	4,571.84	884.78
55.0000	ROCKWELL AUTOMATION INC 773903109	10,379.88	310.4800	17,076.40	6,696.52
137.0000	ROLLINS INC 775711104	3,916.16	43.6700	5,982.79	2,066.63

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
53.0000	ROPER TECHNOLOGIES INC 776696106	16,381.51	545.1700	28,894.01	12,512.50
168.0000	ROSS STORES INC 778296103	16,800.84	138.3900	23,249.52	6,448.68
159.0000	S&P GLOBAL INC 78409V104	30,991.04	440.5200	70,042.68	39,051.64
53.0000	SBA COMMUNICATIONS CORP 78410G104	8,581.55	253.6900	13,445.57	4,864.02
479.0000	SALESFORCE INC 79466L302	75,901.40	263.1400	126,044.06	50,142.66
65.0000	HENRY SCHEIN INC 806407102	4,330.51	75.7100	4,921.15	590.64
698.0000	SCHLUMBERGER LTD 806857108	16,511.21	52.0400	36,323.92	19,812.71
728.0000	CHARLES SCHWAB CORP/THE 808513105	33,873.17	68.8000	50,086.40	16,213.23
312.0000	SEMPRA 816851109	17,886.60	74.7300	23,315.76	5,429.16
101.0000	SERVICENOW INC 81762P102	30,071.84	706.4900	71,355.49	41,283.65
114.0000	SHERWIN-WILLIAMS CO/THE 824348106	17,394.50	311.9000	35,556.60	18,162.10
159.0000	SIMON PROPERTY GROUP INC 828806109	20,416.01	142.6400	22,679.76	2,263.75

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
78.0000	SKYWORKS SOLUTIONS INC 83088M102	7,121.01	112.4200	8,768.76	1,647.75
63.0000	A O SMITH CORP 831865209	3,389.08	82.4400	5,193.72	1,804.64
51.0000	J M SMUCKER CO/THE 832696405	5,253.77	126.3800	6,445.38	1,191.61
25.0000	SNAP-ON INC 833034101	4,622.88	288.8400	7,221.00	2,598.12
297.0000	SOUTHWEST AIRLINES CO 844741108	16,004.81	28.8800	8,577.36	7,427.45-
77.0000	STANLEY BLACK & DECKER INC 854502101	11,303.61	98.1000	7,553.70	3,749.91-
561.0000	STARBUCKS CORP 855244109	36,381.00	96.0100	53,861.61	17,480.61
151.0000	STATE STREET CORP 857477103	12,704.38	77.4600	11,696.46	1,007.92-
75.0000	STEEL DYNAMICS INC 858119100	7,861.05	118.1000	8,857.50	996.45
166.0000	STRYKER CORP 863667101	30,060.81	299.4600	49,710.36	19,649.55
75.0000	SYNOPSYS INC 871607107	8,259.53	514.9100	38,618.25	30,358.72
210.0000	SYNCHRONY FINANCIAL 87165B103	6,565.65	38.1900	8,019.90	1,454.25

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
242.0000	SYSCO CORP 871829107	17,790.63	73.1300	17,697.46	93.17-
567.0000	TJX COS INC/THE 872540109	31,983.05	93.8100	53,190.27	21,207.22
249.0000	T-MOBILE US INC 872590104	21,106.72	160.3300	39,922.17	18,815.45
75.0000	TAKE-TWO INTERACTIVE SOFTWARE 874054109	9,818.45	160.9500	12,071.25	2,252.80
125.0000	TAPESTRY INC 876030107	6,340.62	36.8100	4,601.25	1,739.37-
224.0000	TARGET CORP 87612E106	10,296.46	142.4200	31,902.08	21,605.62
109.0000	TARGA RESOURCES CORP 87612G101	7,177.32	86.8700	9,468.83	2,291.51
23.0000	TELEDYNE TECHNOLOGIES INC 879360105	7,950.43	446.2900	10,264.67	2,314.24
22.0000	TELEFLEX INC 879369106	5,563.13	249.3400	5,485.48	77.65-
77.0000	TERADYNE INC 880770102	5,880.80	108.5200	8,356.04	2,475.24
1,358.0000	TESLA INC 88160R101	321,321.24	248.4800	337,435.84	16,114.60
447.0000	TEXAS INSTRUMENTS INC 882508104	6,832.49	170.4600	76,195.62	69,363.13

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
96.0000	TEXTRON INC 883203101	6,898.08	80.4200	7,720.32	822.24
190.0000	THERMO FISHER SCIENTIFIC INC 883556102	47,793.25	530.7900	100,850.10	53,056.85
269.0000	3M CO 88579Y101	11,363.40	109.3200	29,407.08	18,043.68
54.0000	TRACTOR SUPPLY CO 892356106	4,933.17	215.0300	11,611.62	6,678.45
27.0000	TRANSDIGM GROUP INC 893641100	10,999.26	1,011.6000	27,313.20	16,313.94
112.0000	TRAVELERS COS INC/THE 89417E109	14,561.68	190.4900	21,334.88	6,773.20
118.0000	TRIMBLE INC 896239100	8,427.39	53.2000	6,277.60	2,149.79-
655.0000	TRUIST FINANCIAL CORP 89832Q109	32,124.55	36.9200	24,182.60	7,941.95-
21.0000	TYLER TECHNOLOGIES INC 902252105	7,118.68	418.1200	8,780.52	1,661.84
139.0000	TYSON FOODS INC 902494103	8,303.17	53.7500	7,471.25	831.92-
146.0000	UDR INC 902653104	5,941.35	38.2900	5,590.34	351.01-
763.0000	US BANCORP 902973304	22,050.22	43.2800	33,022.64	10,972.42

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
1,009.0000	UBER TECHNOLOGIES INC 90353T100	62,416.74	61.5700	62,124.13	292.61-
24.0000	ULTA BEAUTY INC 90384S303	6,819.24	489.9900	11,759.76	4,940.52
300.0000	UNION PACIFIC CORP 907818108	13,723.50	245.6200	73,686.00	59,962.50
157.0000	UNITED AIRLINES HOLDINGS INC 910047109	12,185.47	41.2600	6,477.82	5,707.65-
354.0000	UNITED PARCEL SERVICE INC 911312106	22,023.88	157.2300	55,659.42	33,635.54
34.0000	UNITED RENTALS INC 911363109	5,586.03	573.4200	19,496.28	13,910.25
454.0000	UNITEDHEALTH GROUP INC 91324P102	21,066.31	526.4700	239,017.38	217,951.07
30.0000	UNIVERSAL HEALTH SERVICES INC 913903100	3,866.25	152.4400	4,573.20	706.95
154.0000	VF CORP 918204108	13,623.11	18.8000	2,895.20	10,727.91-
167.0000	VALERO ENERGY CORP 91913Y100	19,139.04	130.0000	21,710.00	2,570.96
200.0000	VENTAS INC 92276F100	10,663.75	49.8400	9,968.00	695.75-
107.0000	VERALTO CORP 92338C103	2,995.45	82.2600	8,801.82	5,806.37

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
46.0000	VERISIGN INC 92343E102	7,408.99	205.9600	9,474.16	2,065.17
2,059.0000	VERIZON COMMUNICATIONS INC 92343V104	62,484.81	37.7000	77,624.30	15,139.49
71.0000	VERISK ANALYTICS INC 92345Y106	8,628.98	238.8600	16,959.06	8,330.08
126.0000	VERTEX PHARMACEUTICALS INC 92532F100	25,019.72	406.8900	51,268.14	26,248.42
243.0000	PARAMOUNT GLOBAL 92556H206	13,890.85	14.7900	3,593.97	10,296.88-
570.0000	VIATRIS INC 92556V106	5,608.18	10.8300	6,173.10	564.92
507.0000	VICI PROPERTIES INC 925652109	16,041.90	31.8800	16,163.16	121.26
782.0000	VISA INC 92826C839	13,876.59	260.3500	203,593.70	189,717.11
63.0000	VULCAN MATERIALS CO 929160109	7,012.21	227.0100	14,301.63	7,289.42
158.0000	WEC ENERGY GROUP INC 92939U106	10,665.87	84.1700	13,298.86	2,632.99
88.0000	WESTINGHOUSE AIR BRAKE TECHNOL 929740108	6,429.18	126.9000	11,167.20	4,738.02
700.0000	WALMART INC 931142103	16,900.85	157.6500	110,355.00	93,454.15

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
339.0000	WALGREENS BOOTS ALLIANCE INC 931427108	8,729.52	26.1100	8,851.29	121.77
1,048.0000	WARNER BROS DISCOVERY INC 934423104	27,208.51	11.3800	11,926.24	15,282.27-
181.0000	WASTE MANAGEMENT INC 94106L109	16,432.08	179.1000	32,417.10	15,985.02
29.0000	WATERS CORP 941848103	5,677.47	329.2300	9,547.67	3,870.20
1,781.0000	WELLS FARGO & CO 949746101	32,696.68	49.2200	87,660.82	54,964.14
272.0000	WELLTOWER INC 95040Q104	18,307.65	90.1700	24,526.24	6,218.59
35.0000	WEST PHARMACEUTICAL SERVICES I 955306105	7,385.70	352.1200	12,324.20	4,938.50
159.0000	WESTERN DIGITAL CORP 958102105	9,078.13	52.3700	8,326.83	751.30-
135.0000	WESTROCK CO 96145D105	7,178.48	41.5200	5,605.20	1,573.28-
353.0000	WEYERHAEUSER CO 962166104	11,351.89	34.7700	12,273.81	921.92
29.0000	WHIRLPOOL CORP 963320106	3,420.34	121.7700	3,531.33	110.99
588.0000	WILLIAMS COS INC/THE 969457100	16,078.42	34.8300	20,480.04	4,401.62

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
53.0000	WYNN RESORTS LTD 983134107	6,726.50	91.1100	4,828.83	1,897.67-
116.0000	XYLEM INC/NY 98419M100	9,922.82	114.3600	13,265.76	3,342.94
138.0000	YUM! BRANDS INC 988498101	12,566.97	130.6600	18,031.08	5,464.11
25.0000	ZEBRA TECHNOLOGIES CORP 989207105	6,162.54	273.3300	6,833.25	670.71
102.0000	ZIMMER BIOMET HOLDINGS INC 98956P102	13,119.44	121.7000	12,413.40	706.04-
74.0000	ZIONS BANCORP NA 989701107	3,729.97	43.8700	3,246.38	483.59-
226.0000	ZOETIS INC 98978V103	20,982.94	197.3700	44,605.62	23,622.68
TOTAL INVESTMENTS EQUITY		7,237,138.90		18,962,543.69	11,725,404.79
TOTAL INVESTMENT		7,287,527.28		19,012,932.07	11,725,404.79

BNY MELLON

A56 F505593 31 DECEMBER 2023 M1001
AMEREN SERVICES
PLANT-FERC EQ-NUVEEN

INVESTMENT DISTRIBUTION	COST	MARKET VALUE	UNREALIZED GAIN/LOSS
CASH EQUIVALENTS	50,388.38	50,388.38	0.00
EQUITY	7,237,138.90	18,962,543.69	11,725,404.79
TOTAL INVESTMENTS	7,287,527.28	19,012,932.07	11,725,404.79



BNY MELLON

TRDA56 A56F50559302 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

PURCHASES PENDING SETTLEMENT PAGE: 1

A56 F505593 31 DECEMBER 2023 MT525I

AMEREN SERVICES

PLANT-FERC EQ-NUVEEN

SECURITY DESCRIPTION/ TRADING BROKER	TRD DATE/ SET DATE	SHARES-PAR VALUE/ (ORIGINAL SHARES)/ PRICE	SETTLEMENT AMOUNT

S INDICATES PARTIAL SETTLEMENT

* * * NO POSITIONS END OF PERIOD * * *

BNY MELLON

TRDA56 A56F50559302 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

PENDING FOREIGN EXCHANGE CONTRACTS PAGE: 1

A56 F505593 31 DECEMBER 2023 MT527I

AMEREN SERVICES

PLANT-FERC EQ-NUVEEN

UNITS	CONTRACT DESCRIPTION	TRD DATE/ SET DATE	PAY FX RATE/ RCV FX RATE/ CONTRACT RATE	PAY OPENING VALUE/ RCV OPENING VALUE	PAY MARKET VALUE/ RCV MARKET VALUE	UNREALIZED CURRENCY GAIN/LOSS

* * * NO POSITIONS END OF PERIOD * * *



BNY MELLON

TRDA56 A56F50559302 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

SALES PENDING SETTLEMENT

A56 F505593 31 DECEMBER 2023 MT526I

AMEREN SERVICES

PLANT-FERC EQ-NUVEEN

SECURITY DESCRIPTION/ TRADING BROKER	TRD DATE/ SET DATE	SHARES-PAR VALUE/ (ORIGINAL SHARES)/ PRICE	SETTLEMENT AMOUNT

S INDICATES PARTIAL SETTLEMENT

* * * NO POSITIONS END OF PERIOD * * *

BNY MELLON

TRDA56 A56F50559302 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

INTEREST RECEIVABLE

A56 F505593 31 DECEMBER 2023 MT582I

AMEREN SERVICES

PLANT-FERC EQ-NUVEEN

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
			S INDICATES PARTIAL SETTLEMENT		
			* INDICATES PENDING INTEREST		
U.S. DOLLAR					
DREYFUS INS RSRV PR MONEY 6546	01-JAN-24	50,388.3800	143.50	0.00	143.50
	31-DEC-49	5.3288			

TOTAL INTEREST NET RECEIVABLE	143.50
TOTAL INTEREST TAX EXPENSE PAYABLE	0.00
TOTAL INTEREST TAX RECLAIM RECEIVABLE	0.00
TOTAL PENDING INTEREST RECEIVABLE	0.00
TOTAL PENDING TAX EXPENSE PAYABLE	0.00
GROSS INTEREST RECEIVABLE	143.50

BNY MELLON

TRDA56 A56F50559302 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

DIVIDENDS RECEIVABLE

A56 F505593 31 DECEMBER 2023 MT583I

AMEREN SERVICES

PLANT-FERC EQ-NUVEEN

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE
U.S. DOLLAR					
AGILENT TECHNOLOGIES INC	29-DEC-23 24-JAN-24	143.0000 0.2360	33.75	0.00	33.75
AIR PRODUCTS AND CHEMICALS INC	29-DEC-23 12-FEB-24	108.0000 1.7500	189.00	0.00	189.00
ALBEMARLE CORP	14-DEC-23 02-JAN-24	57.0000 0.4000	22.80	0.00	22.80
ALEXANDRIA REAL ESTATE EQUITIE	28-DEC-23 12-JAN-24	77.0000 1.2700	97.79	0.00	97.79
ALLSTATE CORP/THE	29-NOV-23 02-JAN-24	129.0000 0.8900	114.81	0.00	114.81
ALTRIA GROUP INC	20-DEC-23 10-JAN-24	866.0000 0.9800	848.68	0.00	848.68
AMERICAN TOWER CORP	27-DEC-23 01-FEB-24	229.0000 1.7000	389.30	0.00	389.30
AMPHENOL CORP	18-DEC-23 10-JAN-24	293.0000 0.2200	64.46	0.00	64.46
AUTOMATIC DATA PROCESSING INC	07-DEC-23 01-JAN-24	203.0000 1.4000	284.20	0.00	284.20
AVALONBAY COMMUNITIES INC	28-DEC-23 16-JAN-24	70.0000 1.6500	115.50	0.00	115.50
BAXTER INTERNATIONAL INC	30-NOV-23 02-JAN-24	236.0000 0.2900	68.44	0.00	68.44
BEST BUY CO INC	11-DEC-23 02-JAN-24	97.0000 0.9200	89.24	0.00	89.24

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE
U.S. DOLLAR					
BOSTON PROPERTIES INC	28-DEC-23 30-JAN-24	67.0000 0.9800	65.66	0.00	65.66
BROADRIDGE FINANCIAL SOLUTIONS	14-DEC-23 05-JAN-24	55.0000 0.8000	44.00	0.00	44.00
BROWN-FORMAN CORP	30-NOV-23 02-JAN-24	86.0000 0.2178	18.73	0.00	18.73
CAMDEN PROPERTY TRUST	14-DEC-23 17-JAN-24	54.0000 1.0000	54.00	0.00	54.00
CARDINAL HEALTH INC	29-DEC-23 15-JAN-24	125.0000 0.5006	62.58	0.00	62.58
CARRIER GLOBAL CORP	20-DEC-23 09-FEB-24	408.0000 0.1900	77.52	0.00	77.52
CH ROBINSON WORLDWIDE INC	30-NOV-23 02-JAN-24	61.0000 0.6100	37.21	0.00	37.21
CHUBB LTD	14-DEC-23 05-JAN-24	203.0000 0.8600	174.58	0.00	174.58
CINCINNATI FINANCIAL CORP	18-DEC-23 16-JAN-24	77.0000 0.7500	57.75	0.00	57.75
CME GROUP INC	27-DEC-23 18-JAN-24	177.0000 5.2500	929.25	0.00	929.25
COMERICA INC	14-DEC-23 01-JAN-24	62.0000 0.7100	44.02	0.00	44.02
COSTCO WHOLESALE CORP	27-DEC-23 12-JAN-24	217.0000 15.0000	3,255.00	0.00	3,255.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE
U.S. DOLLAR					
DANAHER CORP	28-DEC-23 26-JAN-24	322.0000 0.2400	77.28	0.00	77.28
DEERE & CO	28-DEC-23 08-FEB-24	131.0000 1.4700	192.57	0.00	192.57
DENTSPLY SIRONA INC	28-DEC-23 12-JAN-24	103.0000 0.1400	14.42	0.00	14.42
DIGITAL REALTY TRUST INC	14-DEC-23 19-JAN-24	148.0000 1.2200	180.56	0.00	180.56
EASTMAN CHEMICAL CO	15-DEC-23 05-JAN-24	63.0000 0.8100	51.03	0.00	51.03
ECOLAB INC	18-DEC-23 16-JAN-24	124.0000 0.5700	70.68	0.00	70.68
EQUITY RESIDENTIAL	29-DEC-23 12-JAN-24	161.0000 0.6625	106.66	0.00	106.66
ESSEX PROPERTY TRUST INC	29-DEC-23 12-JAN-24	31.0000 2.3100	71.61	0.00	71.61
FEDERAL REALTY INVESTMENT TRUS	29-DEC-23 16-JAN-24	35.0000 1.0900	38.15	0.00	38.15
FEDEX CORP	08-DEC-23 02-JAN-24	115.0000 1.2600	144.90	0.00	144.90
FIFTH THIRD BANCORP	28-DEC-23 16-JAN-24	322.0000 0.3500	112.70	0.00	112.70
FMC CORP	28-DEC-23 18-JAN-24	60.0000 0.5800	34.80	0.00	34.80

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE
U.S. DOLLAR					
GENERAL ELECTRIC CO	27-DEC-23 25-JAN-24	535.0000 0.0800	42.80	0.00	42.80
GENUINE PARTS CO	30-NOV-23 02-JAN-24	67.0000 0.9500	63.65	0.00	63.65
HARTFORD FINANCIAL SERVICES GR	30-NOV-23 03-JAN-24	150.0000 0.4700	70.50	0.00	70.50
HEWLETT PACKARD ENTERPRISE CO	12-DEC-23 11-JAN-24	617.0000 0.1300	80.21	0.00	80.21
HOST HOTELS & RESORTS INC	28-DEC-23 16-JAN-24	361.0000 0.4500	162.45	0.00	162.45
HP INC	12-DEC-23 03-JAN-24	435.0000 0.2756	119.89	0.00	119.89
HUMANA INC	28-DEC-23 26-JAN-24	61.0000 0.8850	53.99	0.00	53.99
HUNTINGTON BANCSHARES INC/OH	15-DEC-23 02-JAN-24	682.0000 0.1550	105.71	0.00	105.71
ILLINOIS TOOL WORKS INC	28-DEC-23 11-JAN-24	135.0000 1.4000	189.00	0.00	189.00
INTERNATIONAL FLAVORS & FRAGRA	27-DEC-23 08-JAN-24	120.0000 0.8100	97.20	0.00	97.20
INVITATION HOMES INC	26-DEC-23 19-JAN-24	279.0000 0.2800	78.12	0.00	78.12
IRON MOUNTAIN INC	14-DEC-23 04-JAN-24	136.0000 0.6500	88.40	0.00	88.40

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE
U.S. DOLLAR					
JOHNSON CONTROLS INTERNATIONAL	15-DEC-23 12-JAN-24	334.0000 0.3700	123.58	0.00	123.58
KIMBERLY-CLARK CORP	07-DEC-23 03-JAN-24	164.0000 1.1800	193.52	0.00	193.52
LAM RESEARCH CORP	12-DEC-23 03-JAN-24	65.0000 2.0000	130.00	0.00	130.00
MCCORMICK & CO INC/MD	28-DEC-23 08-JAN-24	118.0000 0.4200	49.56	0.00	49.56
MCKESSON CORP	30-NOV-23 02-JAN-24	67.0000 0.6200	41.54	0.00	41.54
MEDTRONIC PLC	19-DEC-23 12-JAN-24	656.0000 0.6900	452.64	0.00	452.64
MERCK & CO INC	14-DEC-23 08-JAN-24	1,249.0000 0.7700	961.73	0.00	961.73
MICRON TECHNOLOGY INC	29-DEC-23 18-JAN-24	536.0000 0.1150	61.64	0.00	61.64
MONDELEZ INTERNATIONAL INC	28-DEC-23 12-JAN-24	672.0000 0.4250	285.60	0.00	285.60
MONOLITHIC POWER SYSTEMS INC	28-DEC-23 15-JAN-24	23.0000 1.0000	23.00	0.00	23.00
MOTOROLA SOLUTIONS INC	14-DEC-23 12-JAN-24	82.0000 0.9800	80.36	0.00	80.36
NIKE INC	01-DEC-23 02-JAN-24	600.0000 0.3700	222.00	0.00	222.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE
U.S. DOLLAR					
NORDSON CORP	18-DEC-23 02-JAN-24	26.0000 0.6800	17.68	0.00	17.68
NORTHERN TRUST CORP	07-DEC-23 01-JAN-24	98.0000 0.7500	73.50	0.00	73.50
NUCOR CORP	28-DEC-23 09-FEB-24	122.0000 0.5400	65.88	0.00	65.88
NXP SEMICONDUCTORS NV	12-DEC-23 05-JAN-24	125.0000 1.0140	126.75	0.00	126.75
OCCIDENTAL PETROLEUM CORP	07-DEC-23 16-JAN-24	325.0000 0.1800	58.50	0.00	58.50
OMNICOM GROUP INC	21-DEC-23 12-JAN-24	100.0000 0.7000	70.00	0.00	70.00
PACCAR INC	14-DEC-23 04-JAN-24	253.0000 3.2000	809.60	0.00	809.60
PACKAGING CORP OF AMERICA	15-DEC-23 15-JAN-24	45.0000 1.2500	56.25	0.00	56.25
PARAMOUNT GLOBAL	14-DEC-23 02-JAN-24	243.0000 0.0500	12.15	0.00	12.15
PEPSICO INC	30-NOV-23 05-JAN-24	675.0000 1.2650	853.88	0.00	853.88
PHILIP MORRIS INTERNATIONAL IN	20-DEC-23 10-JAN-24	764.0000 1.3000	993.20	0.00	993.20
PPL CORP	07-DEC-23 02-JAN-24	385.0000 0.2400	92.40	0.00	92.40

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE
U.S. DOLLAR					
PULTEGROUP INC	18-DEC-23 03-JAN-24	109.0000 0.2000	21.80	0.00	21.80
QUANTA SERVICES INC	29-DEC-23 12-JAN-24	71.0000 0.0900	6.39	0.00	6.39
RALPH LAUREN CORP	28-DEC-23 12-JAN-24	19.0000 0.7500	14.25	0.00	14.25
RAYMOND JAMES FINANCIAL INC	29-DEC-23 16-JAN-24	92.0000 0.4500	41.40	0.00	41.40
REALTY INCOME CORP	29-DEC-23 12-JAN-24	347.0000 0.2565	89.01	0.00	89.01
REGENCY CENTERS CORP	13-DEC-23 03-JAN-24	79.0000 0.6700	52.93	0.00	52.93
REGIONS FINANCIAL CORP	07-DEC-23 02-JAN-24	449.0000 0.2400	107.76	0.00	107.76
REPUBLIC SERVICES INC	29-DEC-23 16-JAN-24	99.0000 0.5350	52.97	0.00	52.97
SCHLUMBERGER LTD	05-DEC-23 11-JAN-24	698.0000 0.2500	174.50	0.00	174.50
SEAGATE TECHNOLOGY HOLDINGS PL	20-DEC-23 09-JAN-24	97.0000 0.7000	67.90	0.00	67.90
SEMPRA	05-DEC-23 15-JAN-24	312.0000 0.5950	185.64	0.00	185.64
SOUTHWEST AIRLINES CO	20-DEC-23 11-JAN-24	297.0000 0.1800	53.46	0.00	53.46

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE
U.S. DOLLAR					
STATE STREET CORP	29-DEC-23 12-JAN-24	151.0000 0.6900	104.19	0.00	104.19
STEEL DYNAMICS INC	28-DEC-23 16-JAN-24	75.0000 0.4250	31.88	0.00	31.88
STRYKER CORP	28-DEC-23 31-JAN-24	166.0000 0.8000	132.80	0.00	132.80
TEXTRON INC	14-DEC-23 01-JAN-24	104.0000 0.0200	2.08	0.00	2.08
THERMO FISHER SCIENTIFIC INC	14-DEC-23 16-JAN-24	190.0000 0.3500	66.50	0.00	66.50
TRANE TECHNOLOGIES PLC	30-NOV-23 29-DEC-23	112.0000 0.7500	84.00	63.00	21.00
US BANCORP	28-DEC-23 16-JAN-24	763.0000 0.4900	373.87	0.00	373.87
VENTAS INC	29-DEC-23 18-JAN-24	200.0000 0.4500	90.00	0.00	90.00
VERALTO CORP	28-DEC-23 31-JAN-24	107.0000 0.0900	9.63	0.00	9.63
VICI PROPERTIES INC	20-DEC-23 04-JAN-24	507.0000 0.4150	210.41	0.00	210.41
WALMART INC	07-DEC-23 02-JAN-24	704.0000 0.5700	401.28	0.00	401.28
WALT DISNEY CO/THE	08-DEC-23 10-JAN-24	897.0000 0.3000	269.10	0.00	269.10

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE
U.S. DOLLAR					
WILLIS TOWERS WATSON PLC	28-DEC-23 16-JAN-24	53.0000 0.8400	44.52	0.00	44.52
ZIMMER BIOMET HOLDINGS INC	26-DEC-23 31-JAN-24	102.0000 0.2400	24.48	0.00	24.48
		TOTAL DIVIDEND RECEIVABLE			17,890.26

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
RECEIPTS AND DISBURSEMENT TRANSACTIONS						
TRUSTEE/CUSTODIAN FEES						
U.S. DOLLAR						
CW	03-MAR-23	A56F000000A E SG Q3/22 GLBL CUST FEE PYMT		2,799.44-	0.00	
CW	31-MAR-23	BNY MELLON 4Q2022 TRUSTEE FEES		3,891.02-	0.00	
CW	21-NOV-23	BNY MELLON		2,642.11-	0.00	
CW	21-NOV-23	BNY MELLON 4Q2022 TRUSTEE FEES		2,253.34-	0.00	
TOTAL TRUSTEE/CUSTODIAN FEES				11,585.91-	0.00	0.00
INVESTMENT MANAGEMENT FEES						
U.S. DOLLAR						
CW	27-FEB-23 27-FEB-23	AMEREN MO FERC EQUITY NUVEEN		1,133.54-	0.00	
CW	03-JUL-23 03-JUL-23	AMEREN MO FERC EQUITY NUVEEN		1,195.49-	0.00	
CW	15-AUG-23 15-AUG-23	AMEREN MO FERC EQUITY NUVEEN		1,315.62-	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL INVESTMENT MANAGEMENT FEES				3,644.65-	0.00	0.00
CONSULTING FEES						
U.S. DOLLAR						
CW	27-FEB-23	AMEREN MO FERC		39.11-	0.00	
	27-FEB-23	EQUITY NUVEEN				
CW	01-MAY-23	AMEREN MO FERC		39.65-	0.00	
	01-MAY-23	EQUITY NUVEEN				
CW	03-JUL-23	AMEREN MO FERC		39.65-	0.00	
	03-JUL-23	EQUITY NUVEEN				
CW	18-AUG-23	WTW ALM STUDY FEE		572.63-	0.00	
CW	21-NOV-23	AMEREN MO FERC		40.84-	0.00	
	21-NOV-23	EQUITY NUVEEN				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	TOTAL			731.88-	0.00	0.00
	CONSULTING FEES					
	UBTI TAX EXPENSE					
	U.S. DOLLAR					
CW	14-APR-23	BNF: US TAX OPS INSTITUTIONAL		2,000.00-	0.00	
	14-APR-23	500 GRANT ST PITTSBURGH, PA 15				
	CASH TRANSFERRED OUT					
	U.S. DOLLAR					
CW	13-APR-23	1951718400TO 1951728400		11,000.00-	0.00	
	TOTAL RECEIPTS AND DISBURSEMENT TRANSACTIONS					
	U.S. DOLLAR			28,962.44-	0.00	0.00

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY

PURCHASES (* INDICATES PENDING SETTLEMENT)

CASH & CASH EQUIVALENTS

U.S. DOLLAR

B	03-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,737.900	1,737.90-	1,737.90	
	03-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	04-JAN-23	DREYFUS INS RSRV PR MONEY 6546	729.030	729.03-	729.03	
	04-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-JAN-23	DREYFUS INS RSRV PR MONEY 6546	762.210	762.21-	762.21	
	05-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-JAN-23	DREYFUS INS RSRV PR MONEY 6546	2,964.160	2,964.16-	2,964.16	
	06-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	09-JAN-23	DREYFUS INS RSRV PR MONEY 6546	935.160	935.16-	935.16	
	09-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-JAN-23	DREYFUS INS RSRV PR MONEY 6546	814.040	814.04-	814.04	
	10-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	11-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,081.730	1,081.73-	1,081.73	
	11-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-JAN-23	DREYFUS INS RSRV PR MONEY 6546	296.550	296.55-	296.55	
	12-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-JAN-23	DREYFUS INS RSRV PR MONEY 6546	2,107.970	2,107.97-	2,107.97	
	13-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,246.150	1,246.15-	1,246.15	
	17-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	18-JAN-23	DREYFUS INS RSRV PR MONEY 6546	912.670	912.67-	912.67	
	18-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	19-JAN-23	DREYFUS INS RSRV PR MONEY 6546	219.610	219.61-	219.61	
	19-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-JAN-23	DREYFUS INS RSRV PR MONEY 6546	81.800	81.80-	81.80	
	20-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	23-JAN-23	DREYFUS INS RSRV PR MONEY 6546	34.130	34.13-	34.13	
	23-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	24-JAN-23	DREYFUS INS RSRV PR MONEY 6546	287.900	287.90-	287.90	
	24-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,453.010	1,453.01-	1,453.01	
	25-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	27-JAN-23	DREYFUS INS RSRV PR MONEY 6546	267.720	267.72-	267.72	
	27-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	30-JAN-23	DREYFUS INS RSRV PR MONEY 6546	100.810	100.81-	100.81	
	30-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	31-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,980.130	1,980.13-	1,980.13	
	31-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	01-FEB-23	DREYFUS INS RSRV PR MONEY 6546	3,676.610	3,676.61-	3,676.61	
	01-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	02-FEB-23	DREYFUS INS RSRV PR MONEY 6546	592.150	592.15-	592.15	
	02-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-FEB-23	DREYFUS INS RSRV PR MONEY 6546	314.160	314.16-	314.16	
	06-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	08-FEB-23	DREYFUS INS RSRV PR MONEY 6546	475.650	475.65-	475.65	
	08-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	09-FEB-23	DREYFUS INS RSRV PR MONEY 6546	258.600	258.60-	258.60	
	09-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-FEB-23	DREYFUS INS RSRV PR MONEY 6546	520.400	520.40-	520.40	
	10-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-FEB-23	DREYFUS INS RSRV PR MONEY 6546	219.720	219.72-	219.72	
	13-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	14-FEB-23	DREYFUS INS RSRV PR MONEY 6546	1,073.750	1,073.75-	1,073.75	
	14-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15-FEB-23	DREYFUS INS RSRV PR MONEY 6546	4,284.950	4,284.95-	4,284.95	
	15-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	16-FEB-23	DREYFUS INS RSRV PR MONEY 6546	1,667.960	1,667.96-	1,667.96	
	16-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-FEB-23	DREYFUS INS RSRV PR MONEY 6546	151.200	151.20-	151.20	
	21-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	22-FEB-23	DREYFUS INS RSRV PR MONEY 6546	200.510	200.51-	200.51	
	22-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	23-FEB-23	DREYFUS INS RSRV PR MONEY 6546	228.990	228.99-	228.99	
	23-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	24-FEB-23	DREYFUS INS RSRV PR MONEY 6546	972.550	972.55-	972.55	
	24-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	28-FEB-23	DREYFUS INS RSRV PR MONEY 6546	369.720	369.72-	369.72	
	28-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	01-MAR-23	DREYFUS INS RSRV PR MONEY 6546	4,725.240	4,725.24-	4,725.24	
	01-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-MAR-23	DREYFUS INS RSRV PR MONEY 6546	722.330	722.33-	722.33	
	02-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	07-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,591.430	1,591.43-	1,591.43	
	07-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	08-MAR-23	DREYFUS INS RSRV PR MONEY 6546	962.740	962.74-	962.74	
	08-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	09-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,698.230	2,698.23-	2,698.23	
	09-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-MAR-23	DREYFUS INS RSRV PR MONEY 6546	7,064.200	7,064.20-	7,064.20	
	10-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-MAR-23	DREYFUS INS RSRV PR MONEY 6546	616.240	616.24-	616.24	
	13-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
B	14-MAR-23	DREYFUS INS RSRV PR MONEY 6546	217.620	217.62-	217.62		
	14-MAR-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	15-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,376.470	2,376.47-	2,376.47		
	15-MAR-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	17-MAR-23	DREYFUS INS RSRV PR MONEY 6546	930.620	930.62-	930.62		
	17-MAR-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	20-MAR-23	DREYFUS INS RSRV PR MONEY 6546	45.990	45.99-	45.99		
	20-MAR-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	21-MAR-23	DREYFUS INS RSRV PR MONEY 6546	12,247.170	12,247.17-	12,247.17		
	21-MAR-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	23-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,639.220	2,639.22-	2,639.22		
	23-MAR-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	
B	24-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,183.980	1,183.98-	1,183.98		
	24-MAR-23						
		CUSIP: 996211892	FEES:	0.00		POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00		BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	27-MAR-23	DREYFUS INS RSRV PR MONEY 6546	493.130	493.13-	493.13	
	27-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	28-MAR-23	DREYFUS INS RSRV PR MONEY 6546	306.000	306.00-	306.00	
	28-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	29-MAR-23	DREYFUS INS RSRV PR MONEY 6546	242.780	242.78-	242.78	
	29-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	30-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,028.470	2,028.47-	2,028.47	
	30-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	31-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,898.930	1,898.93-	1,898.93	
	31-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	03-APR-23	DREYFUS INS RSRV PR MONEY 6546	2,690.740	2,690.74-	2,690.74	
	03-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	04-APR-23	DREYFUS INS RSRV PR MONEY 6546	487.220	487.22-	487.22	
	04-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	05-APR-23	DREYFUS INS RSRV PR MONEY 6546	511.130	511.13-	511.13	
	05-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-APR-23	DREYFUS INS RSRV PR MONEY 6546	577.880	577.88-	577.88	
	06-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,178.760	1,178.76-	1,178.76	
	10-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	11-APR-23	DREYFUS INS RSRV PR MONEY 6546	957.580	957.58-	957.58	
	11-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-APR-23	DREYFUS INS RSRV PR MONEY 6546	87.680	87.68-	87.68	
	12-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,121.310	1,121.31-	1,121.31	
	17-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	18-APR-23	DREYFUS INS RSRV PR MONEY 6546	112.540	112.54-	112.54	
	18-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	20-APR-23	DREYFUS INS RSRV PR MONEY 6546	34.800	34.80-	34.80	
	20-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-APR-23	DREYFUS INS RSRV PR MONEY 6546	34.810	34.81-	34.81	
	21-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	24-APR-23	DREYFUS INS RSRV PR MONEY 6546	381.650	381.65-	381.65	
	24-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-APR-23	DREYFUS INS RSRV PR MONEY 6546	167.990	167.99-	167.99	
	25-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	26-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,461.220	1,461.22-	1,461.22	
	26-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	28-APR-23	DREYFUS INS RSRV PR MONEY 6546	2,347.280	2,347.28-	2,347.28	
	28-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	01-MAY-23	DREYFUS INS RSRV PR MONEY 6546	5,118.150	5,118.15-	5,118.15	
	01-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	02-MAY-23	DREYFUS INS RSRV PR MONEY 6546	233.400	233.40-	233.40	
	02-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	03-MAY-23	DREYFUS INS RSRV PR MONEY 6546	6.650	6.65-	6.65	
	03-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	08-MAY-23	DREYFUS INS RSRV PR MONEY 6546	354.000	354.00-	354.00	
	08-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	09-MAY-23	DREYFUS INS RSRV PR MONEY 6546	234.840	234.84-	234.84	
	09-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-MAY-23	DREYFUS INS RSRV PR MONEY 6546	569.800	569.80-	569.80	
	10-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	11-MAY-23	DREYFUS INS RSRV PR MONEY 6546	64.260	64.26-	64.26	
	11-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-MAY-23	DREYFUS INS RSRV PR MONEY 6546	269.810	269.81-	269.81	
	12-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
B	15-MAY-23	DREYFUS INS RSRV PR MONEY 6546	4,775.670	4,775.67-	4,775.67		
	15-MAY-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	16-MAY-23	DREYFUS INS RSRV PR MONEY 6546	545.600	545.60-	545.60		
	16-MAY-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	17-MAY-23	DREYFUS INS RSRV PR MONEY 6546	110.930	110.93-	110.93		
	17-MAY-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	18-MAY-23	DREYFUS INS RSRV PR MONEY 6546	1,882.890	1,882.89-	1,882.89		
	18-MAY-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	19-MAY-23	DREYFUS INS RSRV PR MONEY 6546	719.990	719.99-	719.99		
	19-MAY-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22-MAY-23	DREYFUS INS RSRV PR MONEY 6546	189.700	189.70-	189.70		
	22-MAY-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	23-MAY-23	DREYFUS INS RSRV PR MONEY 6546	139.690	139.69-	139.69		
	23-MAY-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	24-MAY-23	DREYFUS INS RSRV PR MONEY 6546	138.760	138.76-	138.76	
	24-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-MAY-23	DREYFUS INS RSRV PR MONEY 6546	307.510	307.51-	307.51	
	25-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	26-MAY-23	DREYFUS INS RSRV PR MONEY 6546	1,288.130	1,288.13-	1,288.13	
	26-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	31-MAY-23	DREYFUS INS RSRV PR MONEY 6546	179.910	179.91-	179.91	
	31-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	01-JUN-23	DREYFUS INS RSRV PR MONEY 6546	4,018.920	4,018.92-	4,018.92	
	01-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-JUN-23	DREYFUS INS RSRV PR MONEY 6546	973.140	973.14-	973.14	
	02-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-JUN-23	DREYFUS INS RSRV PR MONEY 6546	150.360	150.36-	150.36	
	05-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	06-JUN-23	DREYFUS INS RSRV PR MONEY 6546	1,709.470	1,709.47-	1,709.47	
	06-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	07-JUN-23	DREYFUS INS RSRV PR MONEY 6546	185.200	185.20-	185.20	
	07-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	08-JUN-23	DREYFUS INS RSRV PR MONEY 6546	3,201.860	3,201.86-	3,201.86	
	08-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	09-JUN-23	DREYFUS INS RSRV PR MONEY 6546	4,266.670	4,266.67-	4,266.67	
	09-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-JUN-23	DREYFUS INS RSRV PR MONEY 6546	3,365.050	3,365.05-	3,365.05	
	12-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-JUN-23	DREYFUS INS RSRV PR MONEY 6546	93.380	93.38-	93.38	
	13-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	14-JUN-23	DREYFUS INS RSRV PR MONEY 6546	547.770	547.77-	547.77	
	14-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
B	15-JUN-23	DREYFUS INS RSRV PR MONEY 6546	3,463.420	3,463.42-	3,463.42		
	15-JUN-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	16-JUN-23	DREYFUS INS RSRV PR MONEY 6546	857.170	857.17-	857.17		
	16-JUN-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	20-JUN-23	DREYFUS INS RSRV PR MONEY 6546	862.410	862.41-	862.41		
	20-JUN-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22-JUN-23	DREYFUS INS RSRV PR MONEY 6546	919.130	919.13-	919.13		
	22-JUN-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	23-JUN-23	DREYFUS INS RSRV PR MONEY 6546	1,075.460	1,075.46-	1,075.46		
	23-JUN-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	26-JUN-23	DREYFUS INS RSRV PR MONEY 6546	300.630	300.63-	300.63		
	26-JUN-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	28-JUN-23	DREYFUS INS RSRV PR MONEY 6546	124.930	124.93-	124.93		
	28-JUN-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	29-JUN-23	DREYFUS INS RSRV PR MONEY 6546	1,323.180	1,323.18-	1,323.18	
	29-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	30-JUN-23	DREYFUS INS RSRV PR MONEY 6546	6,026.390	6,026.39-	6,026.39	
	30-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	03-JUL-23	DREYFUS INS RSRV PR MONEY 6546	804.310	804.31-	804.31	
	03-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,087.590	1,087.59-	1,087.59	
	05-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-JUL-23	DREYFUS INS RSRV PR MONEY 6546	561.090	561.09-	561.09	
	06-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	07-JUL-23	DREYFUS INS RSRV PR MONEY 6546	294.350	294.35-	294.35	
	07-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-JUL-23	DREYFUS INS RSRV PR MONEY 6546	2,068.110	2,068.11-	2,068.11	
	10-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	11-JUL-23	DREYFUS INS RSRV PR MONEY 6546	2,510.560	2,510.56-	2,510.56	
	11-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-JUL-23	DREYFUS INS RSRV PR MONEY 6546	769.480	769.48-	769.48	
	12-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-JUL-23	DREYFUS INS RSRV PR MONEY 6546	535.770	535.77-	535.77	
	13-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	14-JUL-23	DREYFUS INS RSRV PR MONEY 6546	2,076.130	2,076.13-	2,076.13	
	14-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,030.960	1,030.96-	1,030.96	
	17-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	18-JUL-23	DREYFUS INS RSRV PR MONEY 6546	140.250	140.25-	140.25	
	18-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	19-JUL-23	DREYFUS INS RSRV PR MONEY 6546	63.630	63.63-	63.63	
	19-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	20-JUL-23	DREYFUS INS RSRV PR MONEY 6546	34.800	34.80-	34.80	
	20-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-JUL-23	DREYFUS INS RSRV PR MONEY 6546	48.000	48.00-	48.00	
	21-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	24-JUL-23	DREYFUS INS RSRV PR MONEY 6546	80.830	80.83-	80.83	
	24-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	26-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,757.490	1,757.49-	1,757.49	
	26-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	28-JUL-23	DREYFUS INS RSRV PR MONEY 6546	293.280	293.28-	293.28	
	28-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	31-JUL-23	DREYFUS INS RSRV PR MONEY 6546	2,065.810	2,065.81-	2,065.81	
	31-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	01-AUG-23	DREYFUS INS RSRV PR MONEY 6546	3,679.500	3,679.50-	3,679.50	
	01-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	02-AUG-23	DREYFUS INS RSRV PR MONEY 6546	309.050	309.05-	309.05	
	02-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	04-AUG-23	DREYFUS INS RSRV PR MONEY 6546	17.160	17.16-	17.16	
	04-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	07-AUG-23	DREYFUS INS RSRV PR MONEY 6546	337.100	337.10-	337.10	
	07-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	08-AUG-23	DREYFUS INS RSRV PR MONEY 6546	165.000	165.00-	165.00	
	08-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-AUG-23	DREYFUS INS RSRV PR MONEY 6546	302.580	302.58-	302.58	
	10-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	11-AUG-23	DREYFUS INS RSRV PR MONEY 6546	212.960	212.96-	212.96	
	11-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	14-AUG-23	DREYFUS INS RSRV PR MONEY 6546	469.480	469.48-	469.48	
	14-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15-AUG-23	DREYFUS INS RSRV PR MONEY 6546	3,859.370	3,859.37-	3,859.37	
	15-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	16-AUG-23	DREYFUS INS RSRV PR MONEY 6546	157.890	157.89-	157.89	
	16-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-AUG-23	DREYFUS INS RSRV PR MONEY 6546	2,155.860	2,155.86-	2,155.86	
	17-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	18-AUG-23	DREYFUS INS RSRV PR MONEY 6546	175.720	175.72-	175.72	
	18-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-AUG-23	DREYFUS INS RSRV PR MONEY 6546	151.200	151.20-	151.20	
	21-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	22-AUG-23	DREYFUS INS RSRV PR MONEY 6546	38.500	38.50-	38.50	
	22-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	23-AUG-23	DREYFUS INS RSRV PR MONEY 6546	199.160	199.16-	199.16	
	23-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	24-AUG-23	DREYFUS INS RSRV PR MONEY 6546	391.480	391.48-	391.48	
	24-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,273.500	1,273.50-	1,273.50	
	25-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	29-AUG-23	DREYFUS INS RSRV PR MONEY 6546	77.800	77.80-	77.80	
	29-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	31-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,124.620	1,124.62-	1,124.62	
	31-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	01-SEP-23	DREYFUS INS RSRV PR MONEY 6546	3,657.380	3,657.38-	3,657.38	
	01-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-SEP-23	DREYFUS INS RSRV PR MONEY 6546	2,442.340	2,442.34-	2,442.34	
	05-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-SEP-23	DREYFUS INS RSRV PR MONEY 6546	149.040	149.04-	149.04	
	06-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	07-SEP-23	DREYFUS INS RSRV PR MONEY 6546	2,257.960	2,257.96-	2,257.96	
	07-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	08-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,899.010	1,899.01-	1,899.01	
	08-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	11-SEP-23	DREYFUS INS RSRV PR MONEY 6546	4,536.260	4,536.26-	4,536.26	
	11-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-SEP-23	DREYFUS INS RSRV PR MONEY 6546	878.200	878.20-	878.20	
	12-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-SEP-23	DREYFUS INS RSRV PR MONEY 6546	165.150	165.15-	165.15	
	13-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	14-SEP-23	DREYFUS INS RSRV PR MONEY 6546	4,404.730	4,404.73-	4,404.73	
	14-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,576.790	1,576.79-	1,576.79	
	15-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	18-SEP-23	DREYFUS INS RSRV PR MONEY 6546	560.020	560.02-	560.02	
	18-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-SEP-23	DREYFUS INS RSRV PR MONEY 6546	319.730	319.73-	319.73	
	20-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,138.400	1,138.40-	1,138.40	
	21-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	22-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,216.570	1,216.57-	1,216.57	
	22-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-SEP-23	DREYFUS INS RSRV PR MONEY 6546	315.350	315.35-	315.35	
	25-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	28-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,469.100	1,469.10-	1,469.10	
	28-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	29-SEP-23	DREYFUS INS RSRV PR MONEY 6546	5,960.740	5,960.74-	5,960.74	
	29-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	02-OCT-23	DREYFUS INS RSRV PR MONEY 6546	2,275.130	2,275.13-	2,275.13	
	02-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	03-OCT-23	DREYFUS INS RSRV PR MONEY 6546	628.900	628.90-	628.90	
	03-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	04-OCT-23	DREYFUS INS RSRV PR MONEY 6546	2,642.270	2,642.27-	2,642.27	
	04-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-OCT-23	DREYFUS INS RSRV PR MONEY 6546	878.410	878.41-	878.41	
	05-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,131.010	1,131.01-	1,131.01	
	06-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,048.100	1,048.10-	1,048.10	
	10-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	11-OCT-23	DREYFUS INS RSRV PR MONEY 6546	87.680	87.68-	87.68	
	11-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
B	12-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,611.460	1,611.46-	1,611.46		
	12-OCT-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	13-OCT-23	DREYFUS INS RSRV PR MONEY 6546	34,844.880	34,844.88-	34,844.88		
	13-OCT-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	16-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,523.890	1,523.89-	1,523.89		
	16-OCT-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	17-OCT-23	DREYFUS INS RSRV PR MONEY 6546	177.300	177.30-	177.30		
	17-OCT-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	20-OCT-23	DREYFUS INS RSRV PR MONEY 6546	92.680	92.68-	92.68		
	20-OCT-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	23-OCT-23	DREYFUS INS RSRV PR MONEY 6546	72.440	72.44-	72.44		
	23-OCT-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	24-OCT-23	DREYFUS INS RSRV PR MONEY 6546	110.920	110.92-	110.92		
	24-OCT-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	25-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,554.320	1,554.32-	1,554.32	
	25-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	26-OCT-23	DREYFUS INS RSRV PR MONEY 6546	356.400	356.40-	356.40	
	26-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	27-OCT-23	DREYFUS INS RSRV PR MONEY 6546	649.470	649.47-	649.47	
	27-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	30-OCT-23	DREYFUS INS RSRV PR MONEY 6546	35.150	35.15-	35.15	
	30-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	31-OCT-23	DREYFUS INS RSRV PR MONEY 6546	2,081.140	2,081.14-	2,081.14	
	31-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	01-NOV-23	DREYFUS INS RSRV PR MONEY 6546	3,669.240	3,669.24-	3,669.24	
	01-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-NOV-23	DREYFUS INS RSRV PR MONEY 6546	255.840	255.84-	255.84	
	02-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	03-NOV-23	DREYFUS INS RSRV PR MONEY 6546	17.160	17.16-	17.16	
	03-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-NOV-23	DREYFUS INS RSRV PR MONEY 6546	584.500	584.50-	584.50	
	06-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	08-NOV-23	DREYFUS INS RSRV PR MONEY 6546	493.900	493.90-	493.90	
	08-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-NOV-23	DREYFUS INS RSRV PR MONEY 6546	224.700	224.70-	224.70	
	13-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	14-NOV-23	DREYFUS INS RSRV PR MONEY 6546	853.280	853.28-	853.28	
	14-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-NOV-23	DREYFUS INS RSRV PR MONEY 6546	4,817.890	4,817.89-	4,817.89	
	15-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	16-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,765.540	1,765.54-	1,765.54	
	16-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	17-NOV-23	DREYFUS INS RSRV PR MONEY 6546	459.120	459.12-	459.12	
	17-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-NOV-23	DREYFUS INS RSRV PR MONEY 6546	678.980	678.98-	678.98	
	20-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	22-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,034.630	1,034.63-	1,034.63	
	22-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	24-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,148.210	1,148.21-	1,148.21	
	24-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	27-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,027.120	1,027.12-	1,027.12	
	27-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	28-NOV-23	DREYFUS INS RSRV PR MONEY 6546	184.150	184.15-	184.15	
	28-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	30-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,199.690	1,199.69-	1,199.69	
	30-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	01-DEC-23	DREYFUS INS RSRV PR MONEY 6546	3,963.030	3,963.03-	3,963.03	
	01-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	04-DEC-23	DREYFUS INS RSRV PR MONEY 6546	913.310	913.31-	913.31	
	04-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,416.030	1,416.03-	1,416.03	
	05-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-DEC-23	DREYFUS INS RSRV PR MONEY 6546	303.420	303.42-	303.42	
	06-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	07-DEC-23	DREYFUS INS RSRV PR MONEY 6546	202.720	202.72-	202.72	
	07-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	08-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,492.610	1,492.61-	1,492.61	
	08-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	11-DEC-23	DREYFUS INS RSRV PR MONEY 6546	4,729.760	4,729.76-	4,729.76	
	11-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	12-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,910.520	1,910.52-	1,910.52	
	12-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-DEC-23	DREYFUS INS RSRV PR MONEY 6546	361.110	361.11-	361.11	
	13-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	14-DEC-23	DREYFUS INS RSRV PR MONEY 6546	5,555.880	5,555.88-	5,555.88	
	14-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-DEC-23	DREYFUS INS RSRV PR MONEY 6546	3,630.030	3,630.03-	3,630.03	
	15-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	18-DEC-23	DREYFUS INS RSRV PR MONEY 6546	325.440	325.44-	325.44	
	18-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	19-DEC-23	DREYFUS INS RSRV PR MONEY 6546	5,034.790	5,034.79-	5,034.79	
	19-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-DEC-23	DREYFUS INS RSRV PR MONEY 6546	455.750	455.75-	455.75	
	20-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	21-DEC-23	DREYFUS INS RSRV PR MONEY 6546	521.830	521.83-	521.83	
	21-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	22-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,206.810	1,206.81-	1,206.81	
	22-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	26-DEC-23	DREYFUS INS RSRV PR MONEY 6546	306.880	306.88-	306.88	
	26-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	27-DEC-23	DREYFUS INS RSRV PR MONEY 6546	130.470	130.47-	130.47	
	27-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	28-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,954.930	1,954.93-	1,954.93	
	28-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	29-DEC-23	DREYFUS INS RSRV PR MONEY 6546	5,487.590	5,487.59-	5,487.59	
	29-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL						
CASH & CASH EQUIVALENTS						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		313,142.76-	313,142.76	0.00
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		0.00	0.00	
EQUITY						
		U.S. DOLLAR				
B	16-JUN-23	ACCENTURE PLC	3.000	958.63-	958.63	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: G1151C101	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 319.540000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	14-MAR-23	BUNGE LTD	73.000	7,637.04-	7,637.04	
	16-MAR-23	CREFAMERENFERC				
		U.E. DECOM FERC				
		CUSIP: G16962105	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 104.616986	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
B	15-SEP-23	EATON CORP PLC	3.000	652.93-	652.93	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: G29183103	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 217.640000	COMMISSION:	0.01-	BROKER: JEFFERIES & CO INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	16-JUN-23	EVEREST RE GROUP LTD	2.000	704.71-	704.71	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: G3223R108	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 352.350000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	15-FEB-23	MEDTRONIC PLC	5.000	414.22-	414.22	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: G5960L103	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 82.840000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	MEDTRONIC PLC	10.000	721.54-	721.54	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: G5960L103	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 72.150000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	APTIV PLC	4.000	490.74-	490.74	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: G6095L109	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 122.680000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-SEP-23	APTIV PLC	7.000	717.25-	717.25	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: G6095L109	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 102.460000	COMMISSION:	0.03-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-SEP-23	ROYAL CARIBBEAN CRUISES LTD	9.000	876.82-	876.82	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: V7780T103	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 97.420000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK	

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B	16-JUN-23	AT&T INC	50.000	803.20-	803.20	
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		CUSIP: 00206R102	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 16.060000	COMMISSION:	0.20-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
B	16-OCT-23	ABBOTT LABORATORIES	8.000	726.99-	726.99	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 002824100	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 90.870000	COMMISSION:	0.03-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	ABBVIE INC	4.000	610.50-	610.50	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 00287Y109	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 152.620000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	ABBVIE INC	7.000	1,037.57-	1,037.57	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 00287Y109	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 148.220000	COMMISSION:	0.03-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-JUN-23	ACTIVISION BLIZZARD INC	9.000	737.77-	737.77	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 00507V109	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 81.970000	COMMISSION:	0.04-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	16-JUN-23	ADOBE INC	2.000	990.37-	990.37	
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		CUSIP: 00724F101	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 495.180000	COMMISSION:	0.01-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	16-OCT-23	ADOBE INC	1.000	553.18-	553.18	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE				
		CUSIP: 00724F101	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 553.180000	COMMISSION:	0.00	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-FEB-23	ADVANCED MICRO DEVICES INC	9.000	766.30-	766.30	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 007903107	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 85.140000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-SEP-23	ADVANCED MICRO DEVICES INC	6.000	608.96-	608.96	
	19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 007903107	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 101.490000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-SEP-23	AIRBNB INC	209.000	29,835.59-	29,835.59	
	19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 009066101	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 142.750000	COMMISSION:	0.84-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	AIR PRODUCTS AND CHEMICALS INC	2.000	560.01-	560.01	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 009158106	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 280.000000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	17-MAR-23	ALEXANDRIA REAL ESTATE EQUITIE	6.000	725.24-	725.24	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 015271109	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 120.870000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15-FEB-23	ALPHABET INC	10.000	948.54-	948.54	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 02079K107	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 94.850000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	ALPHABET INC	12.000	1,678.25-	1,678.25	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		CUSIP: 02079K107	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 139.850000	COMMISSION:	0.05-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-FEB-23	ALPHABET INC	11.000	1,040.09-	1,040.09	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 02079K305	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 94.550000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	ALPHABET INC	10.000	1,382.14-	1,382.14	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 02079K305	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 138.210000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	AMAZON.COM INC	16.000	1,585.66-	1,585.66	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 023135106	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 99.100000	COMMISSION:	0.06-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	17-MAR-23	AMAZON.COM INC	28.000	2,770.71-	2,770.71	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 023135106	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 98.950000	COMMISSION:	0.11-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	16-JUN-23	AMAZON.COM INC	21.000	2,635.37-	2,635.37	
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		CUSIP: 023135106	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 125.490000	COMMISSION:	0.08-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
B	15-SEP-23	AMAZON.COM INC	75.000	10,529.55-	10,529.55	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 023135106	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 140.390000	COMMISSION:	0.30-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-OCT-23	AMAZON.COM INC	21.000	2,743.52-	2,743.52	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		CUSIP: 023135106	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 130.640000	COMMISSION:	0.08-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-FEB-23	AMERICAN EXPRESS CO	3.000	536.77-	536.77	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 025816109	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 178.920000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	AMERICAN TOWER CORP	4.000	665.58-	665.58	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 03027X100	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 166.390000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	02-MAR-23	AMERICAN WATER WORKS CO INC	8.000	1,108.47-	1,108.47	
	06-MAR-23	TRADE ID: 1610080079526				
		TD 23061NM0616 1 CL				
		CUSIP: 030420103	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 138.558750	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	16-JUN-23	AMETEK INC	4.000	623.66-	623.66	
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		CUSIP: 031100100	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 155.910000	COMMISSION:	0.02-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
B	15-FEB-23	AMGEN INC	3.000	720.01-	720.01	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 031162100	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 240.000000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	AMGEN INC	3.000	853.51-	853.51	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		CUSIP: 031162100	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 284.500000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-FEB-23	AMPHENOL CORP	6.000	482.12-	482.12	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 032095101	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 80.350000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	AMPHENOL CORP	5.000	413.92-	413.92	
	18-OCT-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 032095101	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 82.780000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	17-MAR-23	ANSYS INC	2.000	622.19-	622.19	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 03662Q105	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 311.090000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15-FEB-23	APPLE INC	29.000	4,439.73-	4,439.73	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 037833100	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 153.090000	COMMISSION:	0.12-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	APPLE INC	36.000	6,358.46-	6,358.46	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		CUSIP: 037833100	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 176.620000	COMMISSION:	0.14-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-JUN-23	ARISTA NETWORKS INC	4.000	631.18-	631.18	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 040413106	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 157.790000	COMMISSION:	0.02-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	16-JUN-23	ATMOS ENERGY CORP	6.000	702.02-	702.02	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 049560105	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 117.000000	COMMISSION:	0.02-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	16-OCT-23	AUTOMATIC DATA PROCESSING INC	2.000	497.83-	497.83	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 053015103	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 248.910000	COMMISSION:	0.01-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-SEP-23	AVALONBAY COMMUNITIES INC	4.000	735.58-	735.58	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 053484101	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 183.890000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	03-MAY-23	AXON ENTERPRISE INC	33.000	7,288.79-	7,288.79	
	05-MAY-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE				
		CUSIP: 05464C101	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 220.872424	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	16-OCT-23	BANK OF AMERICA CORP	16.000	434.46-	434.46	
	18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 060505104	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 27.150000	COMMISSION:	0.06-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-SEP-23	BECTON DICKINSON & CO	4.000	1,054.98-	1,054.98	
	19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 075887109	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 263.740000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-OCT-23	BIOGEN INC	2.000	524.09-	524.09	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE				
		CUSIP: 09062X103	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 262.040000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-SEP-23	BLACKSTONE INC	347.000	39,486.52-	39,486.52	
	19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 09260D107	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 113.790000	COMMISSION:	1.39-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	BOEING CO/THE	3.000	651.01-	651.01	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 097023105	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 217.000000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	16-JUN-23	BOEING CO/THE	4.000	879.98-	879.98	
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		CUSIP: 097023105	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 219.990000	COMMISSION:	0.02-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
B	17-MAR-23	BOSTON SCIENTIFIC CORP	13.000	623.40-	623.40	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 101137107	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 47.950000	COMMISSION:	0.05-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-SEP-23	BOSTON SCIENTIFIC CORP	16.000	846.46-	846.46	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 101137107	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 52.900000	COMMISSION:	0.06-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	BROADCOM INC	1.000	598.86-	598.86	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 11135F101	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 598.860000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	17-MAR-23	BROADCOM INC	7.000	4,416.82-	4,416.82	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 11135F101	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 630.970000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	BROADCOM INC	1.000	890.97-	890.97	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 11135F101	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 890.970000	COMMISSION:	0.00	BROKER: JEFFERIES & CO INC, NEW YORK	

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B	27-NOV-23	BROADCOM INC	12.000	11,402.88-	11,402.88	
	29-NOV-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE				
		CUSIP: 11135F101	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 950.240000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	15-DEC-23	BUILDERS FIRSTSOURCE INC	61.000	9,913.11-	9,913.11	
	19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC				
		CUSIP: 12008R107	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 162.510000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD	
B	15-FEB-23	CME GROUP INC	3.000	555.43-	555.43	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 12572Q105	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 185.140000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	CME GROUP INC	2.000	440.83-	440.83	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE				
		CUSIP: 12572Q105	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 220.410000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	17-MAR-23	CADENCE DESIGN SYSTEMS INC	3.000	620.65-	620.65	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 127387108	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 206.880000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	17-MAR-23	CAMDEN PROPERTY TRUST	6.000	610.34-	610.34	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 133131102	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 101.720000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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B	07-AUG-23	CHEVRON CORP	17.000	2,718.09-	2,718.09	
	09-AUG-23	TRADE ID: 1610086661433				
		TD 23219PCSNT5 1 CL				
		CUSIP: 166764100	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 159.887647	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
B	16-JUN-23	CHIPOTLE MEXICAN GRILL INC	1.000	2,032.92-	2,032.92	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 169656105	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 2,032.920000	COMMISSION:	0.00	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	16-OCT-23	CHURCH & DWIGHT CO INC	7.000	618.13-	618.13	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		CUSIP: 171340102	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 88.300000	COMMISSION:	0.03-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-FEB-23	CINTAS CORP	1.000	441.20-	441.20	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 172908105	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 441.200000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	CITIGROUP INC	18.000	867.49-	867.49	
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		CUSIP: 172967424	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 48.190000	COMMISSION:	0.07-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
B	15-FEB-23	COCA-COLA CO/THE	10.000	598.74-	598.74	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 191216100	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 59.870000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	16-JUN-23	COCA-COLA CO/THE	13.000	801.76-	801.76	
	21-JUN-23	U.E. DECOM FERC CTSY CABRERA CAPITAL MARKETS,L				
		CUSIP: 191216100	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 61.670000	COMMISSION:	0.05-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
B	16-OCT-23	COCA-COLA CO/THE	11.000	584.03-	584.03	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE				
		CUSIP: 191216100	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 53.090000	COMMISSION:	0.04-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-OCT-23	CONOCOPHILLIPS	5.000	627.92-	627.92	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE				
		CUSIP: 20825C104	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 125.580000	COMMISSION:	0.02-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-FEB-23	CONSTELLATION BRANDS INC	2.000	450.27-	450.27	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 21036P108	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 225.130000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	17-MAR-23	COPART INC	9.000	627.52-	627.52	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 217204106	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 69.720000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-FEB-23	COSTCO WHOLESALE CORP	2.000	1,005.47-	1,005.47	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 22160K105	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 502.730000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	17-MAR-23	COSTCO WHOLESALE CORP	2.000	974.11-	974.11	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 22160K105	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 487.050000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	COSTCO WHOLESALE CORP	1.000	569.31-	569.31	
	18-OCT-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 22160K105	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 569.310000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-FEB-23	COSTAR GROUP INC	8.000	613.23-	613.23	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 22160N109	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 76.650000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-FEB-23	CROWN CASTLE INC	3.000	414.40-	414.40	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 22822V101	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 138.130000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	CUMMINS INC	2.000	454.27-	454.27	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		CUSIP: 231021106	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 227.130000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-JUN-23	DANAHER CORP	7.000	1,692.63-	1,692.63	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 235851102	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 241.800000	COMMISSION:	0.03-	BROKER: GUZMAN AND COMPANY, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15-FEB-23	DEERE & CO	1.000	406.67-	406.67	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 244199105	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 406.670000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	DEERE & CO	2.000	769.91-	769.91	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 244199105	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 384.950000	COMMISSION:	0.01-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-SEP-23	DIGITAL REALTY TRUST INC	9.000	1,158.79-	1,158.79	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 253868103	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 128.750000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	17-MAR-23	WALT DISNEY CO/THE	8.000	745.63-	745.63	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 254687106	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 93.200000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	WALT DISNEY CO/THE	5.000	421.77-	421.77	
	18-OCT-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 254687106	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 84.350000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-DEC-23	EQT CORP	24.000	922.56-	922.56	
	19-DEC-23	TRADE ID: 1610091615517				
		TD 23349FZKZDP 1 CL				
		CUSIP: 26884L109	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 38.440000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15-SEP-23	ECOLAB INC	6.000	1,067.78-	1,067.78	
	19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 278865100	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 177.960000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	EMERSON ELECTRIC CO	5.000	427.22-	427.22	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 291011104	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 85.440000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	EQUINIX INC	1.000	778.61-	778.61	
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U				
		CUSIP: 29444U700	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 778.610000	COMMISSION:	0.00	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
B	17-MAR-23	EVERSOURCE ENERGY	9.000	683.23-	683.23	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 30040W108	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 75.910000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-FEB-23	EXPEDIA GROUP INC	4.000	466.86-	466.86	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 30212P303	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 116.710000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	21-JUL-23	EXTRA SPACE STORAGE INC	40.000	5,842.76-	5,842.76	
	25-JUL-23	CREFAMERENFERC U.E. DECOM FERC				
		CUSIP: 30225T102	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 146.069000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15-FEB-23	EXXON MOBIL CORP	7.000	808.18-	808.18	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 30231G102	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 115.450000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	EXXON MOBIL CORP	12.000	1,321.73-	1,321.73	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 30231G102	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 110.140000	COMMISSION:	0.05-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	03-NOV-23	EXXON MOBIL CORP	14.000	1,508.89-	1,508.89	
	07-NOV-23	TIAA-CREF INV MGMT LLC				
		SPECIAL PRICE				
		CUSIP: 30231G102	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 107.777857	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	15-FEB-23	META PLATFORMS INC	4.000	704.94-	704.94	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 30303M102	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 176.230000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-SEP-23	META PLATFORMS INC	5.000	1,501.57-	1,501.57	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 30303M102	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 300.310000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-OCT-23	META PLATFORMS INC	5.000	1,594.32-	1,594.32	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 30303M102	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 318.860000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	

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B	20-MAR-23	FAIR ISAAC CORP	13.000	8,508.55-	8,508.55	
	22-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 303250104	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 654.500000	COMMISSION:	0.05-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-SEP-23	FIRST SOLAR INC	4.000	696.22-	696.22	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 336433107	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 174.050000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	FORD MOTOR CO	32.000	407.49-	407.49	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 345370860	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 12.730000	COMMISSION:	0.13-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	FREEPORT-MCMORAN INC	12.000	429.41-	429.41	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		CUSIP: 35671D857	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 35.780000	COMMISSION:	0.05-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	23-JUN-23	GE HEALTHCARE INC	16.000	1,277.12-	1,277.12	
	27-JUN-23	TRADE ID: 1610084797215				
		TD 2317447P3CZ 1 CL				
		CUSIP: 36266G107	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 79.820000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
B	16-JUN-23	ARTHUR J GALLAGHER & CO	4.000	855.14-	855.14	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 363576109	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 213.780000	COMMISSION:	0.02-	BROKER: GUZMAN AND COMPANY, NEW YORK	

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B	16-OCT-23	GENERAL DYNAMICS CORP	2.000	487.07-	487.07	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE				
		CUSIP: 369550108	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 243.530000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-FEB-23	GENERAL ELECTRIC CO	5.000	413.07-	413.07	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 369604301	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 82.610000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	GENERAL ELECTRIC CO	4.000	439.58-	439.58	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE				
		CUSIP: 369604301	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 109.890000	COMMISSION:	0.02-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-OCT-23	GILEAD SCIENCES INC	6.000	466.46-	466.46	
	18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 375558103	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 77.740000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-OCT-23	HERSHEY CO/THE	3.000	574.36-	574.36	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE				
		CUSIP: 427866108	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 191.450000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-FEB-23	HONEYWELL INTERNATIONAL INC	3.000	599.41-	599.41	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 438516106	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 199.800000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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B	17-OCT-23	HUBBELL INC	26.000	7,790.77-	7,790.77	
	19-OCT-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE				
		CUSIP: 443510607	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 299.645000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	16-OCT-23	IDEXX LABORATORIES INC	1.000	433.82-	433.82	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE				
		CUSIP: 45168D104	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 433.820000	COMMISSION:	0.00	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	14-MAR-23	INSULET CORP	34.000	10,634.01-	10,634.01	
	16-MAR-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE				
		CUSIP: 45784P101	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 312.765000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	15-FEB-23	INTEL CORP	21.000	595.64-	595.64	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 458140100	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 28.360000	COMMISSION:	0.08-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	INTEL CORP	34.000	1,236.72-	1,236.72	
	21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO.				
		CUSIP: 458140100	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 36.370000	COMMISSION:	0.14-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	16-OCT-23	INTEL CORP	17.000	613.77-	613.77	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE				
		CUSIP: 458140100	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 36.100000	COMMISSION:	0.07-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	

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B	15-FEB-23	INTERCONTINENTAL EXCHANGE INC	5.000	540.37-	540.37	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 45866F104	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 108.070000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-SEP-23	INTERCONTINENTAL EXCHANGE INC	9.000	1,041.52-	1,041.52	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 45866F104	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 115.720000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	INTERNATIONAL BUSINESS MACHINE	3.000	405.61-	405.61	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 459200101	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 135.200000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-SEP-23	INTERNATIONAL BUSINESS MACHINE	6.000	875.96-	875.96	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 459200101	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 145.990000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	INTUIT INC	1.000	418.29-	418.29	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 461202103	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 418.290000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	INTUIT INC	1.000	539.84-	539.84	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		CUSIP: 461202103	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 539.840000	COMMISSION:	0.00	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15-FEB-23	JPMORGAN CHASE & CO	4.000	565.86-	565.86	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 46625H100	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 141.460000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	JPMORGAN CHASE & CO	4.000	597.82-	597.82	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		CUSIP: 46625H100	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 149.450000	COMMISSION:	0.02-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-DEC-23	JABIL INC	63.000	8,373.33-	8,373.33	
	19-DEC-23	TRADE ID: 1610091613296				
		TD 23349FZ35CB 1 CL				
		CUSIP: 466313103	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 132.910000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
B	15-FEB-23	JOHNSON & JOHNSON	4.000	647.82-	647.82	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 478160104	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 161.950000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	17-MAR-23	JOHNSON & JOHNSON	4.000	609.54-	609.54	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 478160104	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 152.380000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	JOHNSON & JOHNSON	8.000	1,262.59-	1,262.59	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		CUSIP: 478160104	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 157.820000	COMMISSION:	0.03-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15-FEB-23	KLA CORP	1.000	398.78-	398.78	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 482480100	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 398.780000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	24-AUG-23	KENVUE INC	842.000	19,920.88-	19,920.88	
	28-AUG-23	CREFAMERENFERC				
		U.E. DECOM FERC				
		CUSIP: 49177J102	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 23.659002	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
B	15-SEP-23	KEURIG DR PEPPER INC	84.000	2,797.54-	2,797.54	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 49271V100	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 33.300000	COMMISSION:	0.34-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	30-NOV-23	LAS VEGAS SANDS CORP	11.000	507.27-	507.27	
	04-DEC-23	U.E. DECOM FERC				
		CTSY CITATION GROUP				
		CUSIP: 517834107	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 46.115454	COMMISSION:	0.00	BROKER: CITATION GROUP BCC CLRG, NEW YORK	
B	16-OCT-23	ESTEE LAUDER COS INC/THE	3.000	415.69-	415.69	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 518439104	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 138.560000	COMMISSION:	0.01-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	ELI LILLY & CO	2.000	691.71-	691.71	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 532457108	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 345.850000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	16-JUN-23	ELI LILLY & CO	2.000	895.43-	895.43	
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		CUSIP: 532457108	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 447.710000	COMMISSION:	0.01-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
B	15-SEP-23	ELI LILLY & CO	4.000	2,302.66-	2,302.66	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 532457108	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 575.660000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-OCT-23	ELI LILLY & CO	2.000	1,221.99-	1,221.99	
	18-OCT-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 532457108	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 610.990000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	17-OCT-23	LULULEMON ATHLETICA INC	57.000	23,536.84-	23,536.84	
	19-OCT-23	TIAA-CREF INV MGMT LLC				
		SPECIAL PRICE				
		CUSIP: 550021109	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 412.927017	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	17-MAR-23	MARTIN MARIETTA MATERIALS INC	2.000	641.21-	641.21	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 573284106	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 320.600000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	MASTERCARD INC	3.000	1,200.73-	1,200.73	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 57636Q104	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 400.240000	COMMISSION:	0.01-	BROKER: JEFFERIES & CO INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15-FEB-23	MERCK & CO INC	4.000	434.14-	434.14	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 58933Y105	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 108.530000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	MERCK & CO INC	8.000	874.59-	874.59	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 58933Y105	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 109.320000	COMMISSION:	0.03-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	16-OCT-23	MERCK & CO INC	7.000	731.39-	731.39	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 58933Y105	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 104.480000	COMMISSION:	0.03-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	MICROSOFT CORP	14.000	3,756.12-	3,756.12	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 594918104	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 268.290000	COMMISSION:	0.06-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	MICROSOFT CORP	11.000	3,765.67-	3,765.67	
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		CUSIP: 594918104	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 342.330000	COMMISSION:	0.04-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
B	16-OCT-23	MICROSOFT CORP	18.000	5,958.25-	5,958.25	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 594918104	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 331.010000	COMMISSION:	0.07-	BROKER: JEFFERIES & CO INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15-FEB-23	MICROCHIP TECHNOLOGY INC	5.000	421.47-	421.47	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 595017104	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 84.290000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	MICRON TECHNOLOGY INC	9.000	608.98-	608.98	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 595112103	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 67.660000	COMMISSION:	0.04-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	16-OCT-23	MONDELEZ INTERNATIONAL INC	14.000	866.24-	866.24	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		CUSIP: 609207105	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 61.870000	COMMISSION:	0.06-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-FEB-23	MONOLITHIC POWER SYSTEMS INC	1.000	516.12-	516.12	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 609839105	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 516.120000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	MONOLITHIC POWER SYSTEMS INC	2.000	951.77-	951.77	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		CUSIP: 609839105	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 475.880000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-OCT-23	MOTOROLA SOLUTIONS INC	2.000	580.57-	580.57	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		CUSIP: 620076307	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 290.280000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	

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B	15-SEP-23	NVR INC	1.000	6,076.59-	6,076.59	
	19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 62944T105	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 6,076.590000	COMMISSION:	0.00	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	NETFLIX INC	2.000	711.49-	711.49	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 64110L106	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 355.740000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-FEB-23	NEWMONT CORP	9.000	417.46-	417.46	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 651639106	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 46.380000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	07-NOV-23	NEWMONT CORP	181.000	6,634.56-	6,634.56	
	09-NOV-23	TRADE ID: 1610090151379 TD 23311WSMMQH 1 CL				
		CUSIP: 651639106	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 36.655027	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
B	15-FEB-23	NIKE INC	6.000	751.52-	751.52	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 654106103	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 125.250000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-FEB-23	NVIDIA CORP	5.000	1,127.32-	1,127.32	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 67066G104	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 225.460000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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B	16-JUN-23	NVIDIA CORP	12.000	5,123.09-	5,123.09	
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		CUSIP: 67066G104	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 426.920000	COMMISSION:	0.05-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
B	16-OCT-23	NVIDIA CORP	6.000	2,702.96-	2,702.96	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 67066G104	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 450.490000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	ONEOK INC	6.000	414.74-	414.74	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 682680103	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 69.120000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	25-SEP-23	ONEOK INC	69.000	4,590.98-	4,590.98	
	27-SEP-23	U.E. DECOM FERC				
		CTSY CITATION GROUP				
		CUSIP: 682680103	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 66.535942	COMMISSION:	0.00	BROKER: CITATION GROUP BCC CLRG, NEW YORK	
B	16-JUN-23	ORACLE CORP	8.000	1,003.71-	1,003.71	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 68389X105	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 125.460000	COMMISSION:	0.03-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	15-SEP-23	ORACLE CORP	18.000	2,050.45-	2,050.45	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 68389X105	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 113.910000	COMMISSION:	0.07-	BROKER: JEFFERIES & CO INC, NEW YORK	

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B	15-DEC-23	ORACLE CORP	8.000	826.56-	826.56	
	19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC				
		CUSIP: 68389X105	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 103.320000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD	
B	16-OCT-23	PPL CORP	31.000	743.19-	743.19	
	18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 69351T106	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 23.970000	COMMISSION:	0.12-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	PTC INC	4.000	575.22-	575.22	
	18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 69370C100	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 143.800000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	PACCAR INC	7.000	512.36-	512.36	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 693718108	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 73.190000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	PALO ALTO NETWORKS INC	148.000	36,485.70-	36,485.70	
	21-JUN-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE				
		CUSIP: 697435105	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 246.525000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	16-OCT-23	PALO ALTO NETWORKS INC	2.000	519.51-	519.51	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE				
		CUSIP: 697435105	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 259.750000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	

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B	15-DEC-23	PALO ALTO NETWORKS INC	2.000	614.60-	614.60	
	19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC				
		CUSIP: 697435105	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 307.300000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD	
B	16-JUN-23	PARKER-HANNIFIN CORP	2.000	738.21-	738.21	
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		CUSIP: 701094104	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 369.100000	COMMISSION:	0.01-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
B	15-FEB-23	PEPSICO INC	3.000	525.52-	525.52	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 713448108	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 175.170000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	PEPSICO INC	5.000	930.22-	930.22	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 713448108	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 186.040000	COMMISSION:	0.02-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	15-FEB-23	PFIZER INC	10.000	435.04-	435.04	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 717081103	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 43.500000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	PFIZER INC	32.000	1,282.05-	1,282.05	
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		CUSIP: 717081103	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 40.060000	COMMISSION:	0.13-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	16-OCT-23	PFIZER INC	21.000	688.88-	688.88	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE				
		CUSIP: 717081103	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 32.800000	COMMISSION:	0.08-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-FEB-23	PHILIP MORRIS INTERNATIONAL IN	4.000	405.90-	405.90	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 718172109	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 101.470000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	PHILIP MORRIS INTERNATIONAL IN	10.000	930.24-	930.24	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE				
		CUSIP: 718172109	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 93.020000	COMMISSION:	0.04-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-OCT-23	PROCTER & GAMBLE CO/THE	11.000	1,608.24-	1,608.24	
	18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 742718109	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 146.200000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	PROGRESSIVE CORP/THE	3.000	417.61-	417.61	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 743315103	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 139.200000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	PROGRESSIVE CORP/THE	4.000	624.18-	624.18	
	18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 743315103	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 156.040000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	16-JUN-23	PROLOGIS INC	5.000	613.17-	613.17	
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		CUSIP: 74340W103	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 122.630000	COMMISSION:	0.02-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
B	16-OCT-23	PUBLIC STORAGE	2.000	547.71-	547.71	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 74460D109	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 273.850000	COMMISSION:	0.01-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	QUALCOMM INC	5.000	653.02-	653.02	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 747525103	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 130.600000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-FEB-23	REALTY INCOME CORP	7.000	458.67-	458.67	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 756109104	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 65.520000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	REALTY INCOME CORP	24.000	1,473.46-	1,473.46	
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		CUSIP: 756109104	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 61.390000	COMMISSION:	0.10-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
B	15-SEP-23	REALTY INCOME CORP	19.000	1,027.98-	1,027.98	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 756109104	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 54.100000	COMMISSION:	0.08-	BROKER: JEFFERIES & CO INC, NEW YORK	

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B	17-MAR-23	REGENERON PHARMACEUTICALS INC	1.000	747.65-	747.65	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 75886F107	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 747.650000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-DEC-23	REGENERON PHARMACEUTICALS INC	1.000	859.14-	859.14	
	19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC				
		CUSIP: 75886F107	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 859.140000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD	
B	22-SEP-23	ROLLINS INC	20.000	748.58-	748.58	
	26-SEP-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE				
		CUSIP: 775711104	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 37.429000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	15-FEB-23	ROPER TECHNOLOGIES INC	1.000	424.59-	424.59	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 776696106	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 424.590000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	ROPER TECHNOLOGIES INC	2.000	1,000.67-	1,000.67	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE				
		CUSIP: 776696106	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 500.330000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-OCT-23	SBA COMMUNICATIONS CORP	2.000	405.69-	405.69	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE				
		CUSIP: 78410G104	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 202.840000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	

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B	16-JUN-23	SCHLUMBERGER LTD	14.000	668.98-	668.98	
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U				
		CUSIP: 806857108	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 47.780000	COMMISSION:	0.06-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
B	16-OCT-23	SEMPRA	10.000	698.34-	698.34	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE				
		CUSIP: 816851109	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 69.830000	COMMISSION:	0.04-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-JUN-23	SERVICENOW INC	2.000	1,130.97-	1,130.97	
	21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO.				
		CUSIP: 81762P102	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 565.480000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	15-DEC-23	SERVICENOW INC	1.000	698.24-	698.24	
	19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC				
		CUSIP: 81762P102	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 698.240000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD	
B	15-FEB-23	SIMON PROPERTY GROUP INC	4.000	496.54-	496.54	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 828806109	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 124.130000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	SOUTHWEST AIRLINES CO	18.000	458.89-	458.89	
	18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 844741108	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 25.490000	COMMISSION:	0.07-	BROKER: JEFFERIES & CO INC, NEW YORK	

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B	16-JUN-23	STARBUCKS CORP	6.000	611.24-	611.24	
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U				
		CUSIP: 855244109	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 101.870000	COMMISSION:	0.02-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
B	15-FEB-23	STATE STREET CORP	6.000	556.70-	556.70	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 857477103	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 92.780000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	STRYKER CORP	3.000	781.93-	781.93	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE				
		CUSIP: 863667101	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 260.640000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-OCT-23	SYNOPSYS INC	1.000	490.50-	490.50	
	18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 871607107	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 490.500000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-FEB-23	TESLA INC	5.000	1,059.02-	1,059.02	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 211.800000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	17-MAR-23	TESLA INC	5.000	900.67-	900.67	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 180.130000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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B	16-JUN-23	TESLA INC	7.000	1,823.81-	1,823.81	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 260.540000	COMMISSION:	0.03-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	15-SEP-23	TESLA INC	33.000	9,055.00-	9,055.00	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 274.390000	COMMISSION:	0.13-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-OCT-23	TESLA INC	6.000	1,500.02-	1,500.02	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 250.000000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-JUN-23	TEXAS INSTRUMENTS INC	4.000	707.06-	707.06	
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		CUSIP: 882508104	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 176.760000	COMMISSION:	0.02-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
B	16-OCT-23	TEXAS INSTRUMENTS INC	3.000	460.09-	460.09	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 882508104	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 153.360000	COMMISSION:	0.01-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	THERMO FISHER SCIENTIFIC INC	1.000	568.46-	568.46	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 883556102	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 568.460000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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B	16-OCT-23	THERMO FISHER SCIENTIFIC INC	1.000	483.65-	483.65	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE				
		CUSIP: 883556102	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 483.650000	COMMISSION:	0.00	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-JUN-23	TRANSDIGM GROUP INC	1.000	815.89-	815.89	
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U				
		CUSIP: 893641100	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 815.890000	COMMISSION:	0.00	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
B	15-SEP-23	TRANSDIGM GROUP INC	1.000	864.70-	864.70	
	19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 893641100	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 864.700000	COMMISSION:	0.00	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-OCT-23	TRUIST FINANCIAL CORP	15.000	432.96-	432.96	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE				
		CUSIP: 89832Q109	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 28.860000	COMMISSION:	0.06-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-JUN-23	TYLER TECHNOLOGIES INC	2.000	787.61-	787.61	
	21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO.				
		CUSIP: 902252105	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 393.800000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	15-FEB-23	UDR INC	9.000	399.01-	399.01	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 902653104	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 44.330000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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B	17-MAR-23	US BANCORP	27.000	889.76-	889.76	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 902973304	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 32.950000	COMMISSION:	0.11-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-SEP-23	US BANCORP	83.000	2,917.78-	2,917.78	
	19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 902973304	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 35.150000	COMMISSION:	0.33-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-DEC-23	UBER TECHNOLOGIES INC	1,009.000	62,416.74-	62,416.74	
	19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC				
		CUSIP: 90353T100	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 61.860000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD	
B	15-FEB-23	UNITEDHEALTH GROUP INC	2.000	979.31-	979.31	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 91324P102	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 489.650000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	UNITEDHEALTH GROUP INC	3.000	1,629.01-	1,629.01	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE				
		CUSIP: 91324P102	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 543.000000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-OCT-23	VENTAS INC	12.000	524.69-	524.69	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE				
		CUSIP: 92276F100	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 43.720000	COMMISSION:	0.05-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	

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B	15-FEB-23	VERIZON COMMUNICATIONS INC	11.000	441.58-	441.58	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 92343V104	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 40.140000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	VERIZON COMMUNICATIONS INC	17.000	619.89-	619.89	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 92343V104	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 36.460000	COMMISSION:	0.07-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	16-JUN-23	VERTEX PHARMACEUTICALS INC	2.000	695.79-	695.79	
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		CUSIP: 92532F100	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 347.890000	COMMISSION:	0.01-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
B	17-MAR-23	VICI PROPERTIES INC	25.000	779.35-	779.35	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 925652109	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 31.170000	COMMISSION:	0.10-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-DEC-23	VICI PROPERTIES INC	23.000	720.82-	720.82	
	19-DEC-23	TRADE ID: 1610091606140				
		TD 23349FXK5S4 1 CL				
		CUSIP: 925652109	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 31.340000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
B	15-FEB-23	VISA INC	3.000	682.78-	682.78	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 92826C839	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 227.590000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	16-OCT-23	VISA INC	4.000	956.02-	956.02	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 92826C839	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 239.000000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-OCT-23	WEC ENERGY GROUP INC	9.000	744.70-	744.70	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 92939U106	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 82.740000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-SEP-23	WALMART INC	13.000	2,140.37-	2,140.37	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 931142103	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 164.640000	COMMISSION:	0.05-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-OCT-23	WALMART INC	5.000	802.72-	802.72	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		CUSIP: 931142103	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 160.540000	COMMISSION:	0.02-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-OCT-23	WELLS FARGO & CO	10.000	415.84-	415.84	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 949746101	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 41.580000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-JUN-23	WELLTOWER INC	15.000	1,206.21-	1,206.21	
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		CUSIP: 95040Q104	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 80.410000	COMMISSION:	0.06-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15-SEP-23	WELLTOWER INC	10.000	843.74-	843.74	
	19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 95040Q104	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 84.370000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	08-NOV-23	WELLTOWER INC	18.000	1,554.66-	1,554.66	
	10-NOV-23	TIAA-CREF INVESTMENT MANAGEME T, LLC				
		CUSIP: 95040Q104	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 86.370000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD	
B	16-OCT-23	WESTERN DIGITAL CORP	12.000	548.45-	548.45	
	18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 958102105	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 45.700000	COMMISSION:	0.05-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	25-MAY-23	XYLEM INC/NY	31.000	3,065.44-	3,065.44	
	30-MAY-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE				
		CUSIP: 98419M100	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 98.885161	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	15-FEB-23	ZIMMER BIOMET HOLDINGS INC	4.000	503.10-	503.10	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 98956P102	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 125.770000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL EQUITY						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		542,587.57-	542,587.57	0.00
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		0.00	0.00	
TOTAL PURCHASES						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		855,730.33-	855,730.33	0.00
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		0.00	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SALES		(* INDICATES PENDING SETTLEMENT)				
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
S	17-FEB-23	DREYFUS INS RSRV PR MONEY 6546	43,689.330-	43,689.33	43,689.33-	
	17-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	27-FEB-23	DREYFUS INS RSRV PR MONEY 6546	802.990-	802.99	802.99-	
	27-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	03-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,474.730-	1,474.73	1,474.73-	
	03-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	06-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,060.370-	1,060.37	1,060.37-	
	06-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	16-MAR-23	DREYFUS INS RSRV PR MONEY 6546	17,568.760-	17,568.76	17,568.76-	
	16-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	22-MAR-23	DREYFUS INS RSRV PR MONEY 6546	8,267.940-	8,267.94	8,267.94-	
	22-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	13-APR-23	DREYFUS INS RSRV PR MONEY 6546	10,537.170-	10,537.17	10,537.17-		
	13-APR-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	14-APR-23	DREYFUS INS RSRV PR MONEY 6546	2.720-	2.72	2.72-		
	14-APR-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	05-MAY-23	DREYFUS INS RSRV PR MONEY 6546	6,974.630-	6,974.63	6,974.63-		
	05-MAY-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	30-MAY-23	DREYFUS INS RSRV PR MONEY 6546	2,564.180-	2,564.18	2,564.18-		
	30-MAY-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	21-JUN-23	DREYFUS INS RSRV PR MONEY 6546	38,843.580-	38,843.58	38,843.58-		
	21-JUN-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	27-JUN-23	DREYFUS INS RSRV PR MONEY 6546	229.220-	229.22	229.22-		
	27-JUN-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	25-JUL-23	DREYFUS INS RSRV PR MONEY 6546	5,636.110-	5,636.11	5,636.11-		
	25-JUL-23						
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	09-AUG-23	DREYFUS INS RSRV PR MONEY 6546	2,160.990-	2,160.99	2,160.99-	
	09-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	28-AUG-23	DREYFUS INS RSRV PR MONEY 6546	2,114.020-	2,114.02	2,114.02-	
	28-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	19-SEP-23	DREYFUS INS RSRV PR MONEY 6546	51,316.780-	51,316.78	51,316.78-	
	19-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	26-SEP-23	DREYFUS INS RSRV PR MONEY 6546	748.580-	748.58	748.58-	
	26-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	27-SEP-23	DREYFUS INS RSRV PR MONEY 6546	4,137.610-	4,137.61	4,137.61-	
	27-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	18-OCT-23	DREYFUS INS RSRV PR MONEY 6546	65,929.880-	65,929.88	65,929.88-	
	18-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	19-OCT-23	DREYFUS INS RSRV PR MONEY 6546	29,155.370-	29,155.37	29,155.37-	
	19-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	07-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,508.890-	1,508.89	1,508.89-	
	07-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	09-NOV-23	DREYFUS INS RSRV PR MONEY 6546	6,202.390-	6,202.39	6,202.39-	
	09-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	10-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,235.650-	1,235.65	1,235.65-	
	10-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	21-NOV-23	DREYFUS INS RSRV PR MONEY 6546	4,895.450-	4,895.45	4,895.45-	
	21-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	29-NOV-23	DREYFUS INS RSRV PR MONEY 6546	11,360.830-	11,360.83	11,360.83-	
	29-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
		TOTAL				
		CASH & CASH EQUIVALENTS				
		TRADED - SETTLED CURRENT PERIOD				
		U.S. DOLLAR		318,418.17	318,418.17-	0.00
		TRADED - PENDING SETTLEMENT				
		U.S. DOLLAR		0.00	0.00	0.00
		SETTLED - TRADED PRIOR PERIOD				
		U.S. DOLLAR		0.00	0.00	
		EQUITY				
		U.S. DOLLAR				
S	16-JUN-23	AON PLC	2.000-	658.74	309.11-	349.63
	21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO.				
		CUSIP: G0403H108	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 329.380000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-DEC-23	AON PLC	2.000-	620.85	309.11-	311.74
	19-DEC-23	TRADE ID: 1610091614328 TD 23349FZGNKS 1 CL				
		CUSIP: G0403H108	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 310.430000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	LINDE PLC	2.000-	814.75	331.99-	482.76
	19-DEC-23	TRADE ID: 1610091615583 TD 23349FZLG03 1 CL				
		CUSIP: G54950103	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 407.380000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

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S	15-DEC-23	CHUBB LTD	3.000-	660.20	401.42-	258.78
	19-DEC-23	TRADE ID: 1610091607824				
		TD 23349FXQPB0 1 CL				
		CUSIP: H1467J104	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 220.070000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	AFLAC INC	10.000-	765.05	472.55-	292.50
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 001055102	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 76.510000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	13-OCT-23	ACTIVISION BLIZZARD INC	350.000-	33,250.00	28,801.45-	4,448.55
	13-OCT-23	C/DECL// US00507V109812127154				
		3 ORIG EVENT: US00507V1098				
		CUSIP: 00507V109	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 95.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	17-MAR-23	ADOBE INC	3.000-	1,074.40	1,074.78-	.38-
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 00724F101	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 358.140000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-SEP-23	ADOBE INC	2.000-	1,057.76	990.37-	67.39
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 00724F101	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 528.890000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	24-AUG-23	ADVANCE AUTO PARTS INC	30.000-	2,037.28	5,071.05-	3,033.77-
	28-AUG-23	CREFAMERENFERC				
		U.E. DECOM FERC				
		CUSIP: 00751Y106	FEES:	0.02-	POST PERIOD: 08/23	
		PRICE: 67.910000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	

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S	15-DEC-23	ALASKA AIR GROUP INC	66.000-	2,570.67	4,535.85-	1,965.18-
	19-DEC-23	TRADE ID: 1610091614277				
		TD 23349FZGJN5 1 CL				
		CUSIP: 011659109	FEES:	0.03-	POST PERIOD: 12/23	
		PRICE: 38.950000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	17-MAR-23	ALPHABET INC	45.000-	4,610.48	1,383.32-	3,227.16
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 02079K107	FEES:	0.04-	POST PERIOD: 03/23	
		PRICE: 102.460000	COMMISSION:	0.18-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	16-JUN-23	ALPHABET INC	31.000-	3,845.71	385.09-	3,460.62
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		CUSIP: 02079K107	FEES:	0.03-	POST PERIOD: 06/23	
		PRICE: 124.060000	COMMISSION:	0.12-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
S	15-SEP-23	ALPHABET INC	32.000-	4,425.43	397.51-	4,027.92
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 02079K107	FEES:	0.04-	POST PERIOD: 09/23	
		PRICE: 138.300000	COMMISSION:	0.13-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	ALPHABET INC	39.000-	5,219.71	2,013.65-	3,206.06
	19-DEC-23	TRADE ID: 1610091608745				
		TD 23349FXSK4F 1 CL				
		CUSIP: 02079K107	FEES:	0.05-	POST PERIOD: 12/23	
		PRICE: 133.840000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	ALPHABET INC	16.000-	2,121.58	2,070.85-	50.73
	19-DEC-23	TRADE ID: 1610091606509				
		TD 23349FXKHJW 1 CL				
		CUSIP: 02079K305	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 132.600000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

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S	15-DEC-23	AMAZON.COM INC	6.000-	899.81	842.36-	57.45
	19-DEC-23	TRADE ID: 1610091613445				
		TD 23349FZ3KT6 1 CL				
		CUSIP: 023135106	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 149.970000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	AMERICAN EXPRESS CO	6.000-	982.47	581.97-	400.50
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 025816109	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 163.750000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-SEP-23	AMERICAN INTERNATIONAL GROUP I	14.000-	856.45	617.50-	238.95
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 026874784	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 61.180000	COMMISSION:	0.06-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	16-JUN-23	AMERIPRISE FINANCIAL INC	2.000-	649.98	298.49-	351.49
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 03076C106	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 325.000000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-SEP-23	ANALOG DEVICES INC	4.000-	712.53	371.30-	341.23
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 032654105	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 178.140000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	17-MAR-23	APPLE INC	26.000-	4,029.86	3,980.45-	49.41
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 037833100	FEES:	0.04-	POST PERIOD: 03/23	
		PRICE: 155.000000	COMMISSION:	0.10-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	16-JUN-23	APPLE INC	17.000-	3,143.54	520.07-	2,623.47
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		CUSIP: 037833100	FEES:	0.03-	POST PERIOD: 06/23	
		PRICE: 184.920000	COMMISSION:	0.07-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
S	15-SEP-23	APPLE INC	44.000-	7,700.19	191.05-	7,509.14
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 037833100	FEES:	0.07-	POST PERIOD: 09/23	
		PRICE: 175.010000	COMMISSION:	0.18-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	APPLE INC	60.000-	11,854.10	6,462.67-	5,391.43
	19-DEC-23	TRADE ID: 1610091615589				
		TD 23349FZLG7J 1 CL				
		CUSIP: 037833100	FEES:	0.10-	POST PERIOD: 12/23	
		PRICE: 197.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	17-MAR-23	APPLIED MATERIALS INC	9.000-	1,103.35	346.64-	756.71
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 038222105	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 122.600000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-SEP-23	ARCHER-DANIELS-MIDLAND CO	9.000-	714.10	739.16-	25.06-
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 039483102	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 79.350000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	BANK OF AMERICA CORP	24.000-	806.39	783.03-	23.36
	19-DEC-23	TRADE ID: 1610091606589				
		TD 23349FXKLLZ 1 CL				
		CUSIP: 060505104	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 33.600000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	15-SEP-23	BLACKROCK INC	4.000-	2,789.59	2,618.82-	170.77
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 09247X101	FEES:	0.03-	POST PERIOD: 09/23	
		PRICE: 697.410000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	16-JUN-23	BOOKING HOLDINGS INC	1.000-	2,640.97	1,145.02-	1,495.95
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 09857L108	FEES:	0.02-	POST PERIOD: 06/23	
		PRICE: 2,640.990000	COMMISSION:	0.00	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-SEP-23	BOOKING HOLDINGS INC	1.000-	3,160.12	1,145.02-	2,015.10
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 09857L108	FEES:	0.03-	POST PERIOD: 09/23	
		PRICE: 3,160.150000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	BRISTOL-MYERS SQUIBB CO	35.000-	1,781.13	2,239.90-	458.77-
	19-DEC-23	TRADE ID: 1610091609424				
		TD 23349FXT4JP 1 CL				
		CUSIP: 110122108	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 50.890000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	BROADCOM INC	2.000-	1,703.33	1,261.95-	441.38
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 11135F101	FEES:	0.02-	POST PERIOD: 09/23	
		PRICE: 851.680000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	CBRE GROUP INC	9.000-	820.07	398.48-	421.59
	19-DEC-23	TRADE ID: 1610091615165				
		TD 23349FZJSM3 1 CL				
		CUSIP: 12504L109	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 91.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

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S	16-JUN-23	CIGNA GROUP/THE	3.000-	806.47	831.09-	24.62-
	21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO.				
		CUSIP: 125523100	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 268.830000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	16-JUN-23	CSX CORP	23.000-	763.73	570.36-	193.37
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U				
		CUSIP: 126408103	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 33.210000	COMMISSION:	0.09-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
S	15-DEC-23	CSX CORP	26.000-	883.99	644.76-	239.23
	19-DEC-23	TRADE ID: 1610091607748 TD 23349FXQNVN 1 CL				
		CUSIP: 126408103	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 34.000000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	17-MAR-23	CVS HEALTH CORP	9.000-	669.28	881.02-	211.74-
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 126650100	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 74.370000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	16-JUN-23	CARDINAL HEALTH INC	8.000-	729.96	433.00-	296.96
	21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO.				
		CUSIP: 14149Y108	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 91.250000	COMMISSION:	0.03-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-SEP-23	CENTENE CORP	10.000-	678.05	726.12-	48.07-
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 15135B101	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 67.810000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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S	17-MAR-23	CHARTER COMMUNICATIONS INC	2.000-	700.00	797.09-	97.09-
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 16119P108	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 350.010000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	CHARTER COMMUNICATIONS INC	2.000-	759.85	797.10-	37.25-
	19-DEC-23	TRADE ID: 1610091608494				
		TD 23349FXS8R7 1 CL				
		CUSIP: 16119P108	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 379.930000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	CHEVRON CORP	13.000-	2,044.31	937.99-	1,106.32
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 166764100	FEES:	0.02-	POST PERIOD: 06/23	
		PRICE: 157.260000	COMMISSION:	0.05-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-DEC-23	CHEVRON CORP	9.000-	1,344.13	1,438.99-	94.86-
	19-DEC-23	TRADE ID: 1610091613890				
		TD 23349FZD99T 1 CL				
		CUSIP: 166764100	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 149.350000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	CHIPOTLE MEXICAN GRILL INC	1.000-	2,271.45	2,032.92-	238.53
	19-DEC-23	TRADE ID: 1610091613899				
		TD 23349FZFCBC 1 CL				
		CUSIP: 169656105	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 2,271.470000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	CISCO SYSTEMS INC	16.000-	797.91	709.82-	88.09
	19-DEC-23	TRADE ID: 1610091605758				
		TD 23349FXJTQ1 1 CL				
		CUSIP: 17275R102	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 49.870000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

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S	15-DEC-23	CITIGROUP INC	15.000-	747.44	722.91-	24.53
	19-DEC-23	TRADE ID: 1610091608540				
		TD 23349FXS9NK 1 CL				
		CUSIP: 172967424	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 49.830000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	17-MAR-23	COMCAST CORP	40.000-	1,441.02	391.00-	1,050.02
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 20030N101	FEES:	0.02-	POST PERIOD: 03/23	
		PRICE: 36.030000	COMMISSION:	0.16-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	16-JUN-23	COMCAST CORP	17.000-	700.32	166.17-	534.15
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 20030N101	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 41.200000	COMMISSION:	0.07-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-SEP-23	COMCAST CORP	21.000-	952.05	205.28-	746.77
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 20030N101	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 45.340000	COMMISSION:	0.08-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	COMCAST CORP	46.000-	2,046.06	449.65-	1,596.41
	19-DEC-23	TRADE ID: 1610091614620				
		TD 23349FZHPRF 1 CL				
		CUSIP: 20030N101	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 44.480000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	CONOCOPHILLIPS	12.000-	1,258.98	1,256.67-	2.31
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 20825C104	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 104.920000	COMMISSION:	0.05-	BROKER: GUZMAN AND COMPANY, NEW YORK	

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S	15-SEP-23	CONOCOPHILLIPS	6.000-	741.39	416.70-	324.69
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 20825C104	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 123.570000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	CONOCOPHILLIPS	9.000-	1,030.85	835.18-	195.67
	19-DEC-23	TRADE ID: 1610091615555				
		TD 23349FZKZTL 1 CL				
		CUSIP: 20825C104	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 114.540000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	COSTCO WHOLESALE CORP	1.000-	658.81	569.31-	89.50
	19-DEC-23	TRADE ID: 1610091614158				
		TD 23349FZG44J 1 CL				
		CUSIP: 22160K105	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 658.820000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	DR HORTON INC	6.000-	900.65	253.65-	647.00
	19-DEC-23	TRADE ID: 1610091608911				
		TD 23349FXSQ72 1 CL				
		CUSIP: 23331A109	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 150.110000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	02-OCT-23	DXC TECHNOLOGY CO	108.000-	2,284.34	10,164.42-	7,880.08-
	04-OCT-23	TIAA-CREF INV MGMT LLC				
		SPECIAL PRICE				
		CUSIP: 23355L106	FEES:	0.02-	POST PERIOD: 10/23	
		PRICE: 21.151481	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
S	15-SEP-23	DANAHER CORP	3.000-	765.73	831.19-	65.46-
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 235851102	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 255.250000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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S	17-MAR-23	DEERE & CO	2.000-	770.98	558.40-	212.58
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 244199105	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 385.500000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	DEERE & CO	3.000-	1,158.20	921.65-	236.55
	19-DEC-23	TRADE ID: 1610091609552				
		TD 23349FXT9XX 1 CL				
		CUSIP: 244199105	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 386.070000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	DISH NETWORK CORP	127.000-	822.32	4,539.57-	3,717.25-
	21-JUN-23	TIAA-CREF INV MGMT LLC				
		SPECIAL PRICE				
		CUSIP: 25470M109	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 6.475039	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
S	16-JUN-23	DISCOVER FINANCIAL SERVICES	7.000-	807.20	540.93-	266.27
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 254709108	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 115.320000	COMMISSION:	0.03-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	17-MAR-23	DUPONT DE NEMOURS INC	24.000-	1,621.08	908.89-	712.19
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 26614N102	FEES:	0.02-	POST PERIOD: 03/23	
		PRICE: 67.550000	COMMISSION:	0.10-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	DUPONT DE NEMOURS INC	9.000-	659.06	340.84-	318.22
	19-DEC-23	TRADE ID: 1610091614212				
		TD 23349FZG95N 1 CL				
		CUSIP: 26614N102	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 73.230000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

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S	15-SEP-23	ELECTRONIC ARTS INC	6.000-	722.73	726.99-	4.26-
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 285512109	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 120.460000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	17-MAR-23	EMERSON ELECTRIC CO	10.000-	808.35	709.07-	99.28
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 291011104	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 80.840000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	EXPEDIA GROUP INC	8.000-	1,167.91	1,091.44-	76.47
	19-DEC-23	TRADE ID: 1610091608095				
		TD 23349FXRHLW 1 CL				
		CUSIP: 30212P303	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 145.990000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	EXPEDITORS INTERNATIONAL OF WA	7.000-	829.04	498.52-	330.52
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 302130109	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 118.440000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	16-JUN-23	EXXON MOBIL CORP	25.000-	2,628.13	1,446.34-	1,181.79
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 30231G102	FEES:	0.02-	POST PERIOD: 06/23	
		PRICE: 105.130000	COMMISSION:	0.10-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-SEP-23	EXXON MOBIL CORP	19.000-	2,217.20	570.98-	1,646.22
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 30231G102	FEES:	0.02-	POST PERIOD: 09/23	
		PRICE: 116.700000	COMMISSION:	0.08-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	15-DEC-23	EXXON MOBIL CORP	22.000-	2,219.78	2,399.51-	179.73-
	19-DEC-23	TRADE ID: 1610091607928				
		TD 23349FXQN9M 1 CL				
		CUSIP: 30231G102	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 100.900000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	17-MAR-23	META PLATFORMS INC	9.000-	1,760.43	979.64-	780.79
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 30303M102	FEES:	0.02-	POST PERIOD: 03/23	
		PRICE: 195.610000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	16-JUN-23	META PLATFORMS INC	3.000-	842.98	164.82-	678.16
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 30303M102	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 281.000000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-DEC-23	META PLATFORMS INC	5.000-	1,674.58	1,594.32-	80.26
	19-DEC-23	TRADE ID: 1610091608093				
		TD 23349FXRHK1 1 CL				
		CUSIP: 30303M102	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 334.920000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	FAIR ISAAC CORP	1.000-	799.95	654.50-	145.45
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		CUSIP: 303250104	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 799.960000	COMMISSION:	0.00	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
S	13-MAR-23	FIRST REPUBLIC BANK/CA	18.000-	338.21	1,805.70-	1,467.49-
	15-MAR-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 33616C100	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 18.793888	COMMISSION:	0.07-	BROKER: JEFFERIES & CO INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	26-APR-23	FIRST REPUBLIC BANK/CA	70.000-	357.34	6,429.11-	6,071.77-
	28-APR-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 33616C100	FEES:	0.01-	POST PERIOD: 04/23	
		PRICE: 5.109000	COMMISSION:	0.28-	BROKER: JEFFERIES & CO INC, NEW YORK	
S	15-SEP-23	FISERV INC	9.000-	1,089.40	941.66-	147.74
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 337738108	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 121.050000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	FLEETCOR TECHNOLOGIES INC	3.000-	832.28	687.10-	145.18
	19-DEC-23	TRADE ID: 1610091606207				
		TD 23349FXK6MK 1 CL				
		CUSIP: 339041105	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 277.430000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	07-JUL-23	FORTREA HOLDINGS INC	45.000-	1,455.78	1,103.22-	352.56
	11-JUL-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		CUSIP: 34965K107	FEES:	0.02-	POST PERIOD: 07/23	
		PRICE: 32.355111	COMMISSION:	0.18-	BROKER: JEFFERIES & CO INC, NEW YORK	
S	16-JUN-23	FOX CORP	20.000-	672.71	831.00-	158.29-
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 35137L105	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 33.640000	COMMISSION:	0.08-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	16-JUN-23	GENERAL MOTORS CO	17.000-	645.24	872.68-	227.44-
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 37045V100	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 37.960000	COMMISSION:	0.07-	BROKER: GUZMAN AND COMPANY, NEW YORK	

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S	15-SEP-23	GLOBAL PAYMENTS INC	5.000-	621.67	641.17-	19.50-
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 37940X102	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 124.340000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-SEP-23	GOLDMAN SACHS GROUP INC/THE	3.000-	1,027.60	839.37-	188.23
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 38141G104	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 342.540000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	16-JUN-23	HCA HEALTHCARE INC	3.000-	870.22	420.20-	450.02
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 40412C101	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 290.080000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-DEC-23	HCA HEALTHCARE INC	4.000-	1,081.55	560.26-	521.29
	19-DEC-23	TRADE ID: 1610091608149				
		TD 23349FXRXCH 1 CL				
		CUSIP: 40412C101	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 270.390000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	HARTFORD FINANCIAL SERVICES GR	10.000-	729.85	500.95-	228.90
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 416515104	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 72.990000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	HILTON WORLDWIDE HOLDINGS INC	5.000-	886.14	406.77-	479.37
	19-DEC-23	TRADE ID: 1610091608566				
		TD 23349FXSBG3 1 CL				
		CUSIP: 43300A203	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 177.230000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

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S	15-SEP-23	HOME DEPOT INC/THE	5.000-	1,606.96	1,027.77-	579.19
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 437076102	FEES:	0.02-	POST PERIOD: 09/23	
		PRICE: 321.400000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	HOME DEPOT INC/THE	2.000-	707.99	57.74-	650.25
	19-DEC-23	TRADE ID: 1610091613377				
		TD 23349FZ3BHJ 1 CL				
		CUSIP: 437076102	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 354.000000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	HONEYWELL INTERNATIONAL INC	4.000-	813.59	635.62-	177.97
	19-DEC-23	TRADE ID: 1610091613831				
		TD 23349FZ9Z2L 1 CL				
		CUSIP: 438516106	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 203.400000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	INTUIT INC	1.000-	608.50	539.84-	68.66
	19-DEC-23	TRADE ID: 1610091614350				
		TD 23349FZGS76 1 CL				
		CUSIP: 461202103	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 608.510000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	JPMORGAN CHASE & CO	13.000-	2,147.97	1,810.15-	337.82
	19-DEC-23	TRADE ID: 1610091614587				
		J.P. MORGAN SECURITIES LLC				
		CUSIP: 46625H100	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 165.230000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	JOHNSON & JOHNSON	4.000-	656.89	702.70-	45.81-
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		CUSIP: 478160104	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 164.230000	COMMISSION:	0.02-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	

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S	24-AUG-23	JOHNSON & JOHNSON	95.000-	15,683.52	7,371.39-	8,312.13
	28-AUG-23	CREFAMERENFERC				
		U.E. DECOM FERC				
		CUSIP: 478160104	FEES:	0.13-	POST PERIOD: 08/23	
		PRICE: 165.091052	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
S	15-DEC-23	JOHNSON & JOHNSON	4.000-	620.63	631.30-	10.67-
	19-DEC-23	TRADE ID: 1610091608314				
		TD 23349FXS474 1 CL				
		CUSIP: 478160104	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 155.160000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	KLA CORP	2.000-	929.76	501.26-	428.50
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		CUSIP: 482480100	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 464.890000	COMMISSION:	0.01-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
S	15-DEC-23	LABORATORY CORP OF AMERICA HOL	3.000-	658.49	449.10-	209.39
	19-DEC-23	TRADE ID: 1610091614105				
		TD 23349FZG3CD 1 CL				
		CUSIP: 50540R409	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 219.500000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	LAM RESEARCH CORP	1.000-	623.10	150.64-	472.46
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 512807108	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 623.110000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	LENNAR CORP	5.000-	746.39	234.98-	511.41
	19-DEC-23	TRADE ID: 1610091609157				
		TD 23349FXSXGR 1 CL				
		CUSIP: 526057104	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 149.280000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

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S	15-SEP-23	LINCOLN NATIONAL CORP	80.000-	2,082.06	5,448.40-	3,366.34-
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 534187109	FEES:	0.02-	POST PERIOD: 09/23	
		PRICE: 26.030000	COMMISSION:	0.32-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	17-MAR-23	LOCKHEED MARTIN CORP	3.000-	1,397.58	617.28-	780.30
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 539830109	FEES:	0.02-	POST PERIOD: 03/23	
		PRICE: 465.870000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	LOCKHEED MARTIN CORP	3.000-	1,325.41	235.70-	1,089.71
	19-DEC-23	TRADE ID: 1610091615153				
		TD 23349FZJLVG 1 CL				
		CUSIP: 539830109	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 441.810000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	17-MAR-23	LOWE'S COS INC	7.000-	1,381.47	147.91-	1,233.56
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 548661107	FEES:	0.02-	POST PERIOD: 03/23	
		PRICE: 197.360000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-SEP-23	LOWE'S COS INC	7.000-	1,540.09	147.91-	1,392.18
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 548661107	FEES:	0.02-	POST PERIOD: 09/23	
		PRICE: 220.020000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	LOWE'S COS INC	4.000-	902.35	84.52-	817.83
	19-DEC-23	TRADE ID: 1610091605969				
		TD 23349FXJZQW 1 CL				
		CUSIP: 548661107	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 225.590000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

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S	17-MAR-23	LUMEN TECHNOLOGIES INC	434.000-	1,074.57	8,846.33-	7,771.76-
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 550241103	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 2.480000	COMMISSION:	1.74-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	16-JUN-23	M&T BANK CORP	5.000-	615.77	831.02-	215.25-
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		CUSIP: 55261F104	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 123.160000	COMMISSION:	0.02-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
S	15-SEP-23	MGM RESORTS INTERNATIONAL	22.000-	903.66	614.79-	288.87
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 552953101	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 41.080000	COMMISSION:	0.09-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	17-MAR-23	MARATHON PETROLEUM CORP	6.000-	741.93	489.15-	252.78
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 56585A102	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 123.660000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	16-JUN-23	MARATHON PETROLEUM CORP	14.000-	1,585.99	1,141.35-	444.64
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 56585A102	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 113.290000	COMMISSION:	0.06-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-SEP-23	MARATHON PETROLEUM CORP	12.000-	1,845.65	978.30-	867.35
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 56585A102	FEES:	0.02-	POST PERIOD: 09/23	
		PRICE: 153.810000	COMMISSION:	0.05-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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S	15-DEC-23	MARATHON PETROLEUM CORP	10.000-	1,483.78	815.25-	668.53
	19-DEC-23	TRADE ID: 1610091615547				
		TD 23349FZKZQD 1 CL				
		CUSIP: 56585A102	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 148.380000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	MARRIOTT INTERNATIONAL INC/MD	7.000-	1,234.48	1,019.79-	214.69
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		CUSIP: 571903202	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 176.360000	COMMISSION:	0.03-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
S	15-SEP-23	MARRIOTT INTERNATIONAL INC/MD	4.000-	812.61	530.74-	281.87
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 571903202	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 203.160000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	16-JUN-23	MASTERCARD INC	2.000-	753.04	691.69-	61.35
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 57636Q104	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 376.530000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-SEP-23	MASTERCARD INC	3.000-	1,242.91	355.43-	887.48
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 57636Q104	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 414.310000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	MASTERCARD INC	4.000-	1,674.26	1,222.74-	451.52
	19-DEC-23	TRADE ID: 1610091607084				
		TD 23349FXNMQF 1 CL				
		CUSIP: 57636Q104	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 418.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

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S	17-MAR-23	MCKESSON CORP	2.000-	678.68	265.97-	412.71
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 58155Q103	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 339.350000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	MCKESSON CORP	2.000-	878.93	265.97-	612.96
	19-DEC-23	TRADE ID: 1610091606860				
		TD 23349FXLJ7W 1 CL				
		CUSIP: 58155Q103	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 439.470000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	MERCK & CO INC	6.000-	630.65	655.94-	25.29-
	19-DEC-23	TRADE ID: 1610091606230				
		TD 23349FXK83D 1 CL				
		CUSIP: 58933Y105	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 105.110000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	METLIFE INC	15.000-	984.68	429.85-	554.83
	19-SEP-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		CUSIP: 59156R108	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 65.650000	COMMISSION:	0.06-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
S	15-SEP-23	MICROSOFT CORP	3.000-	990.64	1,027.00-	36.36-
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 594918104	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 330.220000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	MICROSOFT CORP	10.000-	3,707.27	3,400.70-	306.57
	19-DEC-23	TRADE ID: 1610091605489				
		TD 23349FXJKCL 1 CL				
		CUSIP: 594918104	FEES:	0.03-	POST PERIOD: 12/23	
		PRICE: 370.730000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	15-DEC-23	MONOLITHIC POWER SYSTEMS INC	1.000-	633.30	516.12-	117.18
	19-DEC-23	TRADE ID: 1610091605496				
		TD 23349FXJKFW 1 CL				
		CUSIP: 609839105	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 633.310000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	MORGAN STANLEY	19.000-	1,679.69	545.25-	1,134.44
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 617446448	FEES:	0.02-	POST PERIOD: 09/23	
		PRICE: 88.410000	COMMISSION:	0.08-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	NETFLIX INC	2.000-	944.11	734.91-	209.20
	19-DEC-23	TRADE ID: 1610091614335				
		TD 23349FZGQJC 1 CL				
		CUSIP: 64110L106	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 472.060000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	NEWELL BRANDS INC	195.000-	1,849.75	3,977.03-	2,127.28-
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 651229106	FEES:	0.02-	POST PERIOD: 09/23	
		PRICE: 9.490000	COMMISSION:	0.78-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	17-MAR-23	NIKE INC	6.000-	722.31	751.52-	29.21-
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 654106103	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 120.390000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-SEP-23	NIKE INC	7.000-	673.78	590.68-	83.10
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 654106103	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 96.260000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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S	15-SEP-23	NUCOR CORP	4.000-	621.65	255.18-	366.47
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 670346105	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 155.420000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	17-MAR-23	NVIDIA CORP	13.000-	3,344.17	2,475.58-	868.59
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 67066G104	FEES:	0.03-	POST PERIOD: 03/23	
		PRICE: 257.250000	COMMISSION:	0.05-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-SEP-23	NVIDIA CORP	2.000-	877.98	853.85-	24.13
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 67066G104	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 439.000000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	NVIDIA CORP	4.000-	1,955.58	1,801.97-	153.61
	19-DEC-23	TRADE ID: 1610091613812				
		TD 23349FZ96RV 1 CL				
		CUSIP: 67066G104	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 488.900000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	O'REILLY AUTOMOTIVE INC	1.000-	951.56	349.39-	602.17
	19-DEC-23	TRADE ID: 1610091615622				
		TD 23349FZLRQ0 1 CL				
		CUSIP: 67103H107	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 951.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	OCCIDENTAL PETROLEUM CORP	33.000-	2,182.80	2,477.96-	295.16-
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 674599105	FEES:	0.02-	POST PERIOD: 09/23	
		PRICE: 66.150000	COMMISSION:	0.13-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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S	17-OCT-23	ORGANON & CO	130.000-	2,137.44	1,207.94-	929.50
	19-OCT-23	CREFAMERENFERC				
		U.E. DECOM FERC				
		CUSIP: 68622V106	FEES:	0.02-	POST PERIOD: 10/23	
		PRICE: 16.442000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
S	15-DEC-23	PPL CORP	23.000-	618.69	674.02-	55.33-
	19-DEC-23	TRADE ID: 1610091608292				
		TD 23349FXS3NX 1 CL				
		CUSIP: 69351T106	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 26.900000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	PAYPAL HOLDINGS INC	14.000-	929.95	715.45-	214.50
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 70450Y103	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 66.430000	COMMISSION:	0.06-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-DEC-23	PAYPAL HOLDINGS INC	17.000-	1,041.41	382.48-	658.93
	19-DEC-23	TRADE ID: 1610091615176				
		TD 23349FZJSWP 1 CL				
		CUSIP: 70450Y103	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 61.260000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	PHILLIPS 66	8.000-	777.00	906.12-	129.12-
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 718546104	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 97.130000	COMMISSION:	0.03-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-SEP-23	PHILLIPS 66	7.000-	847.17	792.85-	54.32
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 718546104	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 121.030000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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S	10-JUL-23	PHINIA INC	22.000-	658.78	558.86-	99.92
	12-JUL-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE				
		CUSIP: 71880K101	FEES:	0.01-	POST PERIOD: 07/23	
		PRICE: 29.949090	COMMISSION:	0.09-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
S	15-DEC-23	PRINCIPAL FINANCIAL GROUP INC	8.000-	627.59	472.12-	155.47
	19-DEC-23	TRADE ID: 1610091614967 TD 23349FZJCWH 1 CL				
		CUSIP: 74251V102	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 78.450000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	PROCTER & GAMBLE CO/THE	6.000-	863.75	877.22-	13.47-
	19-DEC-23	TRADE ID: 1610091614393 TD 23349FZGVLT 1 CL				
		CUSIP: 742718109	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 143.960000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	PULTEGROUP INC	10.000-	735.05	248.75-	486.30
	21-JUN-23	U.E. DECOM FERC CTSY CABRERA CAPITAL MARKETS,L				
		CUSIP: 745867101	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 73.510000	COMMISSION:	0.04-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
S	17-MAR-23	QUEST DIAGNOSTICS INC	5.000-	657.62	540.42-	117.20
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		CUSIP: 74834L100	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 131.530000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	RALPH LAUREN CORP	5.000-	705.24	688.52-	16.72
	19-DEC-23	TRADE ID: 1610091614345 TD 23349FZGRQX 1 CL				
		CUSIP: 751212101	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 141.050000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

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S	15-DEC-23	RTX CORP	9.000-	722.51	657.19-	65.32
	19-DEC-23	TRADE ID: 1610091614342				
		TD 23349FZGRK3 1 CL				
		CUSIP: 75513E101	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 80.280000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	REGENERON PHARMACEUTICALS INC	1.000-	823.39	747.65-	75.74
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 75886F107	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 823.400000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-SEP-23	S&P GLOBAL INC	3.000-	1,164.76	589.55-	575.21
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 78409V104	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 388.260000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	28-MAR-23	SVB FINANCIAL GROUP	25.000-	8.20	8,064.05-	8,055.85-
	30-MAR-23	U.E. DECOM FERC				
		TIAA-CREF INVESTMENT MANAGEMEN				
		CUSIP: 78486Q101	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 0.333600	COMMISSION:	0.13-	BROKER: VIRTU AMERICAS LLC, NEW YORK	
S	28-MAR-23	SVB FINANCIAL GROUP	3.000-	2.55	939.26-	936.71-
	30-MAR-23					
		CUSIP: 78486Q101	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 0.856666	COMMISSION:	0.02-	BROKER: BARCLAYS CAPITAL LE, NEW YORK	
S	16-JUN-23	SALESFORCE INC	6.000-	1,270.53	1,098.70-	171.83
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 79466L302	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 211.760000	COMMISSION:	0.02-	BROKER: GUZMAN AND COMPANY, NEW YORK	

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S	16-JUN-23	CHARLES SCHWAB CORP/THE	11.000-	598.35	794.75-	196.40-
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		CUSIP: 808513105	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 54.400000	COMMISSION:	0.04-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
S	15-DEC-23	SEALED AIR CORP	70.000-	2,498.98	2,566.19-	67.21-
	19-DEC-23	TRADE ID: 1610091607871				
		TD 23349FXQN1V 1 CL				
		CUSIP: 81211K100	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 35.700000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	28-MAR-23	SIGNATURE BANK/NEW YORK NY	25.000-	4.82	7,586.85-	7,582.03-
	30-MAR-23	U.E. DECOM FERC				
		TIAA-CREF INVESTMENT MANAGEMEN				
		CUSIP: 82669G104	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 0.198400	COMMISSION:	0.13-	BROKER: VIRTU AMERICAS LLC, NEW YORK	
S	28-MAR-23	SIGNATURE BANK/NEW YORK NY	4.000-	1.28	1,213.90-	1,212.62-
	30-MAR-23					
		CUSIP: 82669G104	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 0.325000	COMMISSION:	0.02-	BROKER: BARCLAYS CAPITAL LE, NEW YORK	
S	15-DEC-23	SOLAREDGE TECHNOLOGIES INC	27.000-	2,622.21	7,842.38-	5,220.17-
	19-DEC-23	TRADE ID: 1610091615383				
		TD 23349FZK75L 1 CL				
		CUSIP: 83417M104	FEES:	0.03-	POST PERIOD: 12/23	
		PRICE: 97.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	STATE STREET CORP	14.000-	1,032.71	1,229.78-	197.07-
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 857477103	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 73.770000	COMMISSION:	0.06-	BROKER: GUZMAN AND COMPANY, NEW YORK	

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S	15-DEC-23	STATE STREET CORP	13.000-	1,009.18	1,093.76-	84.58-
	19-DEC-23	TRADE ID: 1610091614264				
		TD 23349FZGHQR 1 CL				
		CUSIP: 857477103	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 77.630000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	STEEL DYNAMICS INC	6.000-	747.11	628.88-	118.23
	19-DEC-23	TRADE ID: 1610091608114				
		TD 23349FXRNN0 1 CL				
		CUSIP: 858119100	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 124.520000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	SYNCHRONY FINANCIAL	22.000-	723.70	687.83-	35.87
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 87165B103	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 32.900000	COMMISSION:	0.09-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	16-JUN-23	T-MOBILE US INC	6.000-	785.55	839.72-	54.17-
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 872590104	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 130.930000	COMMISSION:	0.02-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-SEP-23	T-MOBILE US INC	29.000-	4,115.81	3,343.82-	771.99
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 872590104	FEES:	0.04-	POST PERIOD: 09/23	
		PRICE: 141.930000	COMMISSION:	0.12-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	T-MOBILE US INC	4.000-	624.59	440.68-	183.91
	19-DEC-23	TRADE ID: 1610091609147				
		TD 23349FXSX8J 1 CL				
		CUSIP: 872590104	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 156.150000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

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S	15-DEC-23	TEXTRON INC	8.000-	634.71	574.84-	59.87
	19-DEC-23	TRADE ID: 1610091608945				
		TD 23349FXSQXR 1 CL				
		CUSIP: 883203101	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 79.340000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	THERMO FISHER SCIENTIFIC INC	2.000-	1,074.58	1,104.91-	30.33-
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		CUSIP: 883556102	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 537.300000	COMMISSION:	0.01-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
S	15-SEP-23	TRAVELERS COS INC/THE	4.000-	659.17	520.06-	139.11
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 89417E109	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 164.800000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-SEP-23	ULTA BEAUTY INC	2.000-	827.12	568.27-	258.85
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 90384S303	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 413.570000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-SEP-23	UNITEDHEALTH GROUP INC	2.000-	973.38	1,080.45-	107.07-
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 91324P102	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 486.700000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	UNITEDHEALTH GROUP INC	2.000-	1,062.23	1,086.01-	23.78-
	19-DEC-23	TRADE ID: 1610091614226				
		TD 23349FZG9Q3 1 CL				
		CUSIP: 91324P102	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 531.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

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S	15-DEC-23	UNIVERSAL HEALTH SERVICES INC	4.000-	595.31	515.50-	79.81
	19-DEC-23	TRADE ID: 1610091608344				
		TD 23349FXS586 1 CL				
		CUSIP: 913903100	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 148.830000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	VALERO ENERGY CORP	10.000-	1,142.05	1,146.05-	4.00-
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		CUSIP: 91913Y100	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 114.210000	COMMISSION:	0.04-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-DEC-23	VALERO ENERGY CORP	10.000-	1,285.68	1,146.05-	139.63
	19-DEC-23	TRADE ID: 1610091615431				
		TD 23349FZKHDF 1 CL				
		CUSIP: 91913Y100	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 128.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	VERISK ANALYTICS INC	5.000-	1,122.57	607.68-	514.89
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		CUSIP: 92345Y106	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 224.520000	COMMISSION:	0.02-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
S	17-MAR-23	VISA INC	3.000-	652.15	682.78-	30.63-
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 92826C839	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 217.390000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-SEP-23	VISA INC	6.000-	1,446.38	1,241.37-	205.01
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 92826C839	FEES:	0.02-	POST PERIOD: 09/23	
		PRICE: 241.070000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	15-DEC-23	VISA INC	9.000-	2,322.25	1,233.89-	1,088.36
	19-DEC-23	TRADE ID: 1610091608655				
		TD 23349FXSG3K 1 CL				
		CUSIP: 92826C839	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 258.030000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	04-JAN-23	VORNADO REALTY TRUST	82.000-	1,740.94	5,990.51-	4,249.57-
	06-JAN-23	TIAA-CREF INV MGMT LLC				
		SPECIAL PRICE				
		CUSIP: 929042109	FEES:	0.04-	POST PERIOD: 01/23	
		PRICE: 21.231463	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
S	03-OCT-23	WK KELLOGG CO	27.000-	340.21	386.22-	46.01-
	05-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		CUSIP: 92942W107	FEES:	0.01-	POST PERIOD: 10/23	
		PRICE: 12.604814	COMMISSION:	0.11-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
S	05-OCT-23	WK KELLOGG CO	3.000-	29.98	41.20-	11.22-
	10-OCT-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 92942W107	FEES:	0.01-	POST PERIOD: 10/23	
		PRICE: 10.000000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	WALMART INC	4.000-	610.95	658.58-	47.63-
	19-DEC-23	TRADE ID: 1610091608514				
		TD 23349FXS91Z 1 CL				
		CUSIP: 931142103	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 152.740000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	WELLS FARGO & CO	57.000-	2,447.90	2,060.17-	387.73
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		CUSIP: 949746101	FEES:	0.02-	POST PERIOD: 09/23	
		PRICE: 42.950000	COMMISSION:	0.23-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	15-DEC-23	WELLS FARGO & CO	20.000-	1,006.19	616.63-	389.56
	19-DEC-23	TRADE ID: 1610091608753				
		TD 23349FXSK8K 1 CL				
		CUSIP: 949746101	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 50.310000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

TOTAL EQUITY			
TRADED - SETTLED CURRENT PERIOD			
U.S. DOLLAR	290,213.87	264,236.49-	25,977.38
TRADED - PENDING SETTLEMENT			
U.S. DOLLAR	0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD			
U.S. DOLLAR	0.00	0.00	

TOTAL SALES			
TRADED - SETTLED CURRENT PERIOD			
U.S. DOLLAR	608,632.04	582,654.66-	25,977.38
TRADED - PENDING SETTLEMENT			
U.S. DOLLAR	0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD			
U.S. DOLLAR	0.00	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CORPORATE ACTIONS						
	U.S. DOLLAR					
MW		73.000-				
	01-NOV-23	BUNGE LTD MERGER EFFECTIVE: :01-NOV-23 TO BUNGE GLOBAL SA		0.00	7,637.04-	
MW		240.000-				
	02-MAR-23	LINDE PLC MERGER EFFECTIVE: :02-MAR-23 TO NEW LINDE PLC		0.00	39,581.63-	
MM		240.000				
	02-MAR-23	LINDE PLC MERGER EFFECTIVE: :02-MAR-23 FROM LINDE PLC		0.00	39,581.63	
MM		73.000				
	01-NOV-23	BUNGE GLOBAL SA MERGER EFFECTIVE: :01-NOV-23 FROM BUNGE LTD		0.00	7,637.04	
CD						
	07-APR-23	ALIGN TECHNOLOGY INC 20739ALIGN TECHNOLOGY, INC. (2018) DISTRIBUTION 1ST		59.68	0.00	59.68
MBV						
	05-JUL-23	BORGWARNER INC NON TAXABLE DIST COS TO PHINIA INC		0.00	574.43-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SS		211.000				
	22-AUG-23	COPART INC STOCK SPLIT 200% EX 22AUG, PAY 22AUG, REC 14AUG		0.00	0.00	
MBV						
	02-OCT-23	DANAHER CORP NON TAXABLE DIST COS TO VERALTO CORP		0.00	3,024.84-	
SNT		45.000				
	03-JUL-23	FORTREA HOLDINGS INC NON TAXABLE DISTRIBU FROM LABORATORY CORP OF A		0.00	1,103.22	
SNT		175.334				
	04-JAN-23	GE HEALTHCARE INC NON TAXABLE DISTRIBU FROM GENERAL ELECTRIC CO		0.00	13,108.05	
MBV						
	04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC		0.00	13,108.05-	
MBV						
	02-OCT-23	KELLOGG CO NON TAXABLE DIST COS TO WK KELLOGG CO		0.00	431.17-	
MBV						
	03-JUL-23	LABORATORY CORP OF AMERICA HOL NON TAXABLE DIST COS TO FORTREA HOLDINGS INC		0.00	1,103.22-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SS		186.000				
	28-MAR-23	MONSTER BEVERAGE CORP STOCK SPLIT 200% EX 28MAR, PAY 28MAR, REC 13MAR		0.00	0.00	
SS		82.000				
	08-FEB-23	PACCAR INC STOCK SPLIT 150% EX 08FEB, PAY 08FEB, REC 17JAN		0.00	0.00	
SNT		22.600				
	05-JUL-23	PHINIA INC NON TAXABLE DISTRIBU FROM BORGWARNER INC		0.00	574.43	
SS		151.000				
	22-AUG-23	SEMPRA STOCK SPLIT 200% EX 22AUG, PAY 22AUG, REC 14AUG		0.00	0.00	
SNT		107.333				
	02-OCT-23	VERALTO CORP NON TAXABLE DISTRIBU FROM DANAHER CORP		0.00	3,024.84	
SNT		30.250				
	02-OCT-23	WK KELLOGG CO NON TAXABLE DISTRIBU FROM KELLOGG CO		0.00	431.17	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL CORPORATE ACTIONS						
	U.S. DOLLAR			59.68	0.00	59.68

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MISCELLANEOUS ACTIVITY						
	U.S. DOLLAR					
CD	31-JUL-23	BORGWARNER INC		20.87	0.00	20.87
	31-JUL-23	Cash in Lieu of Fractional Sha				
CD	10-OCT-23	DANAHER CORP		29.28	0.00	29.28
	10-OCT-23	Cash in Lieu of Fractional Sha				
SW	22-MAR-23	GE HEALTHCARE INC	.334-	0.00	37.09-	37.09-
	22-MAR-23	FRACTIONAL ADJUSTMENT				
CD	17-JAN-23	GENERAL ELECTRIC CO		19.62	0.00	19.62
	17-JAN-23	Cash in Lieu of Fractional Sha				
CD	13-OCT-23	KELLANOVA		2.52	0.00	2.52
	13-OCT-23	Cash in Lieu of Fractional Sha				
SW	05-JUL-23	PHINIA INC	.600-	0.00	15.57-	15.57-
	05-JUL-23	NON TAXABLE DISTRIBU FROM BORG FRACADJ:RAF-ERU-IAS-8699126				
SW	12-OCT-23	VERALTO CORP	.333-	0.00	29.39-	29.39-
	12-OCT-23	TO MATCH WITH WO -SW				
SW	02-OCT-23	WK KELLOGG CO	.250-	0.00	3.75-	3.75-
	02-OCT-23	NON TAXABLE DISTRIBU FROM KELL FRACADJ:RAF-ERU-IAS-11118001				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL MISCELLANEOUS ACTIVITY						
		U.S. DOLLAR		72.29	85.80-	13.51-
TOTAL ACTIVITY OF U.S. DOLLAR				275,928.76-	272,989.87	26,023.55
GRAND TOTAL ACTIVITY (BASE VALUE)				275,928.76-	272,989.87	26,023.55



BNY MELLON

FOREIGN EXCHANGE CONTRACT TRANSACTIONS

A56 F505593 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2540I

AMEREN SERVICES

PLANT-FERC EQ-NUVEEN

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
* INDICATES PENDING SETTLEMENT					
U.S. DOLLAR					
SHORT TERM FDS INT ADJ 0.000% 00/00/0000 DD 01/14/91	CD	CR INTEREST-ACCOUNT 19517284	28-APR-23	0.15	0.15
DREYFUS INS RSRV PR MONEY 6546 PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22	IT	INTEREST RECEIVED	04-JAN-23	197.20	197.20
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23	IT	INTEREST RECEIVED	02-FEB-23	241.15	241.15
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23	IT	INTEREST RECEIVED	02-MAR-23	222.80	222.80
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23	IT	INTEREST RECEIVED	04-APR-23	206.66	206.66
PAYMENT PERIOD 01-APR-23 TO 30-APR-23	IT	INTEREST RECEIVED	02-MAY-23	233.40	233.40
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23	IT	INTEREST RECEIVED	02-JUN-23	277.67	277.67
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23	IT	INTEREST RECEIVED	05-JUL-23	304.71	304.71
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23	IT	INTEREST RECEIVED	02-AUG-23	302.40	302.40
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23	IT	INTEREST RECEIVED	05-SEP-23	359.25	359.25

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	03-OCT-23	349.94	349.94
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	02-NOV-23	225.64	225.64
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	04-DEC-23	80.13	80.13
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
SETTLED INTEREST RECEIVED - U.S. DOLLAR				3,001.10	3,001.10
PENDING INTEREST RECEIVED - U.S. DOLLAR				0.00	0.00
TOTAL NET INTEREST RECEIVED FOR PERIOD				3,001.10	3,001.10
LESS - INTEREST RECEIVABLE - BEGINNING OF PERIOD				197.20	
PLUS - INTEREST RECEIVABLE - END OF PERIOD				143.50	
INTEREST EARNED FOR PERIOD				2,947.40	

BNY MELLON

TRDA56 A56F50559302 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

DIVIDENDS EARNED PAGE: 1

A56 F505593 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2530I

AMEREN SERVICES

PLANT-FERC EQ-NUVEEN

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
U.S. DOLLAR				
ALLEGION PLC	DV	DIVIDEND RECEIVED	31-MAR-23	14.17
	DV	DIVIDEND RECEIVED	31-MAR-23	4.73
	CW	WTH TAX	31-MAR-23	4.73-
	DV	DIVIDEND RECEIVED	30-JUN-23	14.17
	DV	DIVIDEND RECEIVED	30-JUN-23	4.73
	CW	WITHOLDING TAX	30-JUN-23	4.73-
	DV	DIVIDEND RECEIVED	29-SEP-23	14.17
	DV	DIVIDEND RECEIVED	29-SEP-23	4.73
	CW	WITHOLDING TAX	29-SEP-23	4.73-
	DV	DIVIDEND RECEIVED	29-DEC-23	14.17
	DV	DIVIDEND RECEIVED	29-DEC-23	4.73
	CW	OFFSET TAX WITHHOLD	29-DEC-23	4.73-
AMCOR PLC	DV	DIVIDEND RECEIVED	21-MAR-23	88.57
	DV	DIVIDEND RECEIVED	20-JUN-23	88.57
	DV	DIVIDEND RECEIVED	27-SEP-23	88.57
	DV	DIVIDEND RECEIVED	12-DEC-23	90.38

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
AON PLC	DV	DIVIDEND RECEIVED	15-FEB-23	42.84
	DV	DIVIDEND RECEIVED	15-FEB-23	14.28
	CW	WTH TAX	15-FEB-23	14.28-
	DV	DIVIDEND RECEIVED	15-MAY-23	47.05
	DV	DIVIDEND RECEIVED	15-MAY-23	15.68
	CW	WTH TAX	15-MAY-23	15.68-
	DV	DIVIDEND RECEIVED	15-AUG-23	46.12
	DV	DIVIDEND RECEIVED	15-AUG-23	15.38
	CW	WITHOLDING TAX	15-AUG-23	15.38-
	DV	DIVIDEND RECEIVED	15-NOV-23	46.12
	DV	DIVIDEND RECEIVED	15-NOV-23	15.38
	CW	WITH HOLD TAX	15-NOV-23	15.38-
ACCENTURE PLC	DV	DIVIDEND RECEIVED	15-FEB-23	257.04
	DV	DIVIDEND RECEIVED	15-FEB-23	85.68
	CW	WITHOLDING TAX	15-FEB-23	85.68-
	DV	DIVIDEND RECEIVED	15-MAY-23	257.04
	DV	DIVIDEND RECEIVED	15-MAY-23	85.68

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	CW	WITHOLDING TAX	15-MAY-23	85.68-
	DV	DIVIDEND RECEIVED	15-AUG-23	259.56
	DV	DIVIDEND RECEIVED	15-AUG-23	86.52
	CW	OFFSET TAX	15-AUG-23	86.52-
	DV	DIVIDEND RECEIVED	15-NOV-23	298.96
	DV	DIVIDEND RECEIVED	15-NOV-23	99.65
	CW	WITHOLDING TAX	15-NOV-23	99.65-
BUNGE LTD	DV	DIVIDEND RECEIVED	02-JUN-23	45.63
	DV	DIVIDEND RECEIVED	01-SEP-23	48.36
EATON CORP PLC	DV	DIVIDEND RECEIVED	24-MAR-23	123.84
	DV	DIVIDEND RECEIVED	24-MAR-23	41.28
	CW	WITHHOLD TAX	24-MAR-23	41.28-
	DV	DIVIDEND RECEIVED	26-MAY-23	123.84
	DV	DIVIDEND RECEIVED	26-MAY-23	41.28
	CW	WITHOLDING TAX	26-MAY-23	41.28-
	DV	DIVIDEND RECEIVED	25-AUG-23	123.84
	DV	DIVIDEND RECEIVED	25-AUG-23	41.28

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	CW	WITHOLDING TAX	25-AUG-23	41.28-
	DV	DIVIDEND RECEIVED	24-NOV-23	125.77
	DV	DIVIDEND RECEIVED	24-NOV-23	41.93
	CW	WITHOLD	24-NOV-23	41.93-
EVEREST RE GROUP LTD	DV	DIVIDEND RECEIVED	30-MAR-23	31.35
	DV	DIVIDEND RECEIVED	16-JUN-23	31.35
	DV	DIVIDEND RECEIVED	29-SEP-23	36.75
	DV	DIVIDEND RECEIVED	15-DEC-23	36.75
INVESCO LTD	DV	DIVIDEND RECEIVED	02-MAR-23	40.88
	DV	DIVIDEND RECEIVED	02-JUN-23	43.60
	DV	DIVIDEND RECEIVED	05-SEP-23	43.60
	DV	DIVIDEND RECEIVED	04-DEC-23	43.60
JOHNSON CONTROLS INTERNATIONAL	DV	DIVIDEND RECEIVED	13-JAN-23	87.67
	DV	DIVIDEND RECEIVED	13-JAN-23	29.23
	CW	WITHHOLD TAX	13-JAN-23	29.23-
	DV	DIVIDEND RECEIVED	14-APR-23	90.18
	DV	DIVIDEND RECEIVED	14-APR-23	30.06

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	CW	TAX WITHHOLD	14-APR-23	30.06-
	DV	DIVIDEND RECEIVED	14-JUL-23	92.68
	DV	DIVIDEND RECEIVED	14-JUL-23	30.90
	CW	WTH TAX	14-JUL-23	30.90-
	DV	DIVIDEND RECEIVED	20-OCT-23	92.68
	DV	DIVIDEND RECEIVED	20-OCT-23	30.90
	CW	WITHOLDING TAX	20-OCT-23	30.90-
LINDE PLC	DV	DIVIDEND RECEIVED	28-MAR-23	306.00
	DV	DIVIDEND RECEIVED	16-JUN-23	306.00
	DV	DIVIDEND RECEIVED	19-SEP-23	306.00
	DV	DIVIDEND RECEIVED	18-DEC-23	306.00
MEDTRONIC PLC	DV	DIVIDEND RECEIVED	13-JAN-23	326.91
	DV	DIVIDEND RECEIVED	13-JAN-23	108.97
	CW	OFFSET WITHHOLD	13-JAN-23	108.97-
	DV	DIVIDEND RECEIVED	14-APR-23	329.46
	DV	DIVIDEND RECEIVED	14-APR-23	109.82
	CW	TAX WITHHOLD	14-APR-23	109.82-

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	14-JUL-23	334.30
	DV	DIVIDEND RECEIVED	14-JUL-23	111.44
	CW	WITHHOLDING TAX	14-JUL-23	111.44-
	DV	DIVIDEND RECEIVED	13-OCT-23	334.30
	DV	DIVIDEND RECEIVED	13-OCT-23	111.44
	CW	OFFSET TAX WITHHOLD	13-OCT-23	111.44-
PENTAIR PLC	DV	DIVIDEND RECEIVED	03-FEB-23	17.16
	DV	DIVIDEND RECEIVED	05-MAY-23	17.16
	DV	DIVIDEND RECEIVED	04-AUG-23	17.16
	DV	DIVIDEND RECEIVED	03-NOV-23	17.16
SEAGATE TECHNOLOGY HOLDINGS PL	DV	DIVIDEND RECEIVED	05-JAN-23	50.92
	DV	DIVIDEND RECEIVED	05-JAN-23	16.98
	CW	WTH TAX	05-JAN-23	16.98-
	DV	DIVIDEND RECEIVED	06-APR-23	50.92
	DV	DIVIDEND RECEIVED	06-APR-23	16.98
	CW	WITHOLDING TAX	06-APR-23	16.98-
	DV	DIVIDEND RECEIVED	05-JUL-23	67.90

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	10-OCT-23	50.92
	DV	DIVIDEND RECEIVED	10-OCT-23	16.98
	CW	WITHHOLD TAX	10-OCT-23	16.98-
STERIS PLC	DV	DIVIDEND RECEIVED	23-MAR-23	16.57
	DV	DIVIDEND RECEIVED	23-MAR-23	5.52
	CW	WTH TAX	23-MAR-23	5.52-
	DV	DIVIDEND RECEIVED	28-JUN-23	16.57
	DV	DIVIDEND RECEIVED	28-JUN-23	5.52
	CW	WTH TAX	28-JUN-23	5.52-
	DV	DIVIDEND RECEIVED	22-SEP-23	18.33
	DV	DIVIDEND RECEIVED	22-SEP-23	6.11
	CW	ADR	22-SEP-23	6.11-
	DV	DIVIDEND RECEIVED	21-DEC-23	18.33
	DV	DIVIDEND RECEIVED	21-DEC-23	6.11
	CW	WITHHOLD	21-DEC-23	6.11-
TRANE TECHNOLOGIES PLC	DV	DIVIDEND RECEIVED	30-SEP-22	18.76
	CW	WITHHOLDING TAX	30-SEP-22	18.76-

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	31-MAR-23	63.00
	DV	DIVIDEND RECEIVED	31-MAR-23	21.00
	CW	WITHHOLDING TAX	31-MAR-23	21.00-
	DV	DIVIDEND RECEIVED	30-JUN-23	63.00
	DV	DIVIDEND RECEIVED	30-JUN-23	21.00
	CW	OFFSET TAX WITHHOLD	30-JUN-23	21.00-
	DV	DIVIDEND RECEIVED	29-SEP-23	63.00
	DV	DIVIDEND RECEIVED	29-SEP-23	21.00
	CW	FOREIGN WITHHOLD TAX	29-SEP-23	21.00-
	DV	DIVIDEND RECEIVED	29-DEC-23	63.00
WILLIS TOWERS WATSON PLC	DV	DIVIDEND RECEIVED	17-OCT-22	10.87
	CW	WITHHOLDING TAX	17-OCT-22	10.87-
	DV	DIVIDEND RECEIVED	17-JAN-23	32.59
	DV	DIVIDEND RECEIVED	17-APR-23	33.39
	DV	DIVIDEND RECEIVED	17-APR-23	11.13
	CW	WITHHOLD TAX	17-APR-23	11.13-
	DV	DIVIDEND RECEIVED	17-JUL-23	33.39

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	17-JUL-23	11.13
	CW	WITHOLDING TAX	17-JUL-23	11.13-
	DV	DIVIDEND RECEIVED	16-OCT-23	33.39
	DV	DIVIDEND RECEIVED	16-OCT-23	11.13
	CW	ADR OFFSET/WITHOLD	17-OCT-23	11.13-
BUNGE GLOBAL SA	DV	DIVIDEND RECEIVED	01-DEC-23	48.36
CHUBB LTD	DV	DIVIDEND RECEIVED	06-JAN-23	168.49
	DV	DIVIDEND RECEIVED	10-APR-23	168.49
	DV	DIVIDEND RECEIVED	07-JUL-23	174.58
	DV	DIVIDEND RECEIVED	06-OCT-23	174.58
GARMIN LTD	DV	DIVIDEND RECEIVED	31-MAR-23	52.56
	DV	DIVIDEND RECEIVED	30-JUN-23	52.56
	DV	DIVIDEND RECEIVED	29-SEP-23	52.56
	DV	DIVIDEND RECEIVED	29-DEC-23	52.56
TE CONNECTIVITY LTD	DV	DIVIDEND RECEIVED	03-MAR-23	86.24
	DV	DIVIDEND RECEIVED	02-JUN-23	90.86
	DV	DIVIDEND RECEIVED	01-SEP-23	90.86

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	01-DEC-23	90.86
LYONDELLBASELL INDUSTRIES NV	DV	DIVIDEND RECEIVED	13-MAR-23	147.56
	DV	DIVIDEND RECEIVED	06-JUN-23	155.00
	DV	DIVIDEND RECEIVED	05-SEP-23	155.00
	DV	DIVIDEND RECEIVED	04-DEC-23	155.00
NXP SEMICONDUCTORS NV	DV	DIVIDEND RECEIVED	06-JAN-23	89.79
	DV	DIVIDEND RECEIVED	05-APR-23	107.74
	DV	DIVIDEND RECEIVED	05-APR-23	19.01
	CW	TAX WITHHOLD	05-APR-23	19.01-
	DV	DIVIDEND RECEIVED	06-JUL-23	107.74
	DV	DIVIDEND RECEIVED	06-JUL-23	19.01
	CW	OFFSET TAX WITHHOLD	06-JUL-23	19.01-
	DV	DIVIDEND RECEIVED	05-OCT-23	107.74
	DV	DIVIDEND RECEIVED	05-OCT-23	19.01
	CW	WITH HOLD TAX	05-OCT-23	19.01-
AFLAC INC	DV	DIVIDEND RECEIVED	01-MAR-23	115.50
	DV	DIVIDEND RECEIVED	01-JUN-23	115.50

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	01-SEP-23	115.50
	DV	DIVIDEND RECEIVED	01-DEC-23	111.30
AES CORP/THE	DV	DIVIDEND RECEIVED	15-FEB-23	52.09
	DV	DIVIDEND RECEIVED	15-MAY-23	52.09
	DV	DIVIDEND RECEIVED	15-AUG-23	52.09
	DV	DIVIDEND RECEIVED	15-NOV-23	52.09
AT&T INC	DV	DIVIDEND RECEIVED	01-FEB-23	956.82
	DV	DIVIDEND RECEIVED	01-MAY-23	956.82
	DV	DIVIDEND RECEIVED	01-AUG-23	970.70
	DV	DIVIDEND RECEIVED	01-NOV-23	970.70
ABBOTT LABORATORIES	DV	DIVIDEND RECEIVED	15-FEB-23	431.97
	DV	DIVIDEND RECEIVED	15-MAY-23	431.97
	DV	DIVIDEND RECEIVED	15-AUG-23	431.97
	DV	DIVIDEND RECEIVED	15-NOV-23	431.97
ABBVIE INC	DV	DIVIDEND RECEIVED	15-FEB-23	1,268.36
	DV	DIVIDEND RECEIVED	15-MAY-23	1,274.28
	DV	DIVIDEND RECEIVED	15-AUG-23	1,274.28

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	15-NOV-23	1,274.28
ACTIVISION BLIZZARD INC	DV	DIVIDEND RECEIVED	17-AUG-23	346.50
ADVANCE AUTO PARTS INC	DV	DIVIDEND RECEIVED	03-JAN-23	45.00
	DV	DIVIDEND RECEIVED	28-APR-23	45.00
	DV	DIVIDEND RECEIVED	28-JUL-23	7.50
AGILENT TECHNOLOGIES INC	DV	DIVIDEND RECEIVED	25-JAN-23	32.18
	DV	DIVIDEND RECEIVED	26-APR-23	32.18
	DV	DIVIDEND RECEIVED	26-JUL-23	32.18
	DV	DIVIDEND RECEIVED	25-OCT-23	32.18
AIR PRODUCTS AND CHEMICALS INC	DV	DIVIDEND RECEIVED	13-FEB-23	171.72
	DV	DIVIDEND RECEIVED	08-MAY-23	189.00
	DV	DIVIDEND RECEIVED	14-AUG-23	189.00
	DV	DIVIDEND RECEIVED	13-NOV-23	189.00
ALBEMARLE CORP	DV	DIVIDEND RECEIVED	03-JAN-23	22.52
	DV	DIVIDEND RECEIVED	03-APR-23	22.80
	DV	DIVIDEND RECEIVED	03-JUL-23	22.80
	DV	DIVIDEND RECEIVED	02-OCT-23	22.80

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
ALEXANDRIA REAL ESTATE EQUITIE	DV	DIVIDEND RECEIVED	13-JAN-23	85.91
	DV	DIVIDEND RECEIVED	14-APR-23	93.17
	DV	DIVIDEND RECEIVED	14-JUL-23	95.48
	DV	DIVIDEND RECEIVED	13-OCT-23	95.48
ALLIANT ENERGY CORP	DV	DIVIDEND RECEIVED	15-FEB-23	53.40
	DV	DIVIDEND RECEIVED	15-MAY-23	53.40
	DV	DIVIDEND RECEIVED	15-AUG-23	53.40
	DV	DIVIDEND RECEIVED	15-NOV-23	53.40
ALLSTATE CORP/THE	DV	DIVIDEND RECEIVED	03-JAN-23	109.65
	DV	DIVIDEND RECEIVED	03-APR-23	114.81
	DV	DIVIDEND RECEIVED	03-JUL-23	114.81
	DV	DIVIDEND RECEIVED	02-OCT-23	114.81
ALTRIA GROUP INC	DV	DIVIDEND RECEIVED	10-JAN-23	814.04
	DV	DIVIDEND RECEIVED	28-APR-23	814.04
	DV	DIVIDEND RECEIVED	10-JUL-23	814.04
	DV	DIVIDEND RECEIVED	10-OCT-23	848.68
AMERICAN EXPRESS CO	DV	DIVIDEND RECEIVED	10-FEB-23	149.76

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	10-MAY-23	174.60
	DV	DIVIDEND RECEIVED	10-AUG-23	174.60
	DV	DIVIDEND RECEIVED	10-NOV-23	171.00
AMERICAN INTERNATIONAL GROUP I	DV	DIVIDEND RECEIVED	31-MAR-23	115.84
	DV	DIVIDEND RECEIVED	30-JUN-23	130.32
	DV	DIVIDEND RECEIVED	29-SEP-23	130.32
	DV	DIVIDEND RECEIVED	28-DEC-23	125.28
AMERICAN TOWER CORP	DV	DIVIDEND RECEIVED	02-FEB-23	351.00
	DV	DIVIDEND RECEIVED	28-APR-23	351.00
	DV	DIVIDEND RECEIVED	10-JUL-23	353.25
	DV	DIVIDEND RECEIVED	27-OCT-23	364.50
AMERICAN WATER WORKS CO INC	DV	DIVIDEND RECEIVED	01-MAR-23	56.33
	DV	DIVIDEND RECEIVED	01-JUN-23	66.51
	DV	DIVIDEND RECEIVED	01-SEP-23	66.51
	DV	DIVIDEND RECEIVED	01-DEC-23	66.51
AMERISOURCEBERGEN CORP	DV	DIVIDEND RECEIVED	27-FEB-23	38.32
	DV	DIVIDEND RECEIVED	30-MAY-23	38.32

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	28-AUG-23	38.32
	DV	DIVIDEND RECEIVED	27-NOV-23	40.29
AMERIPRISE FINANCIAL INC	DV	DIVIDEND RECEIVED	28-FEB-23	66.25
	DV	DIVIDEND RECEIVED	19-MAY-23	71.55
	DV	DIVIDEND RECEIVED	18-AUG-23	68.85
	DV	DIVIDEND RECEIVED	17-NOV-23	68.85
AMETEK INC	DV	DIVIDEND RECEIVED	31-MAR-23	27.25
	DV	DIVIDEND RECEIVED	30-JUN-23	27.25
	DV	DIVIDEND RECEIVED	29-SEP-23	28.25
	DV	DIVIDEND RECEIVED	22-DEC-23	28.25
AMGEN INC	DV	DIVIDEND RECEIVED	08-MAR-23	547.41
	DV	DIVIDEND RECEIVED	08-JUN-23	553.80
	DV	DIVIDEND RECEIVED	08-SEP-23	553.80
	DV	DIVIDEND RECEIVED	08-DEC-23	560.19
AMPHENOL CORP	DV	DIVIDEND RECEIVED	11-JAN-23	59.22
	DV	DIVIDEND RECEIVED	12-APR-23	60.48
	DV	DIVIDEND RECEIVED	12-JUL-23	60.48

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	11-OCT-23	60.48
ANALOG DEVICES INC	DV	DIVIDEND RECEIVED	08-MAR-23	214.14
	DV	DIVIDEND RECEIVED	14-JUN-23	214.14
	DV	DIVIDEND RECEIVED	14-SEP-23	214.14
	DV	DIVIDEND RECEIVED	14-DEC-23	210.70
ELEVANCE HEALTH INC	DV	DIVIDEND RECEIVED	24-MAR-23	171.68
	DV	DIVIDEND RECEIVED	23-JUN-23	171.68
	DV	DIVIDEND RECEIVED	22-SEP-23	171.68
	DV	DIVIDEND RECEIVED	21-DEC-23	171.68
APA CORP	DV	DIVIDEND RECEIVED	22-FEB-23	38.50
	DV	DIVIDEND RECEIVED	22-MAY-23	38.50
	DV	DIVIDEND RECEIVED	22-AUG-23	38.50
	DV	DIVIDEND RECEIVED	22-NOV-23	38.50
APPLE INC	DV	DIVIDEND RECEIVED	16-FEB-23	1,667.96
	DV	DIVIDEND RECEIVED	18-MAY-23	1,741.20
	DV	DIVIDEND RECEIVED	17-AUG-23	1,737.12
	DV	DIVIDEND RECEIVED	16-NOV-23	1,735.20

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
APPLIED MATERIALS INC	DV	DIVIDEND RECEIVED	16-MAR-23	109.46
	DV	DIVIDEND RECEIVED	15-JUN-23	131.84
	DV	DIVIDEND RECEIVED	14-SEP-23	131.84
	DV	DIVIDEND RECEIVED	14-DEC-23	131.84
ARCHER-DANIELS-MIDLAND CO	DV	DIVIDEND RECEIVED	02-MAR-23	121.95
	DV	DIVIDEND RECEIVED	07-JUN-23	121.95
	DV	DIVIDEND RECEIVED	06-SEP-23	121.95
	DV	DIVIDEND RECEIVED	06-DEC-23	117.90
ASSURANT INC	DV	DIVIDEND RECEIVED	20-MAR-23	18.90
	DV	DIVIDEND RECEIVED	20-JUN-23	18.90
	DV	DIVIDEND RECEIVED	18-SEP-23	18.90
	DV	DIVIDEND RECEIVED	18-DEC-23	19.44
ATMOS ENERGY CORP	DV	DIVIDEND RECEIVED	06-MAR-23	48.10
	DV	DIVIDEND RECEIVED	05-JUN-23	48.10
	DV	DIVIDEND RECEIVED	05-SEP-23	52.54
	DV	DIVIDEND RECEIVED	11-DEC-23	57.16
AUTOMATIC DATA PROCESSING INC	DV	DIVIDEND RECEIVED	03-JAN-23	251.25

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	03-APR-23	251.25
	DV	DIVIDEND RECEIVED	03-JUL-23	251.25
	DV	DIVIDEND RECEIVED	02-OCT-23	251.25
AVALONBAY COMMUNITIES INC	DV	DIVIDEND RECEIVED	17-JAN-23	104.94
	DV	DIVIDEND RECEIVED	17-APR-23	108.90
	DV	DIVIDEND RECEIVED	17-JUL-23	108.90
	DV	DIVIDEND RECEIVED	16-OCT-23	115.50
AVERY DENNISON CORP	DV	DIVIDEND RECEIVED	15-MAR-23	29.25
	DV	DIVIDEND RECEIVED	21-JUN-23	31.59
	DV	DIVIDEND RECEIVED	20-SEP-23	31.59
	DV	DIVIDEND RECEIVED	20-DEC-23	31.59
BAKER HUGHES CO	DV	DIVIDEND RECEIVED	17-FEB-23	92.72
	DV	DIVIDEND RECEIVED	09-JUN-23	92.72
	DV	DIVIDEND RECEIVED	18-AUG-23	97.60
	DV	DIVIDEND RECEIVED	17-NOV-23	97.60
BALL CORP	DV	DIVIDEND RECEIVED	15-MAR-23	30.60
	DV	DIVIDEND RECEIVED	15-JUN-23	30.60

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	15-SEP-23	30.60
	DV	DIVIDEND RECEIVED	15-DEC-23	30.60
BANK OF AMERICA CORP	DV	DIVIDEND RECEIVED	31-MAR-23	744.70
	DV	DIVIDEND RECEIVED	30-JUN-23	744.70
	DV	DIVIDEND RECEIVED	29-SEP-23	812.40
	DV	DIVIDEND RECEIVED	29-DEC-23	816.24
BATH & BODY WORKS INC	DV	DIVIDEND RECEIVED	03-MAR-23	22.00
	DV	DIVIDEND RECEIVED	16-JUN-23	22.00
	DV	DIVIDEND RECEIVED	01-SEP-23	22.00
	DV	DIVIDEND RECEIVED	01-DEC-23	22.00
BAXTER INTERNATIONAL INC	DV	DIVIDEND RECEIVED	03-JAN-23	68.44
	DV	DIVIDEND RECEIVED	03-APR-23	68.44
	DV	DIVIDEND RECEIVED	03-JUL-23	68.44
	DV	DIVIDEND RECEIVED	02-OCT-23	68.44
BECTON DICKINSON & CO	DV	DIVIDEND RECEIVED	31-MAR-23	125.58
	DV	DIVIDEND RECEIVED	30-JUN-23	125.58
	DV	DIVIDEND RECEIVED	29-SEP-23	125.58

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	29-DEC-23	134.90
W R BERKLEY CORP	DV	DIVIDEND RECEIVED	24-JAN-23	49.50
	DV	DIVIDEND RECEIVED	23-MAR-23	9.90
	DV	DIVIDEND RECEIVED	30-JUN-23	10.89
	DV	DIVIDEND RECEIVED	04-OCT-23	49.50
	DV	DIVIDEND RECEIVED	04-OCT-23	10.89
	DV	DIVIDEND RECEIVED	27-DEC-23	10.89
	DV	DIVIDEND RECEIVED	27-DEC-23	49.50
BEST BUY CO INC	DV	DIVIDEND RECEIVED	03-JAN-23	85.36
	DV	DIVIDEND RECEIVED	13-APR-23	89.24
	DV	DIVIDEND RECEIVED	06-JUL-23	89.24
	DV	DIVIDEND RECEIVED	10-OCT-23	89.24
BIO-TECHNE CORP	DV	DIVIDEND RECEIVED	27-FEB-23	6.40
	DV	DIVIDEND RECEIVED	26-MAY-23	6.40
	DV	DIVIDEND RECEIVED	01-SEP-23	6.40
	DV	DIVIDEND RECEIVED	24-NOV-23	6.40
BLACKROCK INC	DV	DIVIDEND RECEIVED	23-MAR-23	365.00

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	23-JUN-23	365.00
	DV	DIVIDEND RECEIVED	22-SEP-23	365.00
	DV	DIVIDEND RECEIVED	22-DEC-23	345.00
BLACKSTONE INC	DV	DIVIDEND RECEIVED	06-NOV-23	277.60
BORGWARNER INC	DV	DIVIDEND RECEIVED	15-MAR-23	19.21
	DV	DIVIDEND RECEIVED	15-JUN-23	19.21
	DV	DIVIDEND RECEIVED	15-SEP-23	12.43
	DV	DIVIDEND RECEIVED	15-DEC-23	12.43
BOSTON PROPERTIES INC	DV	DIVIDEND RECEIVED	30-JAN-23	65.66
	DV	DIVIDEND RECEIVED	28-APR-23	65.66
	DV	DIVIDEND RECEIVED	31-JUL-23	65.66
	DV	DIVIDEND RECEIVED	31-OCT-23	65.66
BRISTOL-MYERS SQUIBB CO	DV	DIVIDEND RECEIVED	01-FEB-23	588.81
	DV	DIVIDEND RECEIVED	01-MAY-23	588.81
	DV	DIVIDEND RECEIVED	01-AUG-23	588.81
	DV	DIVIDEND RECEIVED	01-NOV-23	588.81
BROADRIDGE FINANCIAL SOLUTIONS	DV	DIVIDEND RECEIVED	05-JAN-23	39.88

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	05-APR-23	39.88
	DV	DIVIDEND RECEIVED	06-JUL-23	39.88
	DV	DIVIDEND RECEIVED	05-OCT-23	44.00
BROADCOM INC	DV	DIVIDEND RECEIVED	31-MAR-23	938.40
	DV	DIVIDEND RECEIVED	30-JUN-23	938.40
	DV	DIVIDEND RECEIVED	29-SEP-23	929.20
	DV	DIVIDEND RECEIVED	29-DEC-23	1,128.75
BROWN & BROWN INC	DV	DIVIDEND RECEIVED	15-FEB-23	12.65
	DV	DIVIDEND RECEIVED	17-MAY-23	12.65
	DV	DIVIDEND RECEIVED	16-AUG-23	12.65
	DV	DIVIDEND RECEIVED	15-NOV-23	14.30
BROWN-FORMAN CORP	DV	DIVIDEND RECEIVED	03-JAN-23	17.67
	DV	DIVIDEND RECEIVED	03-APR-23	17.67
	DV	DIVIDEND RECEIVED	03-JUL-23	17.67
	DV	DIVIDEND RECEIVED	02-OCT-23	17.67
CBOE GLOBAL MARKETS INC	DV	DIVIDEND RECEIVED	15-MAR-23	25.00
	DV	DIVIDEND RECEIVED	15-JUN-23	25.00

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	15-SEP-23	27.50
	DV	DIVIDEND RECEIVED	15-DEC-23	27.50
CDW CORP/DE	DV	DIVIDEND RECEIVED	10-MAR-23	37.76
	DV	DIVIDEND RECEIVED	13-JUN-23	37.76
	DV	DIVIDEND RECEIVED	12-SEP-23	37.76
	DV	DIVIDEND RECEIVED	12-DEC-23	39.68
CF INDUSTRIES HOLDINGS INC	DV	DIVIDEND RECEIVED	28-FEB-23	38.40
	DV	DIVIDEND RECEIVED	31-MAY-23	38.40
	DV	DIVIDEND RECEIVED	31-AUG-23	38.40
	DV	DIVIDEND RECEIVED	30-NOV-23	38.40
CH ROBINSON WORLDWIDE INC	DV	DIVIDEND RECEIVED	03-JAN-23	37.21
	DV	DIVIDEND RECEIVED	03-APR-23	37.21
	DV	DIVIDEND RECEIVED	03-JUL-23	37.21
	DV	DIVIDEND RECEIVED	02-OCT-23	37.21
CIGNA GROUP/THE	DV	DIVIDEND RECEIVED	23-MAR-23	182.04
	DV	DIVIDEND RECEIVED	22-JUN-23	182.04
	DV	DIVIDEND RECEIVED	21-SEP-23	178.35

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	21-DEC-23	178.35
CME GROUP INC	DV	DIVIDEND RECEIVED	18-JAN-23	774.00
	DV	DIVIDEND RECEIVED	27-MAR-23	192.50
	DV	DIVIDEND RECEIVED	27-JUN-23	192.50
	DV	DIVIDEND RECEIVED	27-SEP-23	192.50
	DV	DIVIDEND RECEIVED	28-DEC-23	194.70
CMS ENERGY CORP	DV	DIVIDEND RECEIVED	28-FEB-23	66.79
	DV	DIVIDEND RECEIVED	31-MAY-23	66.79
	DV	DIVIDEND RECEIVED	31-AUG-23	66.79
	DV	DIVIDEND RECEIVED	30-NOV-23	66.79
CSX CORP	DV	DIVIDEND RECEIVED	15-MAR-23	111.87
	DV	DIVIDEND RECEIVED	15-JUN-23	111.87
	DV	DIVIDEND RECEIVED	15-SEP-23	109.34
	DV	DIVIDEND RECEIVED	15-DEC-23	109.34
CVS HEALTH CORP	DV	DIVIDEND RECEIVED	01-FEB-23	384.18
	DV	DIVIDEND RECEIVED	01-MAY-23	378.73
	DV	DIVIDEND RECEIVED	01-AUG-23	378.73

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	01-NOV-23	378.73
COTERRA ENERGY INC	DV	DIVIDEND RECEIVED	30-MAR-23	218.31
	DV	DIVIDEND RECEIVED	09-JUN-23	76.60
	DV	DIVIDEND RECEIVED	31-AUG-23	76.60
	DV	DIVIDEND RECEIVED	30-NOV-23	76.60
CAMDEN PROPERTY TRUST	DV	DIVIDEND RECEIVED	17-JAN-23	45.12
	DV	DIVIDEND RECEIVED	17-APR-23	54.00
	DV	DIVIDEND RECEIVED	17-JUL-23	54.00
	DV	DIVIDEND RECEIVED	17-OCT-23	54.00
CAMPBELL SOUP CO	DV	DIVIDEND RECEIVED	30-JAN-23	35.15
	DV	DIVIDEND RECEIVED	01-MAY-23	35.15
	DV	DIVIDEND RECEIVED	31-JUL-23	35.15
	DV	DIVIDEND RECEIVED	30-OCT-23	35.15
CAPITAL ONE FINANCIAL CORP	DV	DIVIDEND RECEIVED	17-FEB-23	112.80
	DV	DIVIDEND RECEIVED	26-MAY-23	112.80
	DV	DIVIDEND RECEIVED	18-AUG-23	112.80
	DV	DIVIDEND RECEIVED	24-NOV-23	112.80

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
CARDINAL HEALTH INC	DV	DIVIDEND RECEIVED	17-JAN-23	65.93
	DV	DIVIDEND RECEIVED	17-APR-23	65.93
	DV	DIVIDEND RECEIVED	17-JUL-23	62.58
	DV	DIVIDEND RECEIVED	16-OCT-23	62.58
CARRIER GLOBAL CORP	DV	DIVIDEND RECEIVED	10-FEB-23	75.48
	DV	DIVIDEND RECEIVED	24-MAY-23	75.48
	DV	DIVIDEND RECEIVED	10-AUG-23	75.48
	DV	DIVIDEND RECEIVED	20-NOV-23	75.48
CATERPILLAR INC	DV	DIVIDEND RECEIVED	17-FEB-23	302.40
	DV	DIVIDEND RECEIVED	19-MAY-23	302.40
	DV	DIVIDEND RECEIVED	18-AUG-23	327.60
	DV	DIVIDEND RECEIVED	20-NOV-23	327.60
CELANESE CORP	DV	DIVIDEND RECEIVED	07-MAR-23	35.70
	DV	DIVIDEND RECEIVED	15-MAY-23	35.70
	DV	DIVIDEND RECEIVED	14-AUG-23	35.70
	DV	DIVIDEND RECEIVED	13-NOV-23	35.70
CENTERPOINT ENERGY INC	DV	DIVIDEND RECEIVED	09-MAR-23	56.24

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	08-JUN-23	56.24
	DV	DIVIDEND RECEIVED	14-SEP-23	56.24
	DV	DIVIDEND RECEIVED	14-DEC-23	59.20
CHEVRON CORP	DV	DIVIDEND RECEIVED	10-MAR-23	1,307.66
	DV	DIVIDEND RECEIVED	12-JUN-23	1,307.66
	DV	DIVIDEND RECEIVED	11-SEP-23	1,313.70
	DV	DIVIDEND RECEIVED	11-DEC-23	1,313.70
CHURCH & DWIGHT CO INC	DV	DIVIDEND RECEIVED	01-MAR-23	31.34
	DV	DIVIDEND RECEIVED	01-JUN-23	31.34
	DV	DIVIDEND RECEIVED	01-SEP-23	31.34
	DV	DIVIDEND RECEIVED	01-DEC-23	33.25
CINCINNATI FINANCIAL CORP	DV	DIVIDEND RECEIVED	13-JAN-23	53.13
	DV	DIVIDEND RECEIVED	14-APR-23	57.75
	DV	DIVIDEND RECEIVED	14-JUL-23	57.75
	DV	DIVIDEND RECEIVED	16-OCT-23	57.75
CISCO SYSTEMS INC	DV	DIVIDEND RECEIVED	25-JAN-23	761.14
	DV	DIVIDEND RECEIVED	26-APR-23	781.17

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	26-JUL-23	781.17
	DV	DIVIDEND RECEIVED	25-OCT-23	781.17
CINTAS CORP	DV	DIVIDEND RECEIVED	15-MAR-23	47.15
	DV	DIVIDEND RECEIVED	15-JUN-23	48.30
	DV	DIVIDEND RECEIVED	15-SEP-23	56.70
	DV	DIVIDEND RECEIVED	15-DEC-23	56.70
CITIGROUP INC	DV	DIVIDEND RECEIVED	24-FEB-23	476.85
	DV	DIVIDEND RECEIVED	26-MAY-23	476.85
	DV	DIVIDEND RECEIVED	25-AUG-23	505.09
	DV	DIVIDEND RECEIVED	22-NOV-23	505.09
CITIZENS FINANCIAL GROUP INC	DV	DIVIDEND RECEIVED	14-FEB-23	98.28
	DV	DIVIDEND RECEIVED	17-MAY-23	98.28
	DV	DIVIDEND RECEIVED	16-AUG-23	98.28
	DV	DIVIDEND RECEIVED	15-NOV-23	98.28
CLOROX CO/THE	DV	DIVIDEND RECEIVED	10-FEB-23	68.44
	DV	DIVIDEND RECEIVED	12-MAY-23	68.44
	DV	DIVIDEND RECEIVED	25-AUG-23	69.60

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	09-NOV-23	69.60
COCA-COLA CO/THE	DV	DIVIDEND RECEIVED	03-APR-23	870.32
	DV	DIVIDEND RECEIVED	03-JUL-23	870.32
	DV	DIVIDEND RECEIVED	02-OCT-23	876.30
	DV	DIVIDEND RECEIVED	15-DEC-23	881.36
COGNIZANT TECHNOLOGY SOLUTIONS	DV	DIVIDEND RECEIVED	28-FEB-23	71.92
	DV	DIVIDEND RECEIVED	30-MAY-23	71.92
	DV	DIVIDEND RECEIVED	29-AUG-23	71.92
	DV	DIVIDEND RECEIVED	30-NOV-23	71.92
COLGATE-PALMOLIVE CO	DV	DIVIDEND RECEIVED	14-FEB-23	190.82
	DV	DIVIDEND RECEIVED	15-MAY-23	194.88
	DV	DIVIDEND RECEIVED	15-AUG-23	194.88
	DV	DIVIDEND RECEIVED	15-NOV-23	194.88
COMCAST CORP	DV	DIVIDEND RECEIVED	25-JAN-23	565.11
	DV	DIVIDEND RECEIVED	26-APR-23	595.37
	DV	DIVIDEND RECEIVED	26-JUL-23	590.44
	DV	DIVIDEND RECEIVED	25-OCT-23	584.35

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
COMERICA INC	DV	DIVIDEND RECEIVED	03-JAN-23	42.16
	DV	DIVIDEND RECEIVED	03-APR-23	44.02
	DV	DIVIDEND RECEIVED	03-JUL-23	44.02
	DV	DIVIDEND RECEIVED	02-OCT-23	44.02
CONAGRA BRANDS INC	DV	DIVIDEND RECEIVED	02-MAR-23	74.58
	DV	DIVIDEND RECEIVED	01-JUN-23	74.58
	DV	DIVIDEND RECEIVED	31-AUG-23	79.10
	DV	DIVIDEND RECEIVED	30-NOV-23	79.10
CONOCOPHILLIPS	DV	DIVIDEND RECEIVED	13-JAN-23	422.80
	DV	DIVIDEND RECEIVED	01-MAR-23	308.04
	DV	DIVIDEND RECEIVED	14-APR-23	362.40
	DV	DIVIDEND RECEIVED	01-JUN-23	308.04
	DV	DIVIDEND RECEIVED	14-JUL-23	355.20
	DV	DIVIDEND RECEIVED	01-SEP-23	301.92
	DV	DIVIDEND RECEIVED	16-OCT-23	351.60
	DV	DIVIDEND RECEIVED	01-DEC-23	342.78
CONSOLIDATED EDISON INC	DV	DIVIDEND RECEIVED	15-MAR-23	135.27

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	15-JUN-23	135.27
	DV	DIVIDEND RECEIVED	15-SEP-23	135.27
	DV	DIVIDEND RECEIVED	15-DEC-23	135.27
CONSTELLATION BRANDS INC	DV	DIVIDEND RECEIVED	22-FEB-23	61.60
	DV	DIVIDEND RECEIVED	18-MAY-23	70.31
	DV	DIVIDEND RECEIVED	24-AUG-23	70.31
	DV	DIVIDEND RECEIVED	17-NOV-23	70.31
COOPER COS INC/THE	DV	DIVIDEND RECEIVED	10-FEB-23	0.69
	DV	DIVIDEND RECEIVED	11-AUG-23	0.69
CORNING INC	DV	DIVIDEND RECEIVED	30-MAR-23	101.36
	DV	DIVIDEND RECEIVED	29-JUN-23	101.36
	DV	DIVIDEND RECEIVED	28-SEP-23	101.36
	DV	DIVIDEND RECEIVED	15-DEC-23	101.36
CORTEVA INC	DV	DIVIDEND RECEIVED	15-MAR-23	51.60
	DV	DIVIDEND RECEIVED	15-JUN-23	51.60
	DV	DIVIDEND RECEIVED	15-SEP-23	55.04
	DV	DIVIDEND RECEIVED	15-DEC-23	55.04

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
COSTCO WHOLESALE CORP	DV	DIVIDEND RECEIVED	17-FEB-23	191.70
	DV	DIVIDEND RECEIVED	19-MAY-23	221.34
	DV	DIVIDEND RECEIVED	08-SEP-23	221.34
	DV	DIVIDEND RECEIVED	17-NOV-23	222.36
CROWN CASTLE INC	DV	DIVIDEND RECEIVED	31-MAR-23	328.65
	DV	DIVIDEND RECEIVED	30-JUN-23	328.65
	DV	DIVIDEND RECEIVED	29-SEP-23	328.65
	DV	DIVIDEND RECEIVED	29-DEC-23	328.65
CUMMINS INC	DV	DIVIDEND RECEIVED	09-MAR-23	105.19
	DV	DIVIDEND RECEIVED	01-JUN-23	105.19
	DV	DIVIDEND RECEIVED	07-SEP-23	112.56
	DV	DIVIDEND RECEIVED	07-DEC-23	115.92
DR HORTON INC	DV	DIVIDEND RECEIVED	14-FEB-23	38.50
	DV	DIVIDEND RECEIVED	10-MAY-23	38.50
	DV	DIVIDEND RECEIVED	14-AUG-23	38.50
	DV	DIVIDEND RECEIVED	28-NOV-23	46.20
DANAHER CORP	DV	DIVIDEND RECEIVED	27-JAN-23	79.50

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	28-APR-23	85.86
	DV	DIVIDEND RECEIVED	28-JUL-23	87.75
	DV	DIVIDEND RECEIVED	27-OCT-23	86.94
DARDEN RESTAURANTS INC	DV	DIVIDEND RECEIVED	01-FEB-23	73.81
	DV	DIVIDEND RECEIVED	01-MAY-23	73.81
	DV	DIVIDEND RECEIVED	01-AUG-23	79.91
	DV	DIVIDEND RECEIVED	01-NOV-23	79.91
DEERE & CO	DV	DIVIDEND RECEIVED	08-FEB-23	159.60
	DV	DIVIDEND RECEIVED	08-MAY-23	165.00
	DV	DIVIDEND RECEIVED	08-AUG-23	165.00
	DV	DIVIDEND RECEIVED	08-NOV-23	178.20
DELTA AIR LINES INC	DV	DIVIDEND RECEIVED	07-AUG-23	30.20
	DV	DIVIDEND RECEIVED	02-NOV-23	30.20
DENTSPLY SIRONA INC	DV	DIVIDEND RECEIVED	13-JAN-23	12.88
	DV	DIVIDEND RECEIVED	14-APR-23	14.42
	DV	DIVIDEND RECEIVED	14-JUL-23	14.42
	DV	DIVIDEND RECEIVED	13-OCT-23	14.42

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
DEVON ENERGY CORP	DV	DIVIDEND RECEIVED	31-MAR-23	280.35
	DV	DIVIDEND RECEIVED	30-JUN-23	226.80
	DV	DIVIDEND RECEIVED	29-SEP-23	154.35
	DV	DIVIDEND RECEIVED	29-DEC-23	242.55
DIAMONDBACK ENERGY INC	DV	DIVIDEND RECEIVED	10-MAR-23	184.90
	DV	DIVIDEND RECEIVED	10-MAR-23	68.80
	DV	DIVIDEND RECEIVED	18-MAY-23	2.58
	DV	DIVIDEND RECEIVED	18-MAY-23	68.80
	DV	DIVIDEND RECEIVED	17-AUG-23	72.24
	DV	DIVIDEND RECEIVED	24-NOV-23	72.24
	DV	DIVIDEND RECEIVED	24-NOV-23	217.58
DIGITAL REALTY TRUST INC	DV	DIVIDEND RECEIVED	13-JAN-23	169.58
	DV	DIVIDEND RECEIVED	31-MAR-23	169.58
	DV	DIVIDEND RECEIVED	30-JUN-23	169.58
	DV	DIVIDEND RECEIVED	29-SEP-23	169.58
DISCOVER FINANCIAL SERVICES	DV	DIVIDEND RECEIVED	09-MAR-23	78.60
	DV	DIVIDEND RECEIVED	08-JUN-23	91.70

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	07-SEP-23	86.80
	DV	DIVIDEND RECEIVED	07-DEC-23	86.80
DOLLAR GENERAL CORP	DV	DIVIDEND RECEIVED	17-JAN-23	60.50
	DV	DIVIDEND RECEIVED	25-APR-23	64.90
	DV	DIVIDEND RECEIVED	25-JUL-23	64.90
	DV	DIVIDEND RECEIVED	24-OCT-23	64.90
DOMINO'S PIZZA INC	DV	DIVIDEND RECEIVED	30-MAR-23	20.57
	DV	DIVIDEND RECEIVED	30-JUN-23	20.57
	DV	DIVIDEND RECEIVED	29-SEP-23	20.57
	DV	DIVIDEND RECEIVED	29-DEC-23	20.57
DOVER CORP	DV	DIVIDEND RECEIVED	15-MAR-23	34.34
	DV	DIVIDEND RECEIVED	15-JUN-23	34.34
	DV	DIVIDEND RECEIVED	15-SEP-23	34.68
	DV	DIVIDEND RECEIVED	15-DEC-23	34.68
DOW INC	DV	DIVIDEND RECEIVED	10-MAR-23	244.30
	DV	DIVIDEND RECEIVED	09-JUN-23	244.30
	DV	DIVIDEND RECEIVED	08-SEP-23	244.30

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	08-DEC-23	244.30
DUPONT DE NEMOURS INC	DV	DIVIDEND RECEIVED	15-MAR-23	87.84
	DV	DIVIDEND RECEIVED	15-JUN-23	79.20
	DV	DIVIDEND RECEIVED	15-SEP-23	79.20
	DV	DIVIDEND RECEIVED	15-DEC-23	79.20
EOG RESOURCES INC	DV	DIVIDEND RECEIVED	31-JAN-23	233.48
	DV	DIVIDEND RECEIVED	30-MAR-23	283.00
	DV	DIVIDEND RECEIVED	28-APR-23	233.48
	DV	DIVIDEND RECEIVED	31-JUL-23	233.48
	DV	DIVIDEND RECEIVED	31-OCT-23	233.48
	DV	DIVIDEND RECEIVED	29-DEC-23	424.50
EQT CORP	DV	DIVIDEND RECEIVED	01-MAR-23	26.70
	DV	DIVIDEND RECEIVED	01-JUN-23	26.70
	DV	DIVIDEND RECEIVED	01-SEP-23	26.70
	DV	DIVIDEND RECEIVED	01-DEC-23	28.04
EASTMAN CHEMICAL CO	DV	DIVIDEND RECEIVED	06-JAN-23	49.77
	DV	DIVIDEND RECEIVED	10-APR-23	49.77

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	07-JUL-23	49.77
	DV	DIVIDEND RECEIVED	06-OCT-23	49.77
EBAY INC	DV	DIVIDEND RECEIVED	24-MAR-23	66.75
	DV	DIVIDEND RECEIVED	16-JUN-23	66.75
	DV	DIVIDEND RECEIVED	15-SEP-23	66.75
	DV	DIVIDEND RECEIVED	15-DEC-23	66.75
ECOLAB INC	DV	DIVIDEND RECEIVED	17-JAN-23	62.54
	DV	DIVIDEND RECEIVED	17-APR-23	62.54
	DV	DIVIDEND RECEIVED	17-JUL-23	62.54
	DV	DIVIDEND RECEIVED	16-OCT-23	65.72
ELECTRONIC ARTS INC	DV	DIVIDEND RECEIVED	22-MAR-23	24.13
	DV	DIVIDEND RECEIVED	21-JUN-23	24.13
	DV	DIVIDEND RECEIVED	20-SEP-23	24.13
	DV	DIVIDEND RECEIVED	20-DEC-23	22.99
EMERSON ELECTRIC CO	DV	DIVIDEND RECEIVED	10-MAR-23	149.24
	DV	DIVIDEND RECEIVED	09-JUN-23	144.04
	DV	DIVIDEND RECEIVED	11-SEP-23	144.04

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	11-DEC-23	145.43
EQUIFAX INC	DV	DIVIDEND RECEIVED	15-MAR-23	22.62
	DV	DIVIDEND RECEIVED	15-JUN-23	22.62
	DV	DIVIDEND RECEIVED	15-SEP-23	22.62
	DV	DIVIDEND RECEIVED	15-DEC-23	22.62
EQUINIX INC	DV	DIVIDEND RECEIVED	22-MAR-23	153.45
	DV	DIVIDEND RECEIVED	21-JUN-23	153.45
	DV	DIVIDEND RECEIVED	20-SEP-23	156.86
	DV	DIVIDEND RECEIVED	13-DEC-23	195.96
EQUITY RESIDENTIAL	DV	DIVIDEND RECEIVED	13-JAN-23	100.63
	DV	DIVIDEND RECEIVED	14-APR-23	106.66
	DV	DIVIDEND RECEIVED	14-JUL-23	106.66
	DV	DIVIDEND RECEIVED	13-OCT-23	106.66
ESSEX PROPERTY TRUST INC	DV	DIVIDEND RECEIVED	13-JAN-23	68.20
	DV	DIVIDEND RECEIVED	14-APR-23	71.61
	DV	DIVIDEND RECEIVED	14-JUL-23	71.61
	DV	DIVIDEND RECEIVED	13-OCT-23	71.61

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
EVERSOURCE ENERGY	DV	DIVIDEND RECEIVED	31-MAR-23	109.35
	DV	DIVIDEND RECEIVED	30-JUN-23	115.43
	DV	DIVIDEND RECEIVED	29-SEP-23	115.43
	DV	DIVIDEND RECEIVED	29-DEC-23	115.43
EXPEDITORS INTERNATIONAL OF WA	DV	DIVIDEND RECEIVED	15-JUN-23	55.20
	DV	DIVIDEND RECEIVED	15-DEC-23	50.37
EXTRA SPACE STORAGE INC	DV	DIVIDEND RECEIVED	31-MAR-23	102.06
	DV	DIVIDEND RECEIVED	30-JUN-23	102.06
	DV	DIVIDEND RECEIVED	19-JUL-23	63.63
	DV	DIVIDEND RECEIVED	29-SEP-23	62.83
	DV	DIVIDEND RECEIVED	29-DEC-23	166.86
EXXON MOBIL CORP	DV	DIVIDEND RECEIVED	10-MAR-23	1,817.27
	DV	DIVIDEND RECEIVED	09-JUN-23	1,823.64
	DV	DIVIDEND RECEIVED	11-SEP-23	1,800.89
	DV	DIVIDEND RECEIVED	11-DEC-23	1,886.70
FMC CORP	DV	DIVIDEND RECEIVED	19-JAN-23	34.80
	DV	DIVIDEND RECEIVED	20-APR-23	34.80

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	20-JUL-23	34.80
	DV	DIVIDEND RECEIVED	19-OCT-23	34.80
FACTSET RESEARCH SYSTEMS INC	DV	DIVIDEND RECEIVED	16-MAR-23	16.02
	DV	DIVIDEND RECEIVED	15-JUN-23	17.64
	DV	DIVIDEND RECEIVED	21-SEP-23	17.64
	DV	DIVIDEND RECEIVED	21-DEC-23	17.64
FASTENAL CO	DV	DIVIDEND RECEIVED	02-MAR-23	94.85
	DV	DIVIDEND RECEIVED	25-MAY-23	94.85
	DV	DIVIDEND RECEIVED	24-AUG-23	94.85
	DV	DIVIDEND RECEIVED	24-NOV-23	94.85
	DV	DIVIDEND RECEIVED	20-DEC-23	102.98
FEDERAL REALTY INVESTMENT TRUS	DV	DIVIDEND RECEIVED	17-JAN-23	37.80
	DV	DIVIDEND RECEIVED	17-APR-23	37.80
	DV	DIVIDEND RECEIVED	17-JUL-23	37.80
	DV	DIVIDEND RECEIVED	16-OCT-23	38.15
FEDEX CORP	DV	DIVIDEND RECEIVED	03-JAN-23	132.25
	DV	DIVIDEND RECEIVED	03-APR-23	132.25

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	03-JUL-23	144.90
	DV	DIVIDEND RECEIVED	02-OCT-23	144.90
FIDELITY NATIONAL INFORMATION	DV	DIVIDEND RECEIVED	24-MAR-23	152.88
	DV	DIVIDEND RECEIVED	23-JUN-23	152.88
	DV	DIVIDEND RECEIVED	22-SEP-23	152.88
	DV	DIVIDEND RECEIVED	22-DEC-23	152.88
FIFTH THIRD BANCORP	DV	DIVIDEND RECEIVED	17-JAN-23	106.26
	DV	DIVIDEND RECEIVED	17-APR-23	106.26
	DV	DIVIDEND RECEIVED	17-JUL-23	106.26
	DV	DIVIDEND RECEIVED	16-OCT-23	112.70
FIRST REPUBLIC BANK/CA	DV	DIVIDEND RECEIVED	09-FEB-23	23.76
FORD MOTOR CO	DV	DIVIDEND RECEIVED	01-MAR-23	1,511.20
	DV	DIVIDEND RECEIVED	01-JUN-23	288.15
	DV	DIVIDEND RECEIVED	01-SEP-23	288.15
	DV	DIVIDEND RECEIVED	01-DEC-23	288.15
FORTIVE CORP	DV	DIVIDEND RECEIVED	31-MAR-23	11.83
	DV	DIVIDEND RECEIVED	30-JUN-23	11.83

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	29-SEP-23	11.83
	DV	DIVIDEND RECEIVED	29-DEC-23	13.52
FOX CORP	DV	DIVIDEND RECEIVED	29-MAR-23	37.75
	DV	DIVIDEND RECEIVED	27-SEP-23	34.06
FOX CORP	DV	DIVIDEND RECEIVED	29-MAR-23	17.25
	DV	DIVIDEND RECEIVED	27-SEP-23	17.94
FRANKLIN RESOURCES INC	DV	DIVIDEND RECEIVED	13-JAN-23	39.60
	DV	DIVIDEND RECEIVED	14-APR-23	39.60
	DV	DIVIDEND RECEIVED	14-JUL-23	39.60
	DV	DIVIDEND RECEIVED	13-OCT-23	39.60
FREEPORT-MCMORAN INC	DV	DIVIDEND RECEIVED	01-FEB-23	103.80
	DV	DIVIDEND RECEIVED	01-MAY-23	51.90
	DV	DIVIDEND RECEIVED	01-MAY-23	51.90
	DV	DIVIDEND RECEIVED	01-AUG-23	51.90
	DV	DIVIDEND RECEIVED	01-AUG-23	51.90
	DV	DIVIDEND RECEIVED	01-NOV-23	103.80
GE HEALTHCARE INC	DV	DIVIDEND RECEIVED	15-JUN-23	5.25

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	15-AUG-23	5.73
	DV	DIVIDEND RECEIVED	15-NOV-23	5.73
ARTHUR J GALLAGHER & CO	DV	DIVIDEND RECEIVED	17-MAR-23	55.55
	DV	DIVIDEND RECEIVED	16-JUN-23	55.55
	DV	DIVIDEND RECEIVED	15-SEP-23	57.75
	DV	DIVIDEND RECEIVED	15-DEC-23	57.75
GENERAL DYNAMICS CORP	DV	DIVIDEND RECEIVED	10-FEB-23	137.34
	DV	DIVIDEND RECEIVED	12-MAY-23	143.88
	DV	DIVIDEND RECEIVED	11-AUG-23	143.88
	DV	DIVIDEND RECEIVED	10-NOV-23	143.88
GENERAL ELECTRIC CO	DV	DIVIDEND RECEIVED	25-JAN-23	42.08
	DV	DIVIDEND RECEIVED	25-APR-23	42.48
	DV	DIVIDEND RECEIVED	25-JUL-23	42.48
	DV	DIVIDEND RECEIVED	25-OCT-23	42.48
GENERAL MILLS INC	DV	DIVIDEND RECEIVED	01-FEB-23	153.90
	DV	DIVIDEND RECEIVED	01-MAY-23	153.90
	DV	DIVIDEND RECEIVED	01-AUG-23	168.15

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	01-NOV-23	168.15
GENERAL MOTORS CO	DV	DIVIDEND RECEIVED	16-MAR-23	62.73
	DV	DIVIDEND RECEIVED	15-JUN-23	62.73
	DV	DIVIDEND RECEIVED	14-SEP-23	61.20
	DV	DIVIDEND RECEIVED	14-DEC-23	61.20
GENUINE PARTS CO	DV	DIVIDEND RECEIVED	03-JAN-23	59.97
	DV	DIVIDEND RECEIVED	03-APR-23	63.65
	DV	DIVIDEND RECEIVED	03-JUL-23	63.65
	DV	DIVIDEND RECEIVED	02-OCT-23	63.65
GILEAD SCIENCES INC	DV	DIVIDEND RECEIVED	30-MAR-23	454.50
	DV	DIVIDEND RECEIVED	29-JUN-23	454.50
	DV	DIVIDEND RECEIVED	28-SEP-23	454.50
	DV	DIVIDEND RECEIVED	28-DEC-23	459.00
GLOBAL PAYMENTS INC	DV	DIVIDEND RECEIVED	31-MAR-23	33.00
	DV	DIVIDEND RECEIVED	30-JUN-23	33.00
	DV	DIVIDEND RECEIVED	29-SEP-23	33.00
	DV	DIVIDEND RECEIVED	29-DEC-23	31.75

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
GLOBE LIFE INC	DV	DIVIDEND RECEIVED	01-FEB-23	9.13
	DV	DIVIDEND RECEIVED	01-MAY-23	9.90
	DV	DIVIDEND RECEIVED	01-AUG-23	9.90
	DV	DIVIDEND RECEIVED	01-NOV-23	9.90
GOLDMAN SACHS GROUP INC/THE	DV	DIVIDEND RECEIVED	30-MAR-23	410.00
	DV	DIVIDEND RECEIVED	29-JUN-23	410.00
	DV	DIVIDEND RECEIVED	28-SEP-23	451.00
	DV	DIVIDEND RECEIVED	28-DEC-23	442.75
WW GRAINGER INC	DV	DIVIDEND RECEIVED	01-MAR-23	37.84
	DV	DIVIDEND RECEIVED	01-JUN-23	40.92
	DV	DIVIDEND RECEIVED	01-SEP-23	40.92
	DV	DIVIDEND RECEIVED	01-DEC-23	40.92
HCA HEALTHCARE INC	DV	DIVIDEND RECEIVED	31-MAR-23	62.40
	DV	DIVIDEND RECEIVED	30-JUN-23	62.40
	DV	DIVIDEND RECEIVED	29-SEP-23	60.60
	DV	DIVIDEND RECEIVED	28-DEC-23	60.60
HP INC	DV	DIVIDEND RECEIVED	04-JAN-23	114.19

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	05-APR-23	114.19
	DV	DIVIDEND RECEIVED	05-JUL-23	114.19
	DV	DIVIDEND RECEIVED	04-OCT-23	114.19
HALLIBURTON CO	DV	DIVIDEND RECEIVED	29-MAR-23	70.08
	DV	DIVIDEND RECEIVED	28-JUN-23	70.08
	DV	DIVIDEND RECEIVED	27-SEP-23	70.08
	DV	DIVIDEND RECEIVED	27-DEC-23	70.08
HARTFORD FINANCIAL SERVICES GR	DV	DIVIDEND RECEIVED	04-JAN-23	68.00
	DV	DIVIDEND RECEIVED	04-APR-23	68.00
	DV	DIVIDEND RECEIVED	05-JUL-23	68.00
	DV	DIVIDEND RECEIVED	03-OCT-23	68.00
HASBRO INC	DV	DIVIDEND RECEIVED	15-FEB-23	42.70
	DV	DIVIDEND RECEIVED	15-MAY-23	42.70
	DV	DIVIDEND RECEIVED	15-AUG-23	42.70
	DV	DIVIDEND RECEIVED	15-NOV-23	42.70
HEALTHPEAK PROPERTIES INTERIM	DV	DIVIDEND RECEIVED	23-FEB-23	76.20
	DV	DIVIDEND RECEIVED	19-MAY-23	76.20

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	18-AUG-23	76.20
	DV	DIVIDEND RECEIVED	20-NOV-23	76.20
JACK HENRY & ASSOCIATES INC	DV	DIVIDEND RECEIVED	24-MAR-23	18.20
	DV	DIVIDEND RECEIVED	15-JUN-23	18.20
	DV	DIVIDEND RECEIVED	28-SEP-23	18.20
	DV	DIVIDEND RECEIVED	22-DEC-23	18.20
HERSHEY CO/THE	DV	DIVIDEND RECEIVED	15-MAR-23	73.56
	DV	DIVIDEND RECEIVED	15-JUN-23	73.56
	DV	DIVIDEND RECEIVED	15-SEP-23	84.63
	DV	DIVIDEND RECEIVED	15-DEC-23	88.21
HESS CORP	DV	DIVIDEND RECEIVED	30-MAR-23	59.06
	DV	DIVIDEND RECEIVED	30-JUN-23	59.06
	DV	DIVIDEND RECEIVED	29-SEP-23	59.06
	DV	DIVIDEND RECEIVED	29-DEC-23	59.06
HEWLETT PACKARD ENTERPRISE CO	DV	DIVIDEND RECEIVED	13-JAN-23	74.04
	DV	DIVIDEND RECEIVED	14-APR-23	74.04
	DV	DIVIDEND RECEIVED	14-JUL-23	74.04

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	13-OCT-23	74.04
HILTON WORLDWIDE HOLDINGS INC	DV	DIVIDEND RECEIVED	31-MAR-23	19.65
	DV	DIVIDEND RECEIVED	30-JUN-23	19.65
	DV	DIVIDEND RECEIVED	29-SEP-23	19.65
	DV	DIVIDEND RECEIVED	29-DEC-23	19.65
HOME DEPOT INC/THE	DV	DIVIDEND RECEIVED	23-MAR-23	1,038.73
	DV	DIVIDEND RECEIVED	15-JUN-23	1,038.73
	DV	DIVIDEND RECEIVED	14-SEP-23	1,038.73
	DV	DIVIDEND RECEIVED	14-DEC-23	1,028.28
HONEYWELL INTERNATIONAL INC	DV	DIVIDEND RECEIVED	10-MAR-23	336.81
	DV	DIVIDEND RECEIVED	02-JUN-23	336.81
	DV	DIVIDEND RECEIVED	01-SEP-23	336.81
	DV	DIVIDEND RECEIVED	01-DEC-23	353.16
HORMEL FOODS CORP	DV	DIVIDEND RECEIVED	15-FEB-23	36.58
	DV	DIVIDEND RECEIVED	15-MAY-23	36.58
	DV	DIVIDEND RECEIVED	15-AUG-23	36.58
	DV	DIVIDEND RECEIVED	15-NOV-23	36.58

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
HOST HOTELS & RESORTS INC	DV	DIVIDEND RECEIVED	17-JAN-23	72.20
	DV	DIVIDEND RECEIVED	17-JAN-23	43.32
	DV	DIVIDEND RECEIVED	17-APR-23	43.32
	DV	DIVIDEND RECEIVED	17-JUL-23	54.15
	DV	DIVIDEND RECEIVED	16-OCT-23	64.98
HOWMET AEROSPACE INC	DV	DIVIDEND RECEIVED	27-FEB-23	7.24
	DV	DIVIDEND RECEIVED	25-MAY-23	7.24
	DV	DIVIDEND RECEIVED	25-AUG-23	7.24
	DV	DIVIDEND RECEIVED	27-NOV-23	9.05
HUBBELL INC	DV	DIVIDEND RECEIVED	15-DEC-23	31.72
HUMANA INC	DV	DIVIDEND RECEIVED	27-JAN-23	48.04
	DV	DIVIDEND RECEIVED	28-APR-23	53.99
	DV	DIVIDEND RECEIVED	28-JUL-23	53.99
	DV	DIVIDEND RECEIVED	27-OCT-23	53.99
JB HUNT TRANSPORT SERVICES INC	DV	DIVIDEND RECEIVED	24-FEB-23	16.80
	DV	DIVIDEND RECEIVED	26-MAY-23	16.80
	DV	DIVIDEND RECEIVED	18-AUG-23	16.80

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	24-NOV-23	16.80
HUNTINGTON BANCSHARES INC/OH	DV	DIVIDEND RECEIVED	03-JAN-23	105.71
	DV	DIVIDEND RECEIVED	03-APR-23	105.71
	DV	DIVIDEND RECEIVED	03-JUL-23	105.71
	DV	DIVIDEND RECEIVED	02-OCT-23	105.71
HUNTINGTON INGALLS INDUSTRIES	DV	DIVIDEND RECEIVED	10-MAR-23	23.56
	DV	DIVIDEND RECEIVED	09-JUN-23	23.56
	DV	DIVIDEND RECEIVED	08-SEP-23	23.56
	DV	DIVIDEND RECEIVED	08-DEC-23	24.70
IDEX CORP	DV	DIVIDEND RECEIVED	27-JAN-23	21.60
	DV	DIVIDEND RECEIVED	23-JUN-23	23.04
	DV	DIVIDEND RECEIVED	28-JUL-23	23.04
	DV	DIVIDEND RECEIVED	27-OCT-23	23.04
ILLINOIS TOOL WORKS INC	DV	DIVIDEND RECEIVED	12-JAN-23	176.85
	DV	DIVIDEND RECEIVED	13-APR-23	176.85
	DV	DIVIDEND RECEIVED	13-JUL-23	176.85
	DV	DIVIDEND RECEIVED	12-OCT-23	189.00

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
INGERSOLL RAND INC	DV	DIVIDEND RECEIVED	24-MAR-23	3.84
	DV	DIVIDEND RECEIVED	22-JUN-23	3.84
	DV	DIVIDEND RECEIVED	21-SEP-23	3.84
	DV	DIVIDEND RECEIVED	14-DEC-23	3.84
INTEL CORP	DV	DIVIDEND RECEIVED	01-MAR-23	725.26
	DV	DIVIDEND RECEIVED	01-JUN-23	251.00
	DV	DIVIDEND RECEIVED	01-SEP-23	255.25
	DV	DIVIDEND RECEIVED	01-DEC-23	257.38
INTERCONTINENTAL EXCHANGE INC	DV	DIVIDEND RECEIVED	31-MAR-23	113.82
	DV	DIVIDEND RECEIVED	30-JUN-23	113.82
	DV	DIVIDEND RECEIVED	29-SEP-23	113.82
	DV	DIVIDEND RECEIVED	29-DEC-23	117.60
INTERNATIONAL BUSINESS MACHINE	DV	DIVIDEND RECEIVED	10-MAR-23	721.05
	DV	DIVIDEND RECEIVED	12-JUN-23	730.40
	DV	DIVIDEND RECEIVED	11-SEP-23	730.40
	DV	DIVIDEND RECEIVED	11-DEC-23	740.36
INTERNATIONAL FLAVORS & FRAGRA	DV	DIVIDEND RECEIVED	06-JAN-23	97.20

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	06-APR-23	97.20
	DV	DIVIDEND RECEIVED	11-JUL-23	97.20
	DV	DIVIDEND RECEIVED	05-OCT-23	97.20
INTERNATIONAL PAPER CO	DV	DIVIDEND RECEIVED	15-MAR-23	84.64
	DV	DIVIDEND RECEIVED	15-JUN-23	84.64
	DV	DIVIDEND RECEIVED	15-SEP-23	84.64
	DV	DIVIDEND RECEIVED	15-DEC-23	84.64
INTERPUBLIC GROUP OF COS INC/T	DV	DIVIDEND RECEIVED	15-MAR-23	57.66
	DV	DIVIDEND RECEIVED	20-JUN-23	57.66
	DV	DIVIDEND RECEIVED	15-SEP-23	57.66
	DV	DIVIDEND RECEIVED	15-DEC-23	57.66
INTUIT INC	DV	DIVIDEND RECEIVED	18-JAN-23	106.08
	DV	DIVIDEND RECEIVED	18-APR-23	106.86
	DV	DIVIDEND RECEIVED	18-JUL-23	106.86
	DV	DIVIDEND RECEIVED	17-OCT-23	123.30
INVITATION HOMES INC	DV	DIVIDEND RECEIVED	28-FEB-23	72.54
	DV	DIVIDEND RECEIVED	26-MAY-23	72.54

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	25-AUG-23	72.54
	DV	DIVIDEND RECEIVED	22-NOV-23	72.54
IRON MOUNTAIN INC	DV	DIVIDEND RECEIVED	05-JAN-23	84.12
	DV	DIVIDEND RECEIVED	05-APR-23	84.12
	DV	DIVIDEND RECEIVED	06-JUL-23	84.12
	DV	DIVIDEND RECEIVED	05-OCT-23	88.40
JPMORGAN CHASE & CO	DV	DIVIDEND RECEIVED	31-JAN-23	1,423.00
	DV	DIVIDEND RECEIVED	01-MAY-23	1,427.00
	DV	DIVIDEND RECEIVED	31-JUL-23	1,427.00
	DV	DIVIDEND RECEIVED	31-OCT-23	1,498.35
JACOBS SOLUTIONS INC	DV	DIVIDEND RECEIVED	24-MAR-23	15.86
	DV	DIVIDEND RECEIVED	23-JUN-23	15.86
	DV	DIVIDEND RECEIVED	25-AUG-23	15.86
	DV	DIVIDEND RECEIVED	09-NOV-23	15.86
JOHNSON & JOHNSON	DV	DIVIDEND RECEIVED	07-MAR-23	1,437.36
	DV	DIVIDEND RECEIVED	06-JUN-23	1,518.44
	DV	DIVIDEND RECEIVED	07-SEP-23	1,400.63

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	05-DEC-23	1,410.15
JUNIPER NETWORKS INC	DV	DIVIDEND RECEIVED	22-MAR-23	34.98
	DV	DIVIDEND RECEIVED	22-JUN-23	34.98
	DV	DIVIDEND RECEIVED	22-SEP-23	34.98
	DV	DIVIDEND RECEIVED	22-DEC-23	34.98
KLA CORP	DV	DIVIDEND RECEIVED	01-MAR-23	88.40
	DV	DIVIDEND RECEIVED	01-JUN-23	89.70
	DV	DIVIDEND RECEIVED	01-SEP-23	87.10
	DV	DIVIDEND RECEIVED	01-DEC-23	97.15
KELLOGG CO	DV	DIVIDEND RECEIVED	15-MAR-23	71.39
	DV	DIVIDEND RECEIVED	15-JUN-23	71.39
	DV	DIVIDEND RECEIVED	15-SEP-23	72.60
	DV	DIVIDEND RECEIVED	15-DEC-23	67.76
KENVUE INC	DV	DIVIDEND RECEIVED	07-SEP-23	168.40
	DV	DIVIDEND RECEIVED	22-NOV-23	168.40
KEURIG DR PEPPER INC	DV	DIVIDEND RECEIVED	20-JAN-23	81.80
	DV	DIVIDEND RECEIVED	14-APR-23	81.80

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	14-JUL-23	81.80
	DV	DIVIDEND RECEIVED	13-OCT-23	106.00
KEYCORP	DV	DIVIDEND RECEIVED	15-MAR-23	90.00
	DV	DIVIDEND RECEIVED	15-JUN-23	90.00
	DV	DIVIDEND RECEIVED	15-SEP-23	90.00
	DV	DIVIDEND RECEIVED	15-DEC-23	90.00
KIMBERLY-CLARK CORP	DV	DIVIDEND RECEIVED	04-JAN-23	184.44
	DV	DIVIDEND RECEIVED	04-APR-23	193.52
	DV	DIVIDEND RECEIVED	05-JUL-23	193.52
	DV	DIVIDEND RECEIVED	03-OCT-23	193.52
KIMCO REALTY CORP	DV	DIVIDEND RECEIVED	23-MAR-23	71.53
	DV	DIVIDEND RECEIVED	22-JUN-23	71.53
	DV	DIVIDEND RECEIVED	21-SEP-23	71.53
	DV	DIVIDEND RECEIVED	21-DEC-23	74.64
	DV	DIVIDEND RECEIVED	21-DEC-23	27.99
KINDER MORGAN INC	DV	DIVIDEND RECEIVED	15-FEB-23	264.74
	DV	DIVIDEND RECEIVED	15-MAY-23	269.51

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	15-AUG-23	269.51
	DV	DIVIDEND RECEIVED	15-NOV-23	269.51
KRAFT HEINZ CO/THE	DV	DIVIDEND RECEIVED	31-MAR-23	153.20
	DV	DIVIDEND RECEIVED	30-JUN-23	153.20
	DV	DIVIDEND RECEIVED	29-SEP-23	153.20
	DV	DIVIDEND RECEIVED	29-DEC-23	153.20
KROGER CO/THE	DV	DIVIDEND RECEIVED	01-MAR-23	82.94
	DV	DIVIDEND RECEIVED	01-JUN-23	82.94
	DV	DIVIDEND RECEIVED	01-SEP-23	92.51
	DV	DIVIDEND RECEIVED	01-DEC-23	92.51
LKQ CORP	DV	DIVIDEND RECEIVED	30-MAR-23	34.65
	DV	DIVIDEND RECEIVED	01-JUN-23	34.65
	DV	DIVIDEND RECEIVED	31-AUG-23	34.65
	DV	DIVIDEND RECEIVED	30-NOV-23	37.80
L3HARRIS TECHNOLOGIES INC	DV	DIVIDEND RECEIVED	24-MAR-23	104.88
	DV	DIVIDEND RECEIVED	16-JUN-23	104.88
	DV	DIVIDEND RECEIVED	19-SEP-23	104.88

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	01-DEC-23	104.88
LABORATORY CORP OF AMERICA HOL	DV	DIVIDEND RECEIVED	13-MAR-23	32.40
	DV	DIVIDEND RECEIVED	08-JUN-23	32.40
	DV	DIVIDEND RECEIVED	08-SEP-23	32.40
	DV	DIVIDEND RECEIVED	12-DEC-23	32.40
LAM RESEARCH CORP	DV	DIVIDEND RECEIVED	04-JAN-23	113.85
	DV	DIVIDEND RECEIVED	05-APR-23	113.85
	DV	DIVIDEND RECEIVED	05-JUL-23	113.85
	DV	DIVIDEND RECEIVED	04-OCT-23	132.00
LAMB WESTON HOLDINGS INC	DV	DIVIDEND RECEIVED	03-MAR-23	19.32
	DV	DIVIDEND RECEIVED	02-JUN-23	19.32
	DV	DIVIDEND RECEIVED	01-SEP-23	19.32
	DV	DIVIDEND RECEIVED	01-DEC-23	19.32
LAS VEGAS SANDS CORP	DV	DIVIDEND RECEIVED	16-AUG-23	34.00
	DV	DIVIDEND RECEIVED	15-NOV-23	34.00
ESTEE LAUDER COS INC/THE	DV	DIVIDEND RECEIVED	15-MAR-23	73.26
	DV	DIVIDEND RECEIVED	15-JUN-23	73.26

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	15-SEP-23	73.26
	DV	DIVIDEND RECEIVED	15-DEC-23	75.24
LEIDOS HOLDINGS INC	DV	DIVIDEND RECEIVED	31-MAR-23	24.84
	DV	DIVIDEND RECEIVED	30-JUN-23	24.84
	DV	DIVIDEND RECEIVED	29-SEP-23	24.84
	DV	DIVIDEND RECEIVED	29-DEC-23	26.22
LENNAR CORP	DV	DIVIDEND RECEIVED	10-FEB-23	48.00
	DV	DIVIDEND RECEIVED	10-MAY-23	48.00
	DV	DIVIDEND RECEIVED	21-JUL-23	48.00
	DV	DIVIDEND RECEIVED	26-OCT-23	48.00
ELI LILLY & CO	DV	DIVIDEND RECEIVED	10-MAR-23	431.66
	DV	DIVIDEND RECEIVED	09-JUN-23	433.92
	DV	DIVIDEND RECEIVED	08-SEP-23	436.18
	DV	DIVIDEND RECEIVED	08-DEC-23	442.96
LINCOLN NATIONAL CORP	DV	DIVIDEND RECEIVED	01-FEB-23	36.00
	DV	DIVIDEND RECEIVED	01-MAY-23	36.00
	DV	DIVIDEND RECEIVED	01-AUG-23	36.00

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
LOCKHEED MARTIN CORP	DV	DIVIDEND RECEIVED	24-MAR-23	342.00
	DV	DIVIDEND RECEIVED	23-JUN-23	333.00
	DV	DIVIDEND RECEIVED	22-SEP-23	333.00
	DV	DIVIDEND RECEIVED	29-DEC-23	349.65
LOEWS CORP	DV	DIVIDEND RECEIVED	07-MAR-23	5.88
	DV	DIVIDEND RECEIVED	06-JUN-23	5.88
	DV	DIVIDEND RECEIVED	29-AUG-23	5.88
	DV	DIVIDEND RECEIVED	05-DEC-23	5.88
LOWE'S COS INC	DV	DIVIDEND RECEIVED	08-FEB-23	316.05
	DV	DIVIDEND RECEIVED	10-MAY-23	308.70
	DV	DIVIDEND RECEIVED	09-AUG-23	323.40
	DV	DIVIDEND RECEIVED	08-NOV-23	315.70
M&T BANK CORP	DV	DIVIDEND RECEIVED	31-MAR-23	111.80
	DV	DIVIDEND RECEIVED	30-JUN-23	111.80
	DV	DIVIDEND RECEIVED	29-SEP-23	105.30
	DV	DIVIDEND RECEIVED	29-DEC-23	105.30
MSCI INC	DV	DIVIDEND RECEIVED	28-FEB-23	53.82

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	31-MAY-23	53.82
	DV	DIVIDEND RECEIVED	31-AUG-23	53.82
	DV	DIVIDEND RECEIVED	30-NOV-23	53.82
MARATHON OIL CORP	DV	DIVIDEND RECEIVED	10-MAR-23	30.80
	DV	DIVIDEND RECEIVED	12-JUN-23	30.80
	DV	DIVIDEND RECEIVED	11-SEP-23	30.80
	DV	DIVIDEND RECEIVED	11-DEC-23	33.88
MARATHON PETROLEUM CORP	DV	DIVIDEND RECEIVED	10-MAR-23	171.00
	DV	DIVIDEND RECEIVED	12-JUN-23	166.50
	DV	DIVIDEND RECEIVED	11-SEP-23	156.00
	DV	DIVIDEND RECEIVED	11-DEC-23	161.70
MARKETAXESS HOLDINGS INC	DV	DIVIDEND RECEIVED	22-FEB-23	12.96
	DV	DIVIDEND RECEIVED	24-MAY-23	12.96
	DV	DIVIDEND RECEIVED	16-AUG-23	12.96
	DV	DIVIDEND RECEIVED	22-NOV-23	12.96
MARSH & MCLENNAN COS INC	DV	DIVIDEND RECEIVED	15-FEB-23	142.19
	DV	DIVIDEND RECEIVED	15-MAY-23	142.19

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	15-AUG-23	171.11
	DV	DIVIDEND RECEIVED	15-NOV-23	171.11
MARRIOTT INTERNATIONAL INC/MD	DV	DIVIDEND RECEIVED	31-MAR-23	53.20
	DV	DIVIDEND RECEIVED	30-JUN-23	69.16
	DV	DIVIDEND RECEIVED	29-SEP-23	65.52
	DV	DIVIDEND RECEIVED	29-DEC-23	63.44
MARTIN MARIETTA MATERIALS INC	DV	DIVIDEND RECEIVED	31-MAR-23	19.14
	DV	DIVIDEND RECEIVED	30-JUN-23	20.46
	DV	DIVIDEND RECEIVED	29-SEP-23	22.94
	DV	DIVIDEND RECEIVED	29-DEC-23	22.94
MASCO CORP	DV	DIVIDEND RECEIVED	13-MAR-23	32.78
	DV	DIVIDEND RECEIVED	12-JUN-23	32.78
	DV	DIVIDEND RECEIVED	28-AUG-23	32.78
	DV	DIVIDEND RECEIVED	27-NOV-23	32.78
MASTERCARD INC	DV	DIVIDEND RECEIVED	09-FEB-23	234.84
	DV	DIVIDEND RECEIVED	09-MAY-23	234.84
	DV	DIVIDEND RECEIVED	09-AUG-23	233.70

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	09-NOV-23	231.99
MCCORMICK & CO INC/MD	DV	DIVIDEND RECEIVED	09-JAN-23	46.02
	DV	DIVIDEND RECEIVED	24-APR-23	46.02
	DV	DIVIDEND RECEIVED	24-JUL-23	46.02
	DV	DIVIDEND RECEIVED	24-OCT-23	46.02
MCDONALD'S CORP	DV	DIVIDEND RECEIVED	15-MAR-23	541.12
	DV	DIVIDEND RECEIVED	20-JUN-23	541.12
	DV	DIVIDEND RECEIVED	18-SEP-23	541.12
	DV	DIVIDEND RECEIVED	15-DEC-23	594.52
MCKESSON CORP	DV	DIVIDEND RECEIVED	03-JAN-23	37.26
	DV	DIVIDEND RECEIVED	03-APR-23	37.26
	DV	DIVIDEND RECEIVED	03-JUL-23	36.18
	DV	DIVIDEND RECEIVED	02-OCT-23	41.54
MERCK & CO INC	DV	DIVIDEND RECEIVED	09-JAN-23	889.14
	DV	DIVIDEND RECEIVED	10-APR-23	900.82
	DV	DIVIDEND RECEIVED	10-JUL-23	900.82
	DV	DIVIDEND RECEIVED	06-OCT-23	906.66

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
METLIFE INC	DV	DIVIDEND RECEIVED	14-MAR-23	162.00
	DV	DIVIDEND RECEIVED	14-JUN-23	168.48
	DV	DIVIDEND RECEIVED	14-SEP-23	168.48
	DV	DIVIDEND RECEIVED	14-DEC-23	160.68
MICROSOFT CORP	DV	DIVIDEND RECEIVED	09-MAR-23	2,458.20
	DV	DIVIDEND RECEIVED	08-JUN-23	2,467.72
	DV	DIVIDEND RECEIVED	14-SEP-23	2,475.20
	DV	DIVIDEND RECEIVED	14-DEC-23	2,741.25
MICROCHIP TECHNOLOGY INC	DV	DIVIDEND RECEIVED	07-MAR-23	95.59
	DV	DIVIDEND RECEIVED	05-JUN-23	102.26
	DV	DIVIDEND RECEIVED	05-SEP-23	109.47
	DV	DIVIDEND RECEIVED	06-DEC-23	117.21
MICRON TECHNOLOGY INC	DV	DIVIDEND RECEIVED	19-JAN-23	60.61
	DV	DIVIDEND RECEIVED	25-APR-23	60.61
	DV	DIVIDEND RECEIVED	25-JUL-23	61.64
	DV	DIVIDEND RECEIVED	25-OCT-23	61.64
MID-AMERICA APARTMENT COMMUNIT	DV	DIVIDEND RECEIVED	31-JAN-23	75.60

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	28-APR-23	75.60
	DV	DIVIDEND RECEIVED	31-JUL-23	75.60
	DV	DIVIDEND RECEIVED	31-OCT-23	75.60
MOLSON COORS BEVERAGE CO	DV	DIVIDEND RECEIVED	17-MAR-23	36.49
	DV	DIVIDEND RECEIVED	15-JUN-23	36.49
	DV	DIVIDEND RECEIVED	15-SEP-23	36.49
	DV	DIVIDEND RECEIVED	15-DEC-23	36.49
MONDELEZ INTERNATIONAL INC	DV	DIVIDEND RECEIVED	13-JAN-23	253.33
	DV	DIVIDEND RECEIVED	14-APR-23	253.33
	DV	DIVIDEND RECEIVED	14-JUL-23	253.33
	DV	DIVIDEND RECEIVED	13-OCT-23	279.65
MONOLITHIC POWER SYSTEMS INC	DV	DIVIDEND RECEIVED	13-JAN-23	15.75
	DV	DIVIDEND RECEIVED	14-APR-23	22.00
	DV	DIVIDEND RECEIVED	14-JUL-23	22.00
	DV	DIVIDEND RECEIVED	13-OCT-23	22.00
MOODY'S CORP	DV	DIVIDEND RECEIVED	17-MAR-23	58.52
	DV	DIVIDEND RECEIVED	09-JUN-23	58.52

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	08-SEP-23	58.52
	DV	DIVIDEND RECEIVED	15-DEC-23	58.52
MORGAN STANLEY	DV	DIVIDEND RECEIVED	15-FEB-23	498.33
	DV	DIVIDEND RECEIVED	15-MAY-23	498.33
	DV	DIVIDEND RECEIVED	15-AUG-23	546.55
	DV	DIVIDEND RECEIVED	15-NOV-23	530.40
MOSAIC CO/THE	DV	DIVIDEND RECEIVED	16-MAR-23	33.20
	DV	DIVIDEND RECEIVED	30-MAR-23	41.50
	DV	DIVIDEND RECEIVED	15-JUN-23	33.20
	DV	DIVIDEND RECEIVED	21-SEP-23	33.20
	DV	DIVIDEND RECEIVED	21-DEC-23	33.20
MOTOROLA SOLUTIONS INC	DV	DIVIDEND RECEIVED	13-JAN-23	70.40
	DV	DIVIDEND RECEIVED	14-APR-23	70.40
	DV	DIVIDEND RECEIVED	14-JUL-23	70.40
	DV	DIVIDEND RECEIVED	13-OCT-23	70.40
NASDAQ INC	DV	DIVIDEND RECEIVED	31-MAR-23	33.00
	DV	DIVIDEND RECEIVED	30-JUN-23	36.30

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	29-SEP-23	36.30
	DV	DIVIDEND RECEIVED	22-DEC-23	36.30
NETAPP INC	DV	DIVIDEND RECEIVED	25-JAN-23	52.50
	DV	DIVIDEND RECEIVED	26-APR-23	52.50
	DV	DIVIDEND RECEIVED	26-JUL-23	52.50
	DV	DIVIDEND RECEIVED	25-OCT-23	52.50
NEWELL BRANDS INC	DV	DIVIDEND RECEIVED	15-MAR-23	44.85
	DV	DIVIDEND RECEIVED	15-JUN-23	13.65
	DV	DIVIDEND RECEIVED	15-SEP-23	13.65
NEWMONT CORP	DV	DIVIDEND RECEIVED	23-MAR-23	154.00
	DV	DIVIDEND RECEIVED	15-JUN-23	154.00
	DV	DIVIDEND RECEIVED	21-SEP-23	154.00
	DV	DIVIDEND RECEIVED	22-DEC-23	226.40
NEWS CORP	DV	DIVIDEND RECEIVED	12-APR-23	20.40
	DV	DIVIDEND RECEIVED	11-OCT-23	20.40
NEWS CORP	DV	DIVIDEND RECEIVED	12-APR-23	6.80
	DV	DIVIDEND RECEIVED	11-OCT-23	6.80

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
NIKE INC	DV	DIVIDEND RECEIVED	03-APR-23	208.42
	DV	DIVIDEND RECEIVED	05-JUL-23	206.38
	DV	DIVIDEND RECEIVED	02-OCT-23	206.38
NISOURCE INC	DV	DIVIDEND RECEIVED	17-FEB-23	48.50
	DV	DIVIDEND RECEIVED	19-MAY-23	48.50
	DV	DIVIDEND RECEIVED	18-AUG-23	48.50
	DV	DIVIDEND RECEIVED	20-NOV-23	48.50
NORDSON CORP	DV	DIVIDEND RECEIVED	03-JAN-23	16.90
	DV	DIVIDEND RECEIVED	07-MAR-23	16.90
	DV	DIVIDEND RECEIVED	06-JUN-23	16.90
	DV	DIVIDEND RECEIVED	05-SEP-23	17.68
NORFOLK SOUTHERN CORP	DV	DIVIDEND RECEIVED	21-FEB-23	151.20
	DV	DIVIDEND RECEIVED	22-MAY-23	151.20
	DV	DIVIDEND RECEIVED	21-AUG-23	151.20
	DV	DIVIDEND RECEIVED	20-NOV-23	151.20
NORTHERN TRUST CORP	DV	DIVIDEND RECEIVED	03-JAN-23	73.50
	DV	DIVIDEND RECEIVED	03-APR-23	73.50

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	03-JUL-23	73.50
	DV	DIVIDEND RECEIVED	02-OCT-23	73.50
NORTHROP GRUMMAN CORP	DV	DIVIDEND RECEIVED	15-MAR-23	121.10
	DV	DIVIDEND RECEIVED	14-JUN-23	130.90
	DV	DIVIDEND RECEIVED	13-SEP-23	130.90
	DV	DIVIDEND RECEIVED	13-DEC-23	130.90
GEN DIGITAL INC	DV	DIVIDEND RECEIVED	15-MAR-23	34.25
	DV	DIVIDEND RECEIVED	14-JUN-23	34.25
	DV	DIVIDEND RECEIVED	13-SEP-23	34.25
	DV	DIVIDEND RECEIVED	13-DEC-23	34.25
NUCOR CORP	DV	DIVIDEND RECEIVED	10-FEB-23	64.26
	DV	DIVIDEND RECEIVED	11-MAY-23	64.26
	DV	DIVIDEND RECEIVED	11-AUG-23	64.26
	DV	DIVIDEND RECEIVED	09-NOV-23	62.22
NVIDIA CORP	DV	DIVIDEND RECEIVED	29-MAR-23	48.48
	DV	DIVIDEND RECEIVED	30-JUN-23	47.96
	DV	DIVIDEND RECEIVED	28-SEP-23	48.44

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	28-DEC-23	48.60
OCCIDENTAL PETROLEUM CORP	DV	DIVIDEND RECEIVED	17-JAN-23	46.54
	DV	DIVIDEND RECEIVED	17-APR-23	64.44
	DV	DIVIDEND RECEIVED	14-JUL-23	64.44
	DV	DIVIDEND RECEIVED	13-OCT-23	64.44
OLD DOMINION FREIGHT LINE INC	DV	DIVIDEND RECEIVED	15-MAR-23	17.60
	DV	DIVIDEND RECEIVED	21-JUN-23	17.60
	DV	DIVIDEND RECEIVED	20-SEP-23	17.60
	DV	DIVIDEND RECEIVED	20-DEC-23	17.60
OMNICOM GROUP INC	DV	DIVIDEND RECEIVED	11-JAN-23	70.00
	DV	DIVIDEND RECEIVED	06-APR-23	70.00
	DV	DIVIDEND RECEIVED	07-JUL-23	70.00
	DV	DIVIDEND RECEIVED	12-OCT-23	70.00
ONEOK INC	DV	DIVIDEND RECEIVED	14-FEB-23	200.55
	DV	DIVIDEND RECEIVED	15-MAY-23	206.28
	DV	DIVIDEND RECEIVED	14-AUG-23	206.28
	DV	DIVIDEND RECEIVED	14-NOV-23	272.18

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
ORACLE CORP	DV	DIVIDEND RECEIVED	24-JAN-23	238.40
	DV	DIVIDEND RECEIVED	24-APR-23	298.00
	DV	DIVIDEND RECEIVED	26-JUL-23	301.20
	DV	DIVIDEND RECEIVED	26-OCT-23	308.40
ORGANON & CO	DV	DIVIDEND RECEIVED	16-MAR-23	36.40
	DV	DIVIDEND RECEIVED	15-JUN-23	36.40
	DV	DIVIDEND RECEIVED	14-SEP-23	36.40
OTIS WORLDWIDE CORP	DV	DIVIDEND RECEIVED	10-MAR-23	58.00
	DV	DIVIDEND RECEIVED	09-JUN-23	68.00
	DV	DIVIDEND RECEIVED	08-SEP-23	68.00
	DV	DIVIDEND RECEIVED	08-DEC-23	68.00
PNC FINANCIAL SERVICES GROUP I	DV	DIVIDEND RECEIVED	06-FEB-23	297.00
	DV	DIVIDEND RECEIVED	05-MAY-23	297.00
	DV	DIVIDEND RECEIVED	07-AUG-23	306.90
	DV	DIVIDEND RECEIVED	06-NOV-23	306.90
PPG INDUSTRIES INC	DV	DIVIDEND RECEIVED	10-MAR-23	69.44
	DV	DIVIDEND RECEIVED	12-JUN-23	69.44

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	12-SEP-23	72.80
	DV	DIVIDEND RECEIVED	12-DEC-23	72.80
PPL CORP	DV	DIVIDEND RECEIVED	03-JAN-23	79.65
	DV	DIVIDEND RECEIVED	03-APR-23	84.96
	DV	DIVIDEND RECEIVED	03-JUL-23	84.96
	DV	DIVIDEND RECEIVED	02-OCT-23	84.96
PACCAR INC	DV	DIVIDEND RECEIVED	05-JAN-23	459.20
	DV	DIVIDEND RECEIVED	08-MAR-23	61.50
	DV	DIVIDEND RECEIVED	07-JUN-23	63.25
	DV	DIVIDEND RECEIVED	07-SEP-23	68.31
	DV	DIVIDEND RECEIVED	06-DEC-23	68.31
PACKAGING CORP OF AMERICA	DV	DIVIDEND RECEIVED	13-JAN-23	56.25
	DV	DIVIDEND RECEIVED	14-APR-23	56.25
	DV	DIVIDEND RECEIVED	14-JUL-23	56.25
	DV	DIVIDEND RECEIVED	13-OCT-23	56.25
PARKER-HANNIFIN CORP	DV	DIVIDEND RECEIVED	03-MAR-23	81.13
	DV	DIVIDEND RECEIVED	02-JUN-23	90.28

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	08-SEP-23	93.24
	DV	DIVIDEND RECEIVED	01-DEC-23	93.24
PAYCOM SOFTWARE INC	DV	DIVIDEND RECEIVED	12-JUN-23	8.63
	DV	DIVIDEND RECEIVED	11-SEP-23	8.63
	DV	DIVIDEND RECEIVED	11-DEC-23	8.63
PAYCHEX INC	DV	DIVIDEND RECEIVED	23-FEB-23	122.45
	DV	DIVIDEND RECEIVED	25-MAY-23	137.95
	DV	DIVIDEND RECEIVED	24-AUG-23	137.95
	DV	DIVIDEND RECEIVED	28-NOV-23	137.95
PEPSICO INC	DV	DIVIDEND RECEIVED	06-JAN-23	767.05
	DV	DIVIDEND RECEIVED	31-MAR-23	770.50
	DV	DIVIDEND RECEIVED	30-JUN-23	847.55
	DV	DIVIDEND RECEIVED	29-SEP-23	853.88
PERKINELMER INC	DV	DIVIDEND RECEIVED	10-FEB-23	4.13
	DV	DIVIDEND RECEIVED	12-MAY-23	4.13
	DV	DIVIDEND RECEIVED	11-AUG-23	4.13
	DV	DIVIDEND RECEIVED	10-NOV-23	4.13

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
PFIZER INC	DV	DIVIDEND RECEIVED	03-MAR-23	1,116.02
	DV	DIVIDEND RECEIVED	09-JUN-23	1,120.12
	DV	DIVIDEND RECEIVED	05-SEP-23	1,133.24
	DV	DIVIDEND RECEIVED	04-DEC-23	1,141.85
PHILIP MORRIS INTERNATIONAL IN	DV	DIVIDEND RECEIVED	11-JAN-23	47.63
	DV	DIVIDEND RECEIVED	11-JAN-23	904.88
	DV	DIVIDEND RECEIVED	11-APR-23	28.73
	DV	DIVIDEND RECEIVED	11-APR-23	928.85
	DV	DIVIDEND RECEIVED	11-JUL-23	28.73
	DV	DIVIDEND RECEIVED	11-JUL-23	928.85
	DV	DIVIDEND RECEIVED	12-OCT-23	29.41
	DV	DIVIDEND RECEIVED	12-OCT-23	950.79
PHILLIPS 66	DV	DIVIDEND RECEIVED	01-MAR-23	244.65
	DV	DIVIDEND RECEIVED	01-JUN-23	244.65
	DV	DIVIDEND RECEIVED	01-SEP-23	236.25
	DV	DIVIDEND RECEIVED	01-DEC-23	228.90
PIONEER NATURAL RESOURCES CO	DV	DIVIDEND RECEIVED	17-MAR-23	636.12

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	21-JUN-23	380.76
	DV	DIVIDEND RECEIVED	21-SEP-23	209.76
	DV	DIVIDEND RECEIVED	22-DEC-23	364.80
POOL CORP	DV	DIVIDEND RECEIVED	29-MAR-23	19.00
	DV	DIVIDEND RECEIVED	31-MAY-23	20.90
	DV	DIVIDEND RECEIVED	24-AUG-23	20.90
	DV	DIVIDEND RECEIVED	22-NOV-23	20.90
T ROWE PRICE GROUP INC	DV	DIVIDEND RECEIVED	30-MAR-23	129.32
	DV	DIVIDEND RECEIVED	29-JUN-23	129.32
	DV	DIVIDEND RECEIVED	28-SEP-23	129.32
	DV	DIVIDEND RECEIVED	29-DEC-23	129.32
PRINCIPAL FINANCIAL GROUP INC	DV	DIVIDEND RECEIVED	31-MAR-23	74.24
	DV	DIVIDEND RECEIVED	30-JUN-23	74.24
	DV	DIVIDEND RECEIVED	29-SEP-23	75.40
	DV	DIVIDEND RECEIVED	20-DEC-23	77.72
PROCTER & GAMBLE CO/THE	DV	DIVIDEND RECEIVED	15-FEB-23	1,051.21
	DV	DIVIDEND RECEIVED	15-MAY-23	1,082.75

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	15-AUG-23	1,082.75
	DV	DIVIDEND RECEIVED	15-NOV-23	1,093.09
PROGRESSIVE CORP/THE	DV	DIVIDEND RECEIVED	13-JAN-23	28.10
	DV	DIVIDEND RECEIVED	14-APR-23	28.40
	DV	DIVIDEND RECEIVED	14-JUL-23	28.40
	DV	DIVIDEND RECEIVED	13-OCT-23	28.40
PROLOGIS INC	DV	DIVIDEND RECEIVED	31-MAR-23	388.89
	DV	DIVIDEND RECEIVED	30-JUN-23	388.89
	DV	DIVIDEND RECEIVED	29-SEP-23	393.24
	DV	DIVIDEND RECEIVED	29-DEC-23	393.24
PRUDENTIAL FINANCIAL INC	DV	DIVIDEND RECEIVED	16-MAR-23	222.50
	DV	DIVIDEND RECEIVED	15-JUN-23	222.50
	DV	DIVIDEND RECEIVED	14-SEP-23	222.50
	DV	DIVIDEND RECEIVED	14-DEC-23	222.50
PUBLIC STORAGE	DV	DIVIDEND RECEIVED	30-MAR-23	228.00
	DV	DIVIDEND RECEIVED	29-JUN-23	228.00
	DV	DIVIDEND RECEIVED	28-SEP-23	228.00

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	28-DEC-23	234.00
PULTEGROUP INC	DV	DIVIDEND RECEIVED	03-JAN-23	19.04
	DV	DIVIDEND RECEIVED	04-APR-23	19.04
	DV	DIVIDEND RECEIVED	05-JUL-23	19.04
	DV	DIVIDEND RECEIVED	03-OCT-23	17.44
QUALCOMM INC	DV	DIVIDEND RECEIVED	23-MAR-23	408.75
	DV	DIVIDEND RECEIVED	22-JUN-23	436.00
	DV	DIVIDEND RECEIVED	21-SEP-23	436.00
	DV	DIVIDEND RECEIVED	14-DEC-23	436.00
QUANTA SERVICES INC	DV	DIVIDEND RECEIVED	13-JAN-23	5.68
	DV	DIVIDEND RECEIVED	18-APR-23	5.68
	DV	DIVIDEND RECEIVED	14-JUL-23	5.68
	DV	DIVIDEND RECEIVED	13-OCT-23	5.68
QUEST DIAGNOSTICS INC	DV	DIVIDEND RECEIVED	01-FEB-23	38.28
	DV	DIVIDEND RECEIVED	24-APR-23	37.63
	DV	DIVIDEND RECEIVED	25-JUL-23	37.63
	DV	DIVIDEND RECEIVED	23-OCT-23	37.63

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
RALPH LAUREN CORP	DV	DIVIDEND RECEIVED	13-JAN-23	18.00
	DV	DIVIDEND RECEIVED	14-APR-23	18.00
	DV	DIVIDEND RECEIVED	14-JUL-23	18.00
	DV	DIVIDEND RECEIVED	13-OCT-23	18.00
RAYMOND JAMES FINANCIAL INC	DV	DIVIDEND RECEIVED	17-JAN-23	38.64
	DV	DIVIDEND RECEIVED	17-APR-23	38.64
	DV	DIVIDEND RECEIVED	17-JUL-23	38.64
	DV	DIVIDEND RECEIVED	16-OCT-23	38.64
RAYTHEON TECHNOLOGIES CORP	DV	DIVIDEND RECEIVED	23-MAR-23	392.70
	DV	DIVIDEND RECEIVED	15-JUN-23	421.26
	DV	DIVIDEND RECEIVED	07-SEP-23	421.26
	DV	DIVIDEND RECEIVED	14-DEC-23	421.26
REALTY INCOME CORP	DV	DIVIDEND RECEIVED	13-JAN-23	73.80
	DV	DIVIDEND RECEIVED	15-FEB-23	73.80
	DV	DIVIDEND RECEIVED	15-MAR-23	77.37
	DV	DIVIDEND RECEIVED	14-APR-23	77.52
	DV	DIVIDEND RECEIVED	15-MAY-23	77.52

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	15-JUN-23	77.52
	DV	DIVIDEND RECEIVED	14-JUL-23	83.80
	DV	DIVIDEND RECEIVED	15-AUG-23	83.80
	DV	DIVIDEND RECEIVED	15-SEP-23	83.80
	DV	DIVIDEND RECEIVED	13-OCT-23	88.83
	DV	DIVIDEND RECEIVED	15-NOV-23	88.83
	DV	DIVIDEND RECEIVED	15-DEC-23	88.83
REGENCY CENTERS CORP	DV	DIVIDEND RECEIVED	04-JAN-23	51.35
	DV	DIVIDEND RECEIVED	05-APR-23	51.35
	DV	DIVIDEND RECEIVED	06-JUL-23	51.35
	DV	DIVIDEND RECEIVED	04-OCT-23	51.35
REGIONS FINANCIAL CORP	DV	DIVIDEND RECEIVED	03-JAN-23	89.80
	DV	DIVIDEND RECEIVED	03-APR-23	89.80
	DV	DIVIDEND RECEIVED	03-JUL-23	89.80
	DV	DIVIDEND RECEIVED	02-OCT-23	107.76
REPUBLIC SERVICES INC	DV	DIVIDEND RECEIVED	13-JAN-23	49.01
	DV	DIVIDEND RECEIVED	14-APR-23	49.01

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	14-JUL-23	49.01
	DV	DIVIDEND RECEIVED	13-OCT-23	52.97
RESMED INC	DV	DIVIDEND RECEIVED	16-MAR-23	31.24
	DV	DIVIDEND RECEIVED	15-JUN-23	31.24
	DV	DIVIDEND RECEIVED	21-SEP-23	34.08
	DV	DIVIDEND RECEIVED	14-DEC-23	34.08
ROBERT HALF INTERNATIONAL INC	DV	DIVIDEND RECEIVED	15-MAR-23	24.96
	DV	DIVIDEND RECEIVED	15-JUN-23	24.96
	DV	DIVIDEND RECEIVED	15-SEP-23	24.96
	DV	DIVIDEND RECEIVED	15-DEC-23	24.96
ROCKWELL AUTOMATION INC	DV	DIVIDEND RECEIVED	10-MAR-23	64.90
	DV	DIVIDEND RECEIVED	12-JUN-23	64.90
	DV	DIVIDEND RECEIVED	11-SEP-23	64.90
	DV	DIVIDEND RECEIVED	11-DEC-23	68.75
ROLLINS INC	DV	DIVIDEND RECEIVED	10-MAR-23	15.21
	DV	DIVIDEND RECEIVED	09-JUN-23	15.21
	DV	DIVIDEND RECEIVED	08-SEP-23	15.21

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	11-DEC-23	20.55
ROPER TECHNOLOGIES INC	DV	DIVIDEND RECEIVED	23-JAN-23	34.13
	DV	DIVIDEND RECEIVED	21-APR-23	34.81
	DV	DIVIDEND RECEIVED	24-JUL-23	34.81
	DV	DIVIDEND RECEIVED	23-OCT-23	34.81
ROSS STORES INC	DV	DIVIDEND RECEIVED	31-MAR-23	56.28
	DV	DIVIDEND RECEIVED	30-JUN-23	56.28
	DV	DIVIDEND RECEIVED	29-SEP-23	56.28
	DV	DIVIDEND RECEIVED	29-DEC-23	56.28
S&P GLOBAL INC	DV	DIVIDEND RECEIVED	10-MAR-23	145.80
	DV	DIVIDEND RECEIVED	12-JUN-23	145.80
	DV	DIVIDEND RECEIVED	12-SEP-23	145.80
	DV	DIVIDEND RECEIVED	12-DEC-23	143.10
SBA COMMUNICATIONS CORP	DV	DIVIDEND RECEIVED	24-MAR-23	43.35
	DV	DIVIDEND RECEIVED	21-JUN-23	43.35
	DV	DIVIDEND RECEIVED	20-SEP-23	43.35
	DV	DIVIDEND RECEIVED	14-DEC-23	45.05

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
SCHLUMBERGER LTD	DV	DIVIDEND RECEIVED	12-JAN-23	119.70
	DV	DIVIDEND RECEIVED	06-APR-23	171.00
	DV	DIVIDEND RECEIVED	13-JUL-23	171.00
	DV	DIVIDEND RECEIVED	12-OCT-23	174.50
CHARLES SCHWAB CORP/THE	DV	DIVIDEND RECEIVED	24-FEB-23	184.75
	DV	DIVIDEND RECEIVED	26-MAY-23	184.75
	DV	DIVIDEND RECEIVED	25-AUG-23	182.00
	DV	DIVIDEND RECEIVED	24-NOV-23	182.00
SEALED AIR CORP	DV	DIVIDEND RECEIVED	24-MAR-23	14.00
	DV	DIVIDEND RECEIVED	23-JUN-23	14.00
	DV	DIVIDEND RECEIVED	22-SEP-23	14.00
	DV	DIVIDEND RECEIVED	15-DEC-23	14.00
SEMPRA ENERGY	DV	DIVIDEND RECEIVED	17-JAN-23	172.90
	DV	DIVIDEND RECEIVED	17-APR-23	179.69
	DV	DIVIDEND RECEIVED	17-JUL-23	179.69
	DV	DIVIDEND RECEIVED	16-OCT-23	179.69
SHERWIN-WILLIAMS CO/THE	DV	DIVIDEND RECEIVED	10-MAR-23	68.97

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	02-JUN-23	68.97
	DV	DIVIDEND RECEIVED	08-SEP-23	68.97
	DV	DIVIDEND RECEIVED	08-DEC-23	68.97
SIGNATURE BANK/NEW YORK NY	DV	DIVIDEND RECEIVED	10-FEB-23	20.30
SIMON PROPERTY GROUP INC	DV	DIVIDEND RECEIVED	31-MAR-23	286.20
	DV	DIVIDEND RECEIVED	30-JUN-23	294.15
	DV	DIVIDEND RECEIVED	29-SEP-23	302.10
	DV	DIVIDEND RECEIVED	29-DEC-23	302.10
SKYWORKS SOLUTIONS INC	DV	DIVIDEND RECEIVED	21-MAR-23	48.36
	DV	DIVIDEND RECEIVED	20-JUN-23	48.36
	DV	DIVIDEND RECEIVED	19-SEP-23	53.04
	DV	DIVIDEND RECEIVED	12-DEC-23	53.04
A O SMITH CORP	DV	DIVIDEND RECEIVED	15-FEB-23	18.90
	DV	DIVIDEND RECEIVED	15-MAY-23	18.90
	DV	DIVIDEND RECEIVED	15-AUG-23	18.90
	DV	DIVIDEND RECEIVED	15-NOV-23	20.16
J M SMUCKER CO/THE	DV	DIVIDEND RECEIVED	01-MAR-23	52.02

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	01-JUN-23	52.02
	DV	DIVIDEND RECEIVED	01-SEP-23	54.06
	DV	DIVIDEND RECEIVED	01-DEC-23	54.06
SNAP-ON INC	DV	DIVIDEND RECEIVED	10-MAR-23	40.50
	DV	DIVIDEND RECEIVED	09-JUN-23	40.50
	DV	DIVIDEND RECEIVED	11-SEP-23	40.50
	DV	DIVIDEND RECEIVED	11-DEC-23	46.50
SOUTHWEST AIRLINES CO	DV	DIVIDEND RECEIVED	31-JAN-23	50.22
	DV	DIVIDEND RECEIVED	29-MAR-23	50.22
	DV	DIVIDEND RECEIVED	12-JUL-23	50.22
	DV	DIVIDEND RECEIVED	27-SEP-23	50.22
STANLEY BLACK & DECKER INC	DV	DIVIDEND RECEIVED	21-MAR-23	61.60
	DV	DIVIDEND RECEIVED	20-JUN-23	61.60
	DV	DIVIDEND RECEIVED	19-SEP-23	62.37
	DV	DIVIDEND RECEIVED	19-DEC-23	62.37
STARBUCKS CORP	DV	DIVIDEND RECEIVED	24-FEB-23	294.15
	DV	DIVIDEND RECEIVED	26-MAY-23	294.15

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	25-AUG-23	297.33
	DV	DIVIDEND RECEIVED	24-NOV-23	319.77
STATE STREET CORP	DV	DIVIDEND RECEIVED	13-JAN-23	108.36
	DV	DIVIDEND RECEIVED	13-APR-23	112.14
	DV	DIVIDEND RECEIVED	13-JUL-23	103.32
	DV	DIVIDEND RECEIVED	12-OCT-23	113.16
STEEL DYNAMICS INC	DV	DIVIDEND RECEIVED	13-JAN-23	27.54
	DV	DIVIDEND RECEIVED	14-APR-23	34.43
	DV	DIVIDEND RECEIVED	14-JUL-23	34.43
	DV	DIVIDEND RECEIVED	16-OCT-23	34.43
STRYKER CORP	DV	DIVIDEND RECEIVED	31-JAN-23	122.25
	DV	DIVIDEND RECEIVED	28-APR-23	122.25
	DV	DIVIDEND RECEIVED	31-JUL-23	122.25
	DV	DIVIDEND RECEIVED	31-OCT-23	122.25
SYNCHRONY FINANCIAL	DV	DIVIDEND RECEIVED	17-FEB-23	53.36
	DV	DIVIDEND RECEIVED	12-MAY-23	53.36
	DV	DIVIDEND RECEIVED	10-AUG-23	52.50

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	09-NOV-23	52.50
SYSCO CORP	DV	DIVIDEND RECEIVED	27-JAN-23	118.58
	DV	DIVIDEND RECEIVED	28-APR-23	118.58
	DV	DIVIDEND RECEIVED	28-JUL-23	121.00
	DV	DIVIDEND RECEIVED	27-OCT-23	121.00
TJX COS INC/THE	DV	DIVIDEND RECEIVED	02-MAR-23	167.27
	DV	DIVIDEND RECEIVED	01-JUN-23	188.53
	DV	DIVIDEND RECEIVED	31-AUG-23	188.53
	DV	DIVIDEND RECEIVED	30-NOV-23	188.53
T-MOBILE US INC	DV	DIVIDEND RECEIVED	15-DEC-23	164.45
TAPESTRY INC	DV	DIVIDEND RECEIVED	27-MAR-23	37.50
	DV	DIVIDEND RECEIVED	26-JUN-23	37.50
	DV	DIVIDEND RECEIVED	25-SEP-23	43.75
	DV	DIVIDEND RECEIVED	26-DEC-23	43.75
TARGET CORP	DV	DIVIDEND RECEIVED	10-MAR-23	241.92
	DV	DIVIDEND RECEIVED	12-JUN-23	241.92
	DV	DIVIDEND RECEIVED	11-SEP-23	246.40

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	11-DEC-23	246.40
TARGA RESOURCES CORP	DV	DIVIDEND RECEIVED	15-FEB-23	38.15
	DV	DIVIDEND RECEIVED	15-MAY-23	54.50
	DV	DIVIDEND RECEIVED	15-AUG-23	54.50
	DV	DIVIDEND RECEIVED	15-NOV-23	54.50
TELEFLEX INC	DV	DIVIDEND RECEIVED	15-MAR-23	7.48
	DV	DIVIDEND RECEIVED	15-JUN-23	7.48
	DV	DIVIDEND RECEIVED	15-SEP-23	7.48
	DV	DIVIDEND RECEIVED	15-DEC-23	7.48
TERADYNE INC	DV	DIVIDEND RECEIVED	17-MAR-23	8.47
	DV	DIVIDEND RECEIVED	16-JUN-23	8.47
	DV	DIVIDEND RECEIVED	25-SEP-23	8.47
	DV	DIVIDEND RECEIVED	20-DEC-23	8.47
TEXAS INSTRUMENTS INC	DV	DIVIDEND RECEIVED	14-FEB-23	545.60
	DV	DIVIDEND RECEIVED	16-MAY-23	545.60
	DV	DIVIDEND RECEIVED	15-AUG-23	550.56
	DV	DIVIDEND RECEIVED	14-NOV-23	581.10

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
TEXTRON INC	DV	DIVIDEND RECEIVED	03-JAN-23	2.08
	DV	DIVIDEND RECEIVED	03-APR-23	2.08
	DV	DIVIDEND RECEIVED	03-JUL-23	2.08
	DV	DIVIDEND RECEIVED	02-OCT-23	2.08
THERMO FISHER SCIENTIFIC INC	DV	DIVIDEND RECEIVED	17-JAN-23	56.40
	DV	DIVIDEND RECEIVED	14-APR-23	66.85
	DV	DIVIDEND RECEIVED	14-JUL-23	66.85
	DV	DIVIDEND RECEIVED	13-OCT-23	66.15
3M CO	DV	DIVIDEND RECEIVED	13-MAR-23	403.50
	DV	DIVIDEND RECEIVED	12-JUN-23	403.50
	DV	DIVIDEND RECEIVED	12-SEP-23	403.50
	DV	DIVIDEND RECEIVED	12-DEC-23	403.50
TRACTOR SUPPLY CO	DV	DIVIDEND RECEIVED	14-MAR-23	55.62
	DV	DIVIDEND RECEIVED	13-JUN-23	55.62
	DV	DIVIDEND RECEIVED	12-SEP-23	55.62
	DV	DIVIDEND RECEIVED	12-DEC-23	55.62
TRANSDIGM GROUP INC	DV	DIVIDEND RECEIVED	27-NOV-23	945.00

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
TRAVELERS COS INC/THE	DV	DIVIDEND RECEIVED	31-MAR-23	107.88
	DV	DIVIDEND RECEIVED	30-JUN-23	116.00
	DV	DIVIDEND RECEIVED	29-SEP-23	116.00
	DV	DIVIDEND RECEIVED	29-DEC-23	112.00
TRUIST FINANCIAL CORP	DV	DIVIDEND RECEIVED	01-MAR-23	332.80
	DV	DIVIDEND RECEIVED	01-JUN-23	332.80
	DV	DIVIDEND RECEIVED	01-SEP-23	332.80
	DV	DIVIDEND RECEIVED	01-DEC-23	340.60
TYSON FOODS INC	DV	DIVIDEND RECEIVED	15-MAR-23	66.72
	DV	DIVIDEND RECEIVED	15-JUN-23	66.72
	DV	DIVIDEND RECEIVED	15-SEP-23	66.72
	DV	DIVIDEND RECEIVED	15-DEC-23	68.11
UDR INC	DV	DIVIDEND RECEIVED	31-JAN-23	52.06
	DV	DIVIDEND RECEIVED	01-MAY-23	61.32
	DV	DIVIDEND RECEIVED	31-JUL-23	61.32
	DV	DIVIDEND RECEIVED	31-OCT-23	61.32
US BANCORP	DV	DIVIDEND RECEIVED	17-JAN-23	313.44

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	17-APR-23	326.40
	DV	DIVIDEND RECEIVED	17-JUL-23	326.40
	DV	DIVIDEND RECEIVED	16-OCT-23	366.24
UNION PACIFIC CORP	DV	DIVIDEND RECEIVED	31-MAR-23	390.00
	DV	DIVIDEND RECEIVED	30-JUN-23	390.00
	DV	DIVIDEND RECEIVED	29-SEP-23	390.00
	DV	DIVIDEND RECEIVED	28-DEC-23	390.00
UNITED PARCEL SERVICE INC	DV	DIVIDEND RECEIVED	10-MAR-23	573.48
	DV	DIVIDEND RECEIVED	01-JUN-23	573.48
	DV	DIVIDEND RECEIVED	31-AUG-23	573.48
	DV	DIVIDEND RECEIVED	30-NOV-23	573.48
UNITED RENTALS INC	DV	DIVIDEND RECEIVED	22-FEB-23	50.32
	DV	DIVIDEND RECEIVED	24-MAY-23	50.32
	DV	DIVIDEND RECEIVED	23-AUG-23	50.32
	DV	DIVIDEND RECEIVED	22-NOV-23	50.32
UNITEDHEALTH GROUP INC	DV	DIVIDEND RECEIVED	21-MAR-23	750.75
	DV	DIVIDEND RECEIVED	27-JUN-23	855.40

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	19-SEP-23	855.40
	DV	DIVIDEND RECEIVED	12-DEC-23	857.28
UNIVERSAL HEALTH SERVICES INC	DV	DIVIDEND RECEIVED	15-MAR-23	6.80
	DV	DIVIDEND RECEIVED	15-JUN-23	6.80
	DV	DIVIDEND RECEIVED	15-SEP-23	6.80
	DV	DIVIDEND RECEIVED	15-DEC-23	6.80
VF CORP	DV	DIVIDEND RECEIVED	21-MAR-23	46.20
	DV	DIVIDEND RECEIVED	20-JUN-23	46.20
	DV	DIVIDEND RECEIVED	20-SEP-23	46.20
	DV	DIVIDEND RECEIVED	20-DEC-23	13.86
VALERO ENERGY CORP	DV	DIVIDEND RECEIVED	16-MAR-23	190.74
	DV	DIVIDEND RECEIVED	22-JUN-23	190.74
	DV	DIVIDEND RECEIVED	05-SEP-23	180.54
	DV	DIVIDEND RECEIVED	20-DEC-23	180.54
VENTAS INC	DV	DIVIDEND RECEIVED	19-JAN-23	84.60
	DV	DIVIDEND RECEIVED	13-APR-23	84.60
	DV	DIVIDEND RECEIVED	13-JUL-23	84.60

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	12-OCT-23	84.60
VERIZON COMMUNICATIONS INC	DV	DIVIDEND RECEIVED	01-FEB-23	1,325.23
	DV	DIVIDEND RECEIVED	01-MAY-23	1,332.41
	DV	DIVIDEND RECEIVED	01-AUG-23	1,343.50
	DV	DIVIDEND RECEIVED	01-NOV-23	1,369.24
VERISK ANALYTICS INC	DV	DIVIDEND RECEIVED	31-MAR-23	25.84
	DV	DIVIDEND RECEIVED	30-JUN-23	25.84
	DV	DIVIDEND RECEIVED	29-SEP-23	24.14
	DV	DIVIDEND RECEIVED	29-DEC-23	24.14
PARAMOUNT GLOBAL	DV	DIVIDEND RECEIVED	03-JAN-23	58.32
	DV	DIVIDEND RECEIVED	03-APR-23	58.32
	DV	DIVIDEND RECEIVED	03-JUL-23	12.15
	DV	DIVIDEND RECEIVED	02-OCT-23	12.15
VIATRIS INC	DV	DIVIDEND RECEIVED	17-MAR-23	68.40
	DV	DIVIDEND RECEIVED	16-JUN-23	68.40
	DV	DIVIDEND RECEIVED	15-SEP-23	68.40
	DV	DIVIDEND RECEIVED	15-DEC-23	68.40

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
VICI PROPERTIES INC	DV	DIVIDEND RECEIVED	05-JAN-23	179.01
	DV	DIVIDEND RECEIVED	06-APR-23	188.76
	DV	DIVIDEND RECEIVED	06-JUL-23	188.76
	DV	DIVIDEND RECEIVED	05-OCT-23	200.86
VISA INC	DV	DIVIDEND RECEIVED	01-MAR-23	356.85
	DV	DIVIDEND RECEIVED	01-JUN-23	356.85
	DV	DIVIDEND RECEIVED	01-SEP-23	356.85
	DV	DIVIDEND RECEIVED	01-DEC-23	411.32
VULCAN MATERIALS CO	DV	DIVIDEND RECEIVED	20-MAR-23	27.09
	DV	DIVIDEND RECEIVED	09-JUN-23	27.09
	DV	DIVIDEND RECEIVED	06-SEP-23	27.09
	DV	DIVIDEND RECEIVED	29-NOV-23	27.09
WEC ENERGY GROUP INC	DV	DIVIDEND RECEIVED	01-MAR-23	116.22
	DV	DIVIDEND RECEIVED	01-JUN-23	116.22
	DV	DIVIDEND RECEIVED	01-SEP-23	116.22
	DV	DIVIDEND RECEIVED	01-DEC-23	123.24
WESTINGHOUSE AIR BRAKE TECHNOL	DV	DIVIDEND RECEIVED	10-MAR-23	14.96

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	09-JUN-23	14.96
	DV	DIVIDEND RECEIVED	28-AUG-23	14.96
	DV	DIVIDEND RECEIVED	29-NOV-23	14.96
WALMART INC	DV	DIVIDEND RECEIVED	03-JAN-23	384.16
	DV	DIVIDEND RECEIVED	03-APR-23	391.02
	DV	DIVIDEND RECEIVED	30-MAY-23	391.02
	DV	DIVIDEND RECEIVED	05-SEP-23	391.02
WALGREENS BOOTS ALLIANCE INC	DV	DIVIDEND RECEIVED	10-MAR-23	162.72
	DV	DIVIDEND RECEIVED	12-JUN-23	162.72
	DV	DIVIDEND RECEIVED	12-SEP-23	162.72
	DV	DIVIDEND RECEIVED	12-DEC-23	162.72
WASTE MANAGEMENT INC	DV	DIVIDEND RECEIVED	24-MAR-23	126.70
	DV	DIVIDEND RECEIVED	16-JUN-23	126.70
	DV	DIVIDEND RECEIVED	22-SEP-23	126.70
	DV	DIVIDEND RECEIVED	15-DEC-23	126.70
WELLS FARGO & CO	DV	DIVIDEND RECEIVED	01-MAR-23	554.40
	DV	DIVIDEND RECEIVED	01-JUN-23	554.40

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	01-SEP-23	646.80
	DV	DIVIDEND RECEIVED	01-DEC-23	630.35
WELLTOWER INC	DV	DIVIDEND RECEIVED	08-MAR-23	139.69
	DV	DIVIDEND RECEIVED	23-MAY-23	139.69
	DV	DIVIDEND RECEIVED	23-AUG-23	148.84
	DV	DIVIDEND RECEIVED	22-NOV-23	165.92
WEST PHARMACEUTICAL SERVICES I	DV	DIVIDEND RECEIVED	01-FEB-23	6.65
	DV	DIVIDEND RECEIVED	03-MAY-23	6.65
	DV	DIVIDEND RECEIVED	02-AUG-23	6.65
	DV	DIVIDEND RECEIVED	15-NOV-23	7.00
WESTROCK CO	DV	DIVIDEND RECEIVED	22-FEB-23	37.13
	DV	DIVIDEND RECEIVED	25-MAY-23	37.13
	DV	DIVIDEND RECEIVED	24-AUG-23	37.13
	DV	DIVIDEND RECEIVED	21-NOV-23	40.84
WEYERHAEUSER CO	DV	DIVIDEND RECEIVED	27-FEB-23	317.70
	DV	DIVIDEND RECEIVED	17-MAR-23	67.07
	DV	DIVIDEND RECEIVED	16-JUN-23	67.07

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	15-SEP-23	67.07
	DV	DIVIDEND RECEIVED	15-DEC-23	67.07
WHIRLPOOL CORP	DV	DIVIDEND RECEIVED	15-MAR-23	50.75
	DV	DIVIDEND RECEIVED	15-JUN-23	50.75
	DV	DIVIDEND RECEIVED	15-SEP-23	50.75
	DV	DIVIDEND RECEIVED	15-DEC-23	50.75
WILLIAMS COS INC/THE	DV	DIVIDEND RECEIVED	27-MAR-23	263.13
	DV	DIVIDEND RECEIVED	26-JUN-23	263.13
	DV	DIVIDEND RECEIVED	25-SEP-23	263.13
	DV	DIVIDEND RECEIVED	26-DEC-23	263.13
WYNN RESORTS LTD	DV	DIVIDEND RECEIVED	06-JUN-23	13.25
	DV	DIVIDEND RECEIVED	31-AUG-23	13.25
	DV	DIVIDEND RECEIVED	30-NOV-23	13.25
XYLEM INC/NY	DV	DIVIDEND RECEIVED	22-MAR-23	28.05
	DV	DIVIDEND RECEIVED	28-JUN-23	38.28
	DV	DIVIDEND RECEIVED	28-SEP-23	38.28
	DV	DIVIDEND RECEIVED	19-DEC-23	38.28

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
YUM! BRANDS INC	DV	DIVIDEND RECEIVED	10-MAR-23	83.49
	DV	DIVIDEND RECEIVED	09-JUN-23	83.49
	DV	DIVIDEND RECEIVED	08-SEP-23	83.49
	DV	DIVIDEND RECEIVED	08-DEC-23	83.49
ZIMMER BIOMET HOLDINGS INC	DV	DIVIDEND RECEIVED	31-JAN-23	23.52
	DV	DIVIDEND RECEIVED	28-APR-23	24.48
	DV	DIVIDEND RECEIVED	31-JUL-23	24.48
	DV	DIVIDEND RECEIVED	31-OCT-23	24.48
ZIONS BANCORP NA	DV	DIVIDEND RECEIVED	23-FEB-23	30.34
	DV	DIVIDEND RECEIVED	25-MAY-23	30.34
	DV	DIVIDEND RECEIVED	24-AUG-23	30.34
	DV	DIVIDEND RECEIVED	16-NOV-23	30.34
ZOETIS INC	DV	DIVIDEND RECEIVED	01-MAR-23	84.75
	DV	DIVIDEND RECEIVED	01-JUN-23	84.75
	DV	DIVIDEND RECEIVED	01-SEP-23	84.75
	DV	DIVIDEND RECEIVED	01-DEC-23	84.75

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
DIVIDENDS RECEIVED - U.S. DOLLAR				272,927.66
LESS - DIVIDENDS RECEIVABLE - BEGINNING OF PERIOD				13,163.14
PLUS - DIVIDENDS RECEIVABLE - END OF PERIOD				17,890.26
DIVIDENDS EARNED FOR PERIOD				277,654.78

BNY MELLON

TRDA56 A56F50559302 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

CASH AND BASE COST RECONCILIATION - SETTLED PAGE: 1

A56 F505593 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2580I

AMEREN SERVICES

PLANT-FERC EQ-NUVEEN

	SETTLE DATE BASE CASH	TRADE DATE BASE COST OF INVESTMENT
BEGINNING OF PERIOD	0.00	7,014,537.41
TRANSACTIONS - CONTRACT BASIS		272,989.87
TRANSACTIONS - SETTLED BASIS		
SETTLED RECEIPTS AND DISBURSEMENT TRANSACTIONS	28,962.44-	
SETTLED PURCHASES	855,730.33-	
SETTLED SALES	608,632.04	
SETTLED CORPORATE ACTIONS	59.68	
SETTLED MISCELLANEOUS ACTIVITY	72.29	
INTEREST RECEIVED	3,001.10	
DIVIDENDS RECEIVED	272,927.66	
END OF PERIOD	0.00	7,287,527.28

BNY MELLON

TRDA56 A56F50559302 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

GENERAL LEDGER JOURNAL ENTRIES PAGE: 1

A56 F505593 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2560

AMEREN SERVICES

PLANT-FERC EQ-NUVEEN

GENERAL LEDGER ACCOUNT:
GENERAL LEDGER NUMBER:

POSTING DATE	EFFECTIVE DATE	POSTING MONTH	DESCRIPTION	AMOUNT	ENTRY NUMBER	OFFSET ACCOUNT

* * * NO ACTIVITY FOR THIS PERIOD * * *

BNY MELLON

STATEMENT OF NET ASSETS AVAILABLE FOR BENEFITS

A56 F505593 31 DECEMBER 2023 NA200

AMEREN SERVICES

PLANT-FERC EQ-NUVEEN

BOOK VALUE		
INVESTMENTS:		
INVESTMENTS AT IDENTIFIED COST	$ 7,287,527.28	
		$ 7,287,527.28
RECEIVABLES		
INTEREST	143.50	
DIVIDENDS	17,890.26	
MISCELLANEOUS	6,780.00	
		24,813.76
TOTAL BOOK VALUE		7,312,341.04
UNREALIZED		
APPRECIATION/DEPRECIATION		
UNREALIZED APPRECIATION-INVEST	11,725,404.79	
		11,725,404.79
TOTAL UNREALIZED		11,725,404.79
TOTAL MARKET VALUE		$ 19,037,745.83

BNY MELLON

STATEMENT OF NET ASSETS AVAILABLE FOR BENEFITS
31 DECEMBER 2023

A56 F505594
NA100
AMEREN SERVICES
ISFSI-MO-EQ-VANGUARD

ASSETS		
INVESTMENTS:		
COST	$ 2,010,443.81	
UNREALIZED APPRECIATION-INVEST	1,171,284.66	
		$ 3,181,728.47
RECEIVABLES:		
INTEREST	45.27	
		45.27
TOTAL ASSETS		3,181,773.74
LIABILITIES		
TOTAL LIABILITIES		0.00
NET ASSETS		$ 3,181,773.74

BNY MELLON

AMEREN SERVICES
ISFSI-MO-EQ-VANGUARD

	01-JAN-23	YEAR TO DATE 31-DEC-23
NET ASSETS - BEGINNING OF PERIOD		$ 2,456,449.19
RECEIPTS:		
CONTRIBUTIONS:		
COMPANY	$ 80,000.00	
		80,000.00
INVESTMENT INCOME:		
DIVIDENDS	44,950.45	
INTEREST	170.27	
UNREALIZED GAIN/LOSS-INVESTMENT	602,606.93	
		647,727.65
TOTAL RECEIPTS		727,727.65
DISBURSEMENTS:		
ADMINISTRATIVE EXPENSES:		
FEES:		
TRUSTEE	2,283.53	
CONSULTING	119.57	
		2,403.10
TOTAL DISBURSEMENTS		2,403.10
NET ASSETS - END OF PERIOD		$ 3,181,773.74

BNY MELLON

TRDA56 A56F50559402 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

INVESTMENT DETAIL W/ CUSIP

A56 F505594 31 DECEMBER 2023 M1111

AMEREN SERVICES

ISFSI-MO-EQ-VANGUARD

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
INVESTMENTS CASH EQUIVALENTS					
10,053.5200	DREYFUS INS RSRV PR MONEY 6546 996211892	10,053.52	100.0000	10,053.52	0.00
TOTAL INVESTMENTS CASH EQUIVALENTS		10,053.52		10,053.52	0.00
INVESTMENTS EQUITY					
7,208.5160	VANGUARD 500 INDEX-ADM 922908710	2,000,390.29	439.9900	3,171,674.95	1,171,284.66
TOTAL INVESTMENTS EQUITY		2,000,390.29		3,171,674.95	1,171,284.66
TOTAL INVESTMENT		2,010,443.81		3,181,728.47	1,171,284.66

BNY MELLON

A56 F505594 31 DECEMBER 2023 M1001
AMEREN SERVICES
ISFSI-MO-EQ-VANGUARD

INVESTMENT DISTRIBUTION	COST	MARKET VALUE	UNREALIZED GAIN/LOSS
CASH EQUIVALENTS	10,053.52	10,053.52	0.00
EQUITY	2,000,390.29	3,171,674.95	1,171,284.66
TOTAL INVESTMENTS	2,010,443.81	3,181,728.47	1,171,284.66

BNY MELLON

TRDA56 A56F50559402 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

PURCHASES PENDING SETTLEMENT

A56 F505594 31 DECEMBER 2023 MT525I

AMEREN SERVICES

ISFSI-MO-EQ-VANGUARD

SECURITY DESCRIPTION/ TRADING BROKER	TRD DATE/ SET DATE	SHARES-PAR VALUE/ (ORIGINAL SHARES)/ PRICE	SETTLEMENT AMOUNT

S INDICATES PARTIAL SETTLEMENT

* * * NO POSITIONS END OF PERIOD * * *

BNY MELLON

TRDA56 A56F50559402 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

PENDING FOREIGN EXCHANGE CONTRACTS

A56 F505594 31 DECEMBER 2023 MT527I

AMEREN SERVICES

ISFSI-MO-EQ-VANGUARD

UNITS	CONTRACT DESCRIPTION	TRD DATE/ SET DATE	PAY FX RATE/ RCV FX RATE/ CONTRACT RATE	PAY OPENING VALUE/ RCV OPENING VALUE	PAY MARKET VALUE/ RCV MARKET VALUE	UNREALIZED CURRENCY GAIN/LOSS

* * * NO POSITIONS END OF PERIOD * * *



BNY MELLON

TRDA56 A56F50559402 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

SALES PENDING SETTLEMENT

A56 F505594 31 DECEMBER 2023 MT526I

AMEREN SERVICES

ISFSI-MO-EQ-VANGUARD

SECURITY DESCRIPTION/ TRADING BROKER	TRD DATE/ SET DATE	SHARES-PAR VALUE/ (ORIGINAL SHARES)/ PRICE	SETTLEMENT AMOUNT

S INDICATES PARTIAL SETTLEMENT

* * * NO POSITIONS END OF PERIOD * * *

BNY MELLON

A56 F505594 31 DECEMBER 2023 MT582I
AMEREN SERVICES
ISFSI-MO-EQ-VANGUARD

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
			S INDICATES PARTIAL SETTLEMENT * INDICATES PENDING INTEREST		
U.S. DOLLAR					
DREYFUS INS RSRV PR MONEY 6546	01-JAN-24 31-DEC-49	10,053.5200 5.3288	45.27	0.00	45.27

TOTAL INTEREST NET RECEIVABLE	45.27
TOTAL INTEREST TAX EXPENSE PAYABLE	0.00
TOTAL INTEREST TAX RECLAIM RECEIVABLE	0.00
TOTAL PENDING INTEREST RECEIVABLE	0.00
TOTAL PENDING TAX EXPENSE PAYABLE	0.00
GROSS INTEREST RECEIVABLE	45.27

BNY MELLON

TRDA56 A56F50559402 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

DIVIDENDS RECEIVABLE

A56 F505594 31 DECEMBER 2023 MT583I

AMEREN SERVICES

ISFSI-MO-EQ-VANGUARD

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE

* * * NO POSITIONS END OF PERIOD * * *

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
RECEIPTS AND DISBURSEMENT TRANSACTIONS						
EMPLOYER CONTRIBUTIONS						
U.S. DOLLAR						
CD	25-JUL-23	ORD CUST: 000130103013681 AMER		70,000.00	0.00	
	25-JUL-23	EN MISSOURI ACCOUNTS PAYABLE 1				
CD	25-OCT-23	ORD CUST: 000130103013681 AMER		10,000.00	0.00	
	25-OCT-23	EN MISSOURI ACCOUNTS PAYABLE 1				
TOTAL EMPLOYER CONTRIBUTIONS				80,000.00	0.00	0.00
TRUSTEE/CUSTODIAN FEES						
U.S. DOLLAR						
CW	03-MAR-23	A56F000000A E SG Q3/22 GLBL CUST FEE PYMT		562.97-	0.00	
CW	31-MAR-23	4Q2022 TRUSTEE FEES		604.45-	0.00	
CW	21-NOV-23	BNY MELLON 4Q2022 TRUSTEE FEES		556.75-	0.00	
CW	21-NOV-23	BNY MELLON 4Q2022 TRUSTEE FEES		559.36-	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL				2,283.53-	0.00	0.00
TRUSTEE/CUSTODIAN FEES						
CONSULTING FEES						
U.S. DOLLAR						
CW	27-FEB-23	AMEREN MO ISFSI EQUITY VANGUARD 500		6.41-	0.00	
CW	01-MAY-23 01-MAY-23	AMEREN MO ISFSI EQUITY VANGUARD 500		6.47-	0.00	
CW	03-JUL-23 03-JUL-23	AMEREN MO ISFSI EQUITY VANGUARD 500		6.47-	0.00	
CW	18-AUG-23	WTW ALM STUDY FEE		93.40-	0.00	
CW	21-NOV-23	AMEREN MO ISFSI EQUITY VANGUARD 500		6.82-	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL CONSULTING FEES				119.57-	0.00	0.00
TOTAL RECEIPTS AND DISBURSEMENT TRANSACTIONS U.S. DOLLAR				77,596.90	0.00	0.00

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PURCHASES		(* INDICATES PENDING SETTLEMENT)				
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
B	04-JAN-23	DREYFUS INS RSRV PR MONEY 6546	7.980	7.98-	7.98	
	04-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-FEB-23	DREYFUS INS RSRV PR MONEY 6546	8.420	8.42-	8.42	
	02-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-MAR-23	DREYFUS INS RSRV PR MONEY 6546	8.100	8.10-	8.10	
	02-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	04-APR-23	DREYFUS INS RSRV PR MONEY 6546	6.990	6.99-	6.99	
	04-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-MAY-23	DREYFUS INS RSRV PR MONEY 6546	4.730	4.73-	4.73	
	02-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-JUN-23	DREYFUS INS RSRV PR MONEY 6546	4.990	4.99-	4.99	
	02-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	05-JUL-23	DREYFUS INS RSRV PR MONEY 6546	4.850	4.85-	4.85	
	05-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-JUL-23	DREYFUS INS RSRV PR MONEY 6546	70,000.000	70,000.00-	70,000.00	
	25-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-AUG-23	DREYFUS INS RSRV PR MONEY 6546	14.790	14.79-	14.79	
	02-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-SEP-23	DREYFUS INS RSRV PR MONEY 6546	5.150	5.15-	5.15	
	05-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	03-OCT-23	DREYFUS INS RSRV PR MONEY 6546	4.800	4.80-	4.80	
	03-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-OCT-23	DREYFUS INS RSRV PR MONEY 6546	10,000.000	10,000.00-	10,000.00	
	25-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-NOV-23	DREYFUS INS RSRV PR MONEY 6546	15.170	15.17-	15.17	
	02-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	04-DEC-23	DREYFUS INS RSRV PR MONEY 6546	46.950	46.95-	46.95	
	04-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
	TOTAL					
	CASH & CASH EQUIVALENTS					
	TRADED - SETTLED CURRENT PERIOD					
	U.S. DOLLAR			80,132.92-	80,132.92	0.00
	TRADED - PENDING SETTLEMENT					
	U.S. DOLLAR			0.00	0.00	0.00
	SETTLED - TRADED PRIOR PERIOD					
	U.S. DOLLAR			0.00	0.00	
	EQUITY					
	U.S. DOLLAR					
B	24-MAR-23	VANGUARD 500 INDEX-ADM	28.340	10,320.72-	10,320.72	
	24-MAR-23					
		CUSIP: 922908710	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 364.175018	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
B	28-JUN-23	VANGUARD 500 INDEX-ADM	27.201	10,981.56-	10,981.56	
	28-JUN-23					
		CUSIP: 922908710	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 403.720000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
B	25-JUL-23	VANGUARD 500 INDEX-ADM	166.011	70,000.00-	70,000.00	
	26-JUL-23	2Q 2023 CONTRIBUTION				
		CUSIP: 922908710	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 421.658805	COMMISSION:	0.00	BROKER: MUTUAL FUND PURCHASE, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	27-SEP-23	VANGUARD 500 INDEX-ADM	27.095	10,682.84-	10,682.84	
	27-SEP-23					
		CUSIP: 922908710	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 394.280000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
B	19-DEC-23	VANGUARD 500 INDEX-ADM	29.487	12,965.33-	12,965.33	
	19-DEC-23					
		CUSIP: 922908710	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 439.690000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	

TOTAL EQUITY			
TRADED - SETTLED CURRENT PERIOD			
U.S. DOLLAR	114,950.45-	114,950.45	0.00
TRADED - PENDING SETTLEMENT			
U.S. DOLLAR	0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD			
U.S. DOLLAR	0.00	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL						
PURCHASES						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		195,083.37-	195,083.37	0.00
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		0.00	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SALES		(* INDICATES PENDING SETTLEMENT)				
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
S	27-FEB-23	DREYFUS INS RSRV PR MONEY 6546	6.410-	6.41	6.41-	
	27-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	03-MAR-23	DREYFUS INS RSRV PR MONEY 6546	562.970-	562.97	562.97-	
	03-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	31-MAR-23	DREYFUS INS RSRV PR MONEY 6546	604.450-	604.45	604.45-	
	31-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	01-MAY-23	DREYFUS INS RSRV PR MONEY 6546	6.470-	6.47	6.47-	
	01-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	03-JUL-23	DREYFUS INS RSRV PR MONEY 6546	6.470-	6.47	6.47-	
	03-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	26-JUL-23	DREYFUS INS RSRV PR MONEY 6546	70,000.000-	70,000.00	70,000.00-	
	26-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	18-AUG-23	DREYFUS INS RSRV PR MONEY 6546	93.400-	93.40	93.40-	
	18-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	21-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,122.930-	1,122.93	1,122.93-	
	21-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TOTAL
CASH & CASH EQUIVALENTS

TRADED - SETTLED CURRENT PERIOD			
U.S. DOLLAR	72,403.10	72,403.10-	0.00
TRADED - PENDING SETTLEMENT			
U.S. DOLLAR	0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD			
U.S. DOLLAR	0.00	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL SALES						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		72,403.10	72,403.10-	0.00
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		0.00	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL ACTIVITY OF U.S. DOLLAR				45,083.37-	122,680.27	0.00
GRAND TOTAL ACTIVITY (BASE VALUE)				45,083.37-	122,680.27	0.00

BNY MELLON

TRDA56 A56F50559402 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

FOREIGN EXCHANGE CONTRACT TRANSACTIONS PAGE: 1

A56 F505594 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2540I

AMEREN SERVICES

ISFSI-MO-EQ-VANGUARD

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
* INDICATES PENDING SETTLEMENT					
U.S. DOLLAR					
DREYFUS INS RSRV PR MONEY 6546	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.73	0.73
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.73	0.73
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.27	0.27
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	1.09	1.09
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.27	0.27
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.27	0.27
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.27	0.27
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.27	0.27
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.27	0.27
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.27	0.27
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.27	0.27
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.81	0.81
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.54	0.54
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-FEB-23	0.54	0.54
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.82	0.82
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	1.09	1.09
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-FEB-23	0.82	0.82
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.82	0.82
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.28	0.28
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.27	0.27
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.87	0.87
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.87	0.87
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.87	0.87
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	1.16	1.16
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	04-APR-23	0.29	0.29
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.29	0.29
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.22	0.22
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.66	0.66
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.22	0.22
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.22	0.22
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.22	0.22
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.22	0.22
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.22	0.22
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	04-APR-23	0.22	0.22
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.22	0.22
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.66	0.66
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.70	0.70
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.22	0.22
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.23	0.23
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.23	0.23
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.22	0.22
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.23	0.23
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.67	0.67
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.15	0.15
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.23	0.23
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	04-APR-23	0.23	0.23
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.22	0.22
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.31	0.31
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.15	0.15
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.62	0.62
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.47	0.47
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.47	0.47
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.47	0.47
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.15	0.15
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.49	0.49
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-JUN-23	0.49	0.49
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.49	0.49
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.65	0.65
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.49	0.49
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.49	0.49
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.49	0.49
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.66	0.66
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.33	0.33
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.33	0.33
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.49	0.49
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.49	0.49
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.51	0.51
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	9.89	9.89
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.17	0.17
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.49	0.49
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-AUG-23	0.17	0.17
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.17	0.17
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.17	0.17
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.17	0.17
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.17	0.17
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.52	0.52
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.17	0.17
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.17	0.17
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.48	0.48
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.17	0.17
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.17	0.17
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	05-SEP-23	0.16	0.16
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.48	0.48
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.52	0.52
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.17	0.17
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.17	0.17
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.16	0.16
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.17	0.17
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.16	0.16
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.16	0.16
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.16	0.16
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.16	0.16
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.16	0.16
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	05-SEP-23	0.16	0.16
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.64	0.64
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.48	0.48
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.48	0.48
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.48	0.48
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.32	0.32
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23	IT	INTEREST RECEIVED	02-NOV-23	0.48	0.48
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23	IT	INTEREST RECEIVED	02-NOV-23	0.48	0.48
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23	IT	INTEREST RECEIVED	02-NOV-23	0.49	0.49
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-NOV-23	1.61	1.61
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	1.62	1.62
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	4.85	4.85
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	1.62	1.62
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	1.62	1.62
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.61	1.61
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.62	1.62
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.62	1.62
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.62	1.62
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	04-DEC-23	1.62	1.62
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.62	1.62
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	4.85	4.85
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.62	1.62
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.62	1.62
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.62	1.62
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	4.85	4.85
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	2.91	2.91
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.62	1.62
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.46	1.46
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.62	1.62
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	4.86	4.86
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	04-DEC-23	1.46	1.46
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.46	1.46
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.46	1.46
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	4.37	4.37
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.46	1.46
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
SETTLED INTEREST RECEIVED - U.S. DOLLAR				132.92	132.92
PENDING INTEREST RECEIVED - U.S. DOLLAR				0.00	0.00
TOTAL NET INTEREST RECEIVED FOR PERIOD				132.92	132.92
LESS - INTEREST RECEIVABLE - BEGINNING OF PERIOD				7.92	
PLUS - INTEREST RECEIVABLE - END OF PERIOD				45.27	
INTEREST EARNED FOR PERIOD				170.27	

BNY MELLON

TRDA56 A56F50559402 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

DIVIDENDS EARNED PAGE: 1

A56 F505594 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2530I

AMEREN SERVICES

ISFSI-MO-EQ-VANGUARD

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
U.S. DOLLAR				
VANGUARD 500 INDEX-ADM	DV	DIVIDEND RECEIVED	24-MAR-23	10,320.72
	DV	DIVIDEND RECEIVED	29-JUN-23	10,981.56
	DV	DIVIDEND RECEIVED	28-SEP-23	10,682.84
	DV	DIVIDEND RECEIVED	19-DEC-23	12,965.33
DIVIDENDS RECEIVED - U.S. DOLLAR				44,950.45
LESS - DIVIDENDS RECEIVABLE - BEGINNING OF PERIOD				0.00
PLUS - DIVIDENDS RECEIVABLE - END OF PERIOD				0.00
DIVIDENDS EARNED FOR PERIOD				44,950.45

BNY MELLON

TRDA56 A56F50559402 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

CASH AND BASE COST RECONCILIATION - SETTLED PAGE: 1

A56 F505594 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2580I

AMEREN SERVICES

ISFSI-MO-EQ-VANGUARD

	SETTLE DATE BASE CASH	TRADE DATE BASE COST OF INVESTMENT
BEGINNING OF PERIOD	0.00	1,887,763.54
TRANSACTIONS - CONTRACT BASIS		122,680.27
TRANSACTIONS - SETTLED BASIS		
SETTLED RECEIPTS AND DISBURSEMENT TRANSACTIONS	77,596.90	
SETTLED PURCHASES	195,083.37-	
SETTLED SALES	72,403.10	
INTEREST RECEIVED	132.92	
DIVIDENDS RECEIVED	44,950.45	
END OF PERIOD	0.00	2,010,443.81

BNY MELLON

TRDA56 A56F50559402 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

GENERAL LEDGER JOURNAL ENTRIES

A56 F505594 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2560

AMEREN SERVICES

ISFSI-MO-EQ-VANGUARD

GENERAL LEDGER ACCOUNT:

GENERAL LEDGER NUMBER:

POSTING DATE	EFFECTIVE DATE	POSTING MONTH	DESCRIPTION	AMOUNT	ENTRY NUMBER	OFFSET ACCOUNT

* * * NO ACTIVITY FOR THIS PERIOD * * *

BNY MELLON

STATEMENT OF NET ASSETS AVAILABLE FOR BENEFITS

A56 F505594 31 DECEMBER 2023 NA200

AMEREN SERVICES

ISFSI-MO-EQ-VANGUARD

BOOK VALUE		
INVESTMENTS:		
COST	$ 2,010,443.81	
		$ 2,010,443.81
RECEIVABLES		
INTEREST	45.27	
		45.27
TOTAL BOOK VALUE		2,010,489.08
UNREALIZED		
APPRECIATION/DEPRECIATION		
UNREALIZED APPRECIATION-INVEST	1,171,284.66	
		1,171,284.66
TOTAL UNREALIZED		1,171,284.66
TOTAL MARKET VALUE		$ 3,181,773.74

BNY MELLON

STATEMENT OF NET ASSETS AVAILABLE FOR BENEFITS

A56 F505595 31 DECEMBER 2023 NA100

AMEREN SERVICES

ISFSI-MO-FI-VANGUARD

ASSETS		
INVESTMENTS:		
COST	$ 1,916,803.48	
UNREALIZED APPRECIATION-INVEST	155,994.94-	
		$ 1,760,808.54
RECEIVABLES:		
INTEREST	44.67	
DIVIDENDS	4,979.19	
		5,023.86
CASH		4,979.19-
TOTAL ASSETS		1,760,853.21
LIABILITIES		
TOTAL LIABILITIES		0.00
NET ASSETS		$ 1,760,853.21



BNY MELLON

	01-JAN-23	YEAR TO DATE 31-DEC-23
NET ASSETS - BEGINNING OF PERIOD		$ 1,239,536.40
RECEIPTS:		
CONTRIBUTIONS:		
COMPANY	$ 436,379.00	
		436,379.00
INVESTMENT INCOME:		
DIVIDENDS	47,799.73	
INTEREST	208.91	
UNREALIZED GAIN/LOSS-INVESTMENT	39,271.96	
		87,280.60
TOTAL RECEIPTS		523,659.60
DISBURSEMENTS:		
ADMINISTRATIVE EXPENSES:		
FEES:		
TRUSTEE	2,279.50	
CONSULTING	63.29	
		2,342.79
TOTAL DISBURSEMENTS		2,342.79
NET ASSETS - END OF PERIOD		$ 1,760,853.21

BNY MELLON

TRDA56 A56F50559502 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

INVESTMENT DETAIL W/ CUSIP

A56 F505595 31 DECEMBER 2023 M1111

AMEREN SERVICES

ISFSI-MO-FI-VANGUARD

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
INVESTMENTS CASH EQUIVALENTS					
9,924.3000	DREYFUS INS RSRV PR MONEY 6546 996211892	9,924.30	100.0000	9,924.30	0.00
TOTAL INVESTMENTS CASH EQUIVALENTS		9,924.30		9,924.30	0.00
INVESTMENTS FIXED INCOME SECURITIES					
180,317.6350	VANGUARD TTL BD MKT IDX-ADM 921937603	1,906,879.18	9.7100	1,750,884.24	155,994.94-
TOTAL INVESTMENTS FIXED INCOME SECURITIES		1,906,879.18		1,750,884.24	155,994.94-
TOTAL INVESTMENT		1,916,803.48		1,760,808.54	155,994.94-

BNY MELLON

AMEREN SERVICES
ISFSI-MO-FI-VANGUARD

INVESTMENT DISTRIBUTION	COST	MARKET VALUE	UNREALIZED GAIN/LOSS
CASH EQUIVALENTS	9,924.30	9,924.30	0.00
FIXED INCOME SECURITIES	1,906,879.18	1,750,884.24	155,994.94-
TOTAL INVESTMENTS	1,916,803.48	1,760,808.54	155,994.94-

BNY MELLON

TRDA56 A56F50559502 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

PURCHASES PENDING SETTLEMENT

A56 F505595 31 DECEMBER 2023 MT525I

AMEREN SERVICES

ISFSI-MO-FI-VANGUARD

SECURITY DESCRIPTION/ TRADING BROKER	TRD DATE/ SET DATE	SHARES-PAR VALUE/ (ORIGINAL SHARES)/ PRICE	SETTLEMENT AMOUNT

S INDICATES PARTIAL SETTLEMENT

* * * NO POSITIONS END OF PERIOD * * *

BNY MELLON

TRDA56 A56F50559502 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

PENDING FOREIGN EXCHANGE CONTRACTS

A56 F505595 31 DECEMBER 2023 MT527I

AMEREN SERVICES

ISFSI-MO-FI-VANGUARD

UNITS	CONTRACT DESCRIPTION	TRD DATE/ SET DATE	PAY FX RATE/ RCV FX RATE/ CONTRACT RATE	PAY OPENING VALUE/ RCV OPENING VALUE	PAY MARKET VALUE/ RCV MARKET VALUE	UNREALIZED CURRENCY GAIN/LOSS

* * * NO POSITIONS END OF PERIOD * * *



BNY MELLON

TRDA56 A56F50559502 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

SALES PENDING SETTLEMENT

A56 F505595 31 DECEMBER 2023 MT526I

AMEREN SERVICES

ISFSI-MO-FI-VANGUARD

SECURITY DESCRIPTION/ TRADING BROKER	TRD DATE/ SET DATE	SHARES-PAR VALUE/ (ORIGINAL SHARES)/ PRICE	SETTLEMENT AMOUNT

S INDICATES PARTIAL SETTLEMENT

* * * NO POSITIONS END OF PERIOD * * *

BNY MELLON

TRDA56 A56F50559502 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

INTEREST RECEIVABLE PAGE: 1

A56 F505595 31 DECEMBER 2023 MT582I

AMEREN SERVICES

ISFSI-MO-FI-VANGUARD

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
			S INDICATES PARTIAL SETTLEMENT		
			* INDICATES PENDING INTEREST		
U.S. DOLLAR					
DREYFUS INS RSRV PR MONEY 6546	01-JAN-24	9,924.3000	44.67	0.00	44.67
	31-DEC-49	5.3288			

TOTAL INTEREST NET RECEIVABLE	44.67
TOTAL INTEREST TAX EXPENSE PAYABLE	0.00
TOTAL INTEREST TAX RECLAIM RECEIVABLE	0.00
TOTAL PENDING INTEREST RECEIVABLE	0.00
TOTAL PENDING TAX EXPENSE PAYABLE	0.00
GROSS INTEREST RECEIVABLE	44.67

BNY MELLON

TRDA56 A56F50559502 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

DIVIDENDS RECEIVABLE PAGE: 1

A56 F505595 31 DECEMBER 2023 MT583I

AMEREN SERVICES

ISFSI-MO-FI-VANGUARD

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE
U.S. DOLLAR					
VANGUARD TTL BD MKT IDX-ADM	29-DEC-23 02-JAN-24	179,804.8450 0.0276	4,979.19	0.00	4,979.19
		TOTAL DIVIDEND RECEIVABLE			4,979.19

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
RECEIPTS AND DISBURSEMENT TRANSACTIONS						
EMPLOYER CONTRIBUTIONS						
U.S. DOLLAR						
CD	25-JAN-23	ORD CUST: 000130103013681 AMER EN MISSOURI ACCOUNTS PAYABLE 1		129,094.75	0.00	
CD	25-APR-23 25-APR-23	ORD CUST: 000130103013681 AMER EN MISSOURI ACCOUNTS PAYABLE 1		129,094.75	0.00	
CD	25-JUL-23 25-JUL-23	ORD CUST: 000130103013681 AMER EN MISSOURI ACCOUNTS PAYABLE 1		59,094.75	0.00	
CD	25-OCT-23 25-OCT-23	ORD CUST: 000130103013681 AMER EN MISSOURI ACCOUNTS PAYABLE 1		119,094.75	0.00	
TOTAL EMPLOYER CONTRIBUTIONS				436,379.00	0.00	0.00
TRUSTEE/CUSTODIAN FEES						
U.S. DOLLAR						
CW	03-MAR-23	A56F000000A E SG Q3/22 GLBL CUST FEE PYMT		557.96-	0.00	
CW	31-MAR-23	4Q2022 TRUSTEE FEES		576.60-	0.00	
CW	21-NOV-23	BNY MELLON 4Q2022 TRUSTEE FEES		571.85-	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CW	21-NOV-23	BNY MELLON 4Q2022 TRUSTEE FEES		573.09-	0.00	
	TOTAL			2,279.50-	0.00	0.00
	TRUSTEE/CUSTODIAN FEES					
	CONSULTING FEES					
	U.S. DOLLAR					
CW	27-FEB-23	AMEREN MO ISFSI FIXED INCOME VANGUARD BOND		3.23-	0.00	
CW	01-MAY-23 01-MAY-23	AMEREN MO ISFSI FIXED INCOME VANGUARD BOND		3.45-	0.00	
CW	03-JUL-23 03-JUL-23	AMEREN MO ISFSI FIXED INCOME VANGUARD BOND		3.45-	0.00	
CW	18-AUG-23	WTW ALM STUDY FEE		49.49-	0.00	
CW	21-NOV-23	AMEREN MO ISFSI FIXED INCOME VANGUARD BON		3.67-	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL CONSULTING FEES				63.29-	0.00	0.00
TOTAL RECEIPTS AND DISBURSEMENT TRANSACTIONS U.S. DOLLAR				434,036.21	0.00	0.00

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY

PURCHASES (* INDICATES PENDING SETTLEMENT)

CASH & CASH EQUIVALENTS

U.S. DOLLAR

B	04-JAN-23	DREYFUS INS RSRV PR MONEY 6546	7.220	7.22-	7.22	
	04-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-JAN-23	DREYFUS INS RSRV PR MONEY 6546	129,094.750	129,094.75-	129,094.75	
	25-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-FEB-23	DREYFUS INS RSRV PR MONEY 6546	22.870	22.87-	22.87	
	02-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-MAR-23	DREYFUS INS RSRV PR MONEY 6546	7.320	7.32-	7.32	
	02-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	04-APR-23	DREYFUS INS RSRV PR MONEY 6546	6.280	6.28-	6.28	
	04-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-APR-23	DREYFUS INS RSRV PR MONEY 6546	129,094.750	129,094.75-	129,094.75	
	25-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	02-MAY-23	DREYFUS INS RSRV PR MONEY 6546	20.970	20.97-	20.97	
	02-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-JUN-23	DREYFUS INS RSRV PR MONEY 6546	4.310	4.31-	4.31	
	02-JUN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-JUL-23	DREYFUS INS RSRV PR MONEY 6546	4.230	4.23-	4.23	
	05-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-JUL-23	DREYFUS INS RSRV PR MONEY 6546	59,094.750	59,094.75-	59,094.75	
	25-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-AUG-23	DREYFUS INS RSRV PR MONEY 6546	12.620	12.62-	12.62	
	02-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-SEP-23	DREYFUS INS RSRV PR MONEY 6546	4.530	4.53-	4.53	
	05-SEP-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	03-OCT-23	DREYFUS INS RSRV PR MONEY 6546	4.250	4.25-	4.25	
	03-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	25-OCT-23	DREYFUS INS RSRV PR MONEY 6546	119,094.750	119,094.75-	119,094.75	
	25-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-NOV-23	DREYFUS INS RSRV PR MONEY 6546	30.430	30.43-	30.43	
	02-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	04-DEC-23	DREYFUS INS RSRV PR MONEY 6546	46.390	46.39-	46.39	
	04-DEC-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TOTAL			
CASH & CASH EQUIVALENTS			
TRADED - SETTLED CURRENT PERIOD			
U.S. DOLLAR	436,550.42-	436,550.42	0.00
TRADED - PENDING SETTLEMENT			
U.S. DOLLAR	0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD			
U.S. DOLLAR	0.00	0.00	
FIXED INCOME SECURITIES			

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	U.S. DOLLAR					
B	25-JAN-23	VANGUARD TTL BD MKT IDX-ADM	13,199.872	129,094.75-	129,094.75	
	26-JAN-23	0B063BE689237BF				
		CUSIP: 921937603	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 9.780000	COMMISSION:	0.00	BROKER: MUTUAL FUND PURCHASE, NEW YORK	
B	31-JAN-23	VANGUARD TTL BD MKT IDX-ADM	315.445	3,078.74-	3,078.74	
	31-JAN-23					
		CUSIP: 921937603	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 9.760000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
B	28-FEB-23	VANGUARD TTL BD MKT IDX-ADM	330.630	3,137.68-	3,137.68	
	28-FEB-23					
		CUSIP: 921937603	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 9.490000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
B	31-MAR-23	VANGUARD TTL BD MKT IDX-ADM	358.399	3,480.05-	3,480.05	
	31-MAR-23					
		CUSIP: 921937603	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 9.710000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
B	25-APR-23	VANGUARD TTL BD MKT IDX-ADM	13,199.872	129,094.75-	129,094.75	
	26-APR-23	QTRLY CONTRIBUTION ISFSI				
		1Q 2023 CONTRIBUTION				
		CUSIP: 921937603	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 9.780000	COMMISSION:	0.00	BROKER: MUTUAL FUND PURCHASE, NEW YORK	
B	28-APR-23	VANGUARD TTL BD MKT IDX-ADM	357.763	3,484.61-	3,484.61	
	28-APR-23					
		CUSIP: 921937603	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 9.740000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	31-MAY-23	VANGUARD TTL BD MKT IDX-ADM	405.840	3,900.12-	3,900.12	
	31-MAY-23					
		CUSIP: 921937603	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 9.610000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
B	30-JUN-23	VANGUARD TTL BD MKT IDX-ADM	407.163	3,888.41-	3,888.41	
	30-JUN-23					
		CUSIP: 921937603	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 9.550000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
B	25-JUL-23	VANGUARD TTL BD MKT IDX-ADM	6,200.918	59,094.75-	59,094.75	
	26-JUL-23	2Q 2023 CONTRIBUTION				
		CUSIP: 921937603	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 9.530000	COMMISSION:	0.00	BROKER: MUTUAL FUND PURCHASE, NEW YORK	
B	31-JUL-23	VANGUARD TTL BD MKT IDX-ADM	427.400	4,068.85-	4,068.85	
	31-JUL-23					
		CUSIP: 921937603	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 9.520000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
B	31-AUG-23	VANGUARD TTL BD MKT IDX-ADM	451.900	4,265.94-	4,265.94	
	31-AUG-23					
		CUSIP: 921937603	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 9.440000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
B	29-SEP-23	VANGUARD TTL BD MKT IDX-ADM	462.498	4,245.73-	4,245.73	
	29-SEP-23					
		CUSIP: 921937603	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 9.180000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
B	25-OCT-23	VANGUARD TTL BD MKT IDX-ADM	12,148.636	109,094.75-	109,094.75	
	26-OCT-23	QTRLY CONTRIBUTION ISFSI				
		3Q 2023 CONTRIBUTION				
		CUSIP: 921937603	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 8.979999	COMMISSION:	0.00	BROKER: MUTUAL FUND PURCHASE, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	31-OCT-23	VANGUARD TTL BD MKT IDX-ADM	501.134	4,515.22-	4,515.22	
	31-OCT-23					
		CUSIP: 921937603	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 9.010000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
B	30-NOV-23	VANGUARD TTL BD MKT IDX-ADM	506.410	4,755.19-	4,755.19	
	30-NOV-23					
		CUSIP: 921937603	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 9.390000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
B	29-DEC-23	VANGUARD TTL BD MKT IDX-ADM	512.790	4,979.19-	4,979.19	
	29-DEC-23					
		CUSIP: 921937603	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 9.710000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	

TOTAL			
FIXED INCOME SECURITIES			
TRADED - SETTLED CURRENT PERIOD			
U.S. DOLLAR	474,178.73-	474,178.73	0.00
TRADED - PENDING SETTLEMENT			
U.S. DOLLAR	0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD			
U.S. DOLLAR	0.00	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL						
PURCHASES						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		910,729.15-	910,729.15	0.00
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		0.00	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SALES		(* INDICATES PENDING SETTLEMENT)				
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
S	26-JAN-23	DREYFUS INS RSRV PR MONEY 6546	129,094.750-	129,094.75	129,094.75-	
	26-JAN-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	27-FEB-23	DREYFUS INS RSRV PR MONEY 6546	3.230-	3.23	3.23-	
	27-FEB-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	03-MAR-23	DREYFUS INS RSRV PR MONEY 6546	557.960-	557.96	557.96-	
	03-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	31-MAR-23	DREYFUS INS RSRV PR MONEY 6546	576.600-	576.60	576.60-	
	31-MAR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	26-APR-23	DREYFUS INS RSRV PR MONEY 6546	129,094.750-	129,094.75	129,094.75-	
	26-APR-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	01-MAY-23	DREYFUS INS RSRV PR MONEY 6546	3.450-	3.45	3.45-	
	01-MAY-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	03-JUL-23	DREYFUS INS RSRV PR MONEY 6546	3.450-	3.45	3.45-	
	03-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	26-JUL-23	DREYFUS INS RSRV PR MONEY 6546	59,094.750-	59,094.75	59,094.75-	
	26-JUL-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	18-AUG-23	DREYFUS INS RSRV PR MONEY 6546	49.490-	49.49	49.49-	
	18-AUG-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	26-OCT-23	DREYFUS INS RSRV PR MONEY 6546	109,094.750-	109,094.75	109,094.75-	
	26-OCT-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	21-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,148.610-	1,148.61	1,148.61-	
	21-NOV-23					
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL CASH & CASH EQUIVALENTS						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		428,721.79	428,721.79-	0.00
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		0.00	0.00	
TOTAL SALES						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		428,721.79	428,721.79-	0.00
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		0.00	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL ACTIVITY OF U.S. DOLLAR				47,971.15-	482,007.36	0.00
GRAND TOTAL ACTIVITY (BASE VALUE)				47,971.15-	482,007.36	0.00



BNY MELLON

AMEREN SERVICES
ISFSI-MO-FI-VANGUARD



BNY MELLON

AMEREN SERVICES
ISFSI-MO-FI-VANGUARD

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
* INDICATES PENDING SETTLEMENT					
U.S. DOLLAR					
DREYFUS INS RSRV PR MONEY 6546	IT	INTEREST RECEIVED	04-JAN-23	0.22	0.22
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.65	0.65
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.66	0.66
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.22	0.22
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.22	0.22
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.22	0.22
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.22	0.22
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.22	0.22
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.22	0.22
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	04-JAN-23	0.22	0.22
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.98	0.98
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.25	0.25
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.25	0.25
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.25	0.25
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.73	0.73
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	0.49	0.49
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	02-FEB-23	0.24	0.24
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-FEB-23	0.49	0.49
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.74	0.74
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.99	0.99
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-FEB-23	0.74	0.74
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.74	0.74
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	15.43	15.43
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.25	0.25
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.79	0.79
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.79	0.79
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.79	0.79
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	1.06	1.06
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	04-APR-23	0.26	0.26
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.26	0.26
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.59	0.59
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.59	0.59
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.62	0.62
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.21	0.21
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.21	0.21
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.59	0.59
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.13	0.13
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.21	0.21
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	04-APR-23	0.21	0.21
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.26	0.26
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.53	0.53
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.40	0.40
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.40	0.40
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	17.16	17.16
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.40	0.40
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.13	0.13
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.13	0.13
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-JUN-23	0.13	0.13
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.42	0.42
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-JUN-23	0.42	0.42
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.42	0.42
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.56	0.56
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.43	0.43
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.42	0.42
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.43	0.43
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.57	0.57
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.28	0.28
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.28	0.28
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.42	0.42
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.43	0.43
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.45	0.45
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	8.35	8.35
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.15	0.15
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.43	0.43
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-AUG-23	0.15	0.15
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.15	0.15
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.15	0.15
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.15	0.15
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.15	0.15
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.45	0.45
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.15	0.15
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.15	0.15
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.43	0.43
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.15	0.15
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.15	0.15
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	05-SEP-23	0.14	0.14
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.43	0.43
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.15	0.15
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.45	0.45
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.15	0.15
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.14	0.14
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.15	0.15
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.14	0.14
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.14	0.14
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.14	0.14
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	05-SEP-23	0.14	0.14
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	05-SEP-23	0.14	0.14
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.57	0.57
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.43	0.43
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.43	0.43
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.43	0.43
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	0.29	0.29
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.43	0.43
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.43	0.43
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.43	0.43
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-NOV-23	17.44	17.44
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	1.60	1.60
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	4.80	4.80
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	1.60	1.60
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	1.60	1.60
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.60	1.60
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.60	1.60
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.60	1.60
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.60	1.60
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	04-DEC-23	1.60	1.60
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.60	1.60
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	4.80	4.80
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.60	1.60
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.60	1.60
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.60	1.60
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	4.80	4.80
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	2.87	2.87
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.60	1.60
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.44	1.44
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.60	1.60
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	4.81	4.81
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	04-DEC-23	1.44	1.44
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.44	1.44
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.44	1.44
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	4.31	4.31
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	1.44	1.44
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
SETTLED INTEREST RECEIVED - U.S. DOLLAR				171.42	171.42
PENDING INTEREST RECEIVED - U.S. DOLLAR				0.00	0.00
TOTAL NET INTEREST RECEIVED FOR PERIOD				171.42	171.42
LESS - INTEREST RECEIVABLE - BEGINNING OF PERIOD				7.18	
PLUS - INTEREST RECEIVABLE - END OF PERIOD				44.67	
INTEREST EARNED FOR PERIOD				208.91	

BNY MELLON

AMEREN SERVICES
ISFSI-MO-FI-VANGUARD

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
U.S. DOLLAR				
VANGUARD TTL BD MKT IDX-ADM	DV	DIVIDEND RECEIVED	31-JAN-23	3,078.74
	DV	DIVIDEND RECEIVED	28-FEB-23	3,137.68
	DV	DIVIDEND RECEIVED	31-MAR-23	3,480.05
	DV	DIVIDEND RECEIVED	28-APR-23	3,484.61
	DV	DIVIDEND RECEIVED	01-JUN-23	3,900.12
	DV	DIVIDEND RECEIVED	03-JUL-23	3,888.41
	DV	DIVIDEND RECEIVED	01-AUG-23	4,068.85
	DV	DIVIDEND RECEIVED	01-SEP-23	4,265.94
	DV	DIVIDEND RECEIVED	02-OCT-23	4,245.73
	DV	DIVIDEND RECEIVED	01-NOV-23	4,515.22
	DV	DIVIDEND RECEIVED	30-NOV-23	4,755.19
DIVIDENDS RECEIVED - U.S. DOLLAR				42,820.54
LESS - DIVIDENDS RECEIVABLE - BEGINNING OF PERIOD				0.00
PLUS - DIVIDENDS RECEIVABLE - END OF PERIOD				4,979.19
DIVIDENDS EARNED FOR PERIOD				47,799.73

BNY MELLON

AMEREN SERVICES
ISFSI-MO-FI-VANGUARD

	SETTLE DATE BASE CASH	TRADE DATE BASE COST OF INVESTMENT
BEGINNING OF PERIOD	0.00	1,434,796.12
TRANSACTIONS - CONTRACT BASIS		482,007.36
TRANSACTIONS - SETTLED BASIS		
SETTLED RECEIPTS AND DISBURSEMENT TRANSACTIONS	434,036.21	
SETTLED PURCHASES	910,729.15-	
SETTLED SALES	428,721.79	
INTEREST RECEIVED	171.42	
DIVIDENDS RECEIVED	42,820.54	
END OF PERIOD	4,979.19-	1,916,803.48

BNY MELLON

TRDA56 A56F50559502 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

GENERAL LEDGER JOURNAL ENTRIES PAGE: 1

A56 F505595 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2560

AMEREN SERVICES

ISFSI-MO-FI-VANGUARD

GENERAL LEDGER ACCOUNT:

GENERAL LEDGER NUMBER:

POSTING DATE	EFFECTIVE DATE	POSTING MONTH	DESCRIPTION	AMOUNT	ENTRY NUMBER	OFFSET ACCOUNT

* * * NO ACTIVITY FOR THIS PERIOD * * *

BNY MELLON

STATEMENT OF NET ASSETS AVAILABLE FOR BENEFITS

A56 F505595 31 DECEMBER 2023 NA200

AMEREN SERVICES

ISFSI-MO-FI-VANGUARD

BOOK VALUE		
INVESTMENTS:		
COST	$ 1,916,803.48	
		$ 1,916,803.48
RECEIVABLES		
INTEREST	44.67	
DIVIDENDS	4,979.19	
		5,023.86
CASH		4,979.19-
TOTAL BOOK VALUE		1,916,848.15
UNREALIZED		
APPRECIATION/DEPRECIATION		
UNREALIZED APPRECIATION-INVEST	155,994.94-	
		155,994.94-
TOTAL UNREALIZED		155,994.94-
TOTAL MARKET VALUE		$ 1,760,853.21

ASSETS			
INVESTMENTS:			
COST	$ 3,927,247.29		
INVESTMENTS AT IDENTIFIED COST	573,967,090.29		
UNREALIZED APPRECIATION-INVEST	567,781,815.23		
		$	1,145,676,152.81
RECEIVABLES:			
INTEREST	2,758,217.07		
DIVIDENDS	973,544.53		
RECEIVABLES - PENDING ALLOCATION	274,320.00		
			4,006,081.60
CASH			4,979.19-
TOTAL ASSETS			1,149,677,255.22
LIABILITIES			
TOTAL LIABILITIES			0.00
NET ASSETS		$	1,149,677,255.22

BNY MELLON

AMEREN SERVICES
PLANT & ISFSI - MO & FERC ALL

	01-JAN-23	YEAR TO DATE 31-DEC-23
NET ASSETS - BEGINNING OF PERIOD		$ 958,232,156.78
RECEIPTS:		
CONTRIBUTIONS:		
COMPANY	$ 6,758,605.00	
		6,758,605.00
INVESTMENT INCOME:		
DIVIDENDS	11,602,923.51	
INTEREST	11,605,860.98	
REALIZED GAIN/LOSS	22,830.38-	
REALIZED GAIN/LOSS- LONG	4,515,903.49-	
REALIZED GAIN/LOSS- SHORT	932,765.56-	
UNREALIZED GAIN/LOSS-INVESTMENT	171,507,786.51	
ACCRETION/AMORTIZATION	696,696.04	
		189,941,767.61
TRANSFERS IN:		
CASH	1,821,000.00	
		1,821,000.00
TOTAL RECEIPTS		198,521,372.61
DISBURSEMENTS:		
ADMINISTRATIVE EXPENSES:		
FEES:		
TRUSTEE	118,383.82	
INVESTMENT ADVISORY FEES	362,890.35	
CONSULTING	45,000.00	
UBTI TAX EXPENSE	4,729,000.00	
		5,255,274.17
TRANSFERS OUT:		
CASH	1,821,000.00	
		1,821,000.00

	YEAR TO DATE 01-JAN-23 31-DEC-23
TOTAL DISBURSEMENTS	7,076,274.17
NET ASSETS - END OF PERIOD	$ 1,149,677,255.22

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
INVESTMENTS CASH EQUIVALENTS					
	DREYFUS INS RSRV PR MONEY 6546 996211892				
3,508,028.2200	PLANT-MO-FI	3,508,028.22	100.0000	3,508,028.22	0.00
1,739,554.6600	PLANT-MO-EQ	1,739,554.66	100.0000	1,739,554.66	0.00
61,748.7400	PLANT-FERC-FI	61,748.74	100.0000	61,748.74	0.00
50,388.3800	PLANT-FERC-EQ	50,388.38	100.0000	50,388.38	0.00
10,053.5200	ISFSI-MO-EQ	10,053.52	100.0000	10,053.52	0.00
9,924.3000	ISFSI-MO-FI	9,924.30	100.0000	9,924.30	0.00
5,379,697.8200		5,379,697.82		5,379,697.82	0.00
TOTAL INVESTMENTS CASH EQUIVALENTS		5,379,697.82		5,379,697.82	0.00
INVESTMENTS FIXED INCOME SECURITIES					
	AT&T INC 4.250% 03/01/2027 DD 02/09/17 00206RDQ2				
975,000.0000	PLANT-MO-FI	964,604.30	98.9430	964,694.25	89.95
35,000.0000	PLANT-FERC-FI	34,626.82	98.9430	34,630.05	3.23
1,010,000.0000		999,231.12		999,324.30	93.18
	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 00287YBD0				
400,000.0000	PLANT-MO-FI	476,232.74	97.8270	391,308.00	84,924.74-
10,000.0000	PLANT-FERC-FI	11,905.81	97.8270	9,782.70	2,123.11-
410,000.0000		488,138.55		401,090.70	87,047.85-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 00287YCA5				
555,000.0000	PLANT-MO-FI	642,736.68	90.6330	503,013.15	139,723.53-
15,000.0000	PLANT-FERC-FI	17,371.26	90.6330	13,594.95	3,776.31-
570,000.0000		660,107.94		516,608.10	143,499.84-
	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 00774MAS4				
1,420,000.0000	PLANT-MO-FI	1,413,030.69	92.8930	1,319,080.60	93,950.09-
	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 00774MAX3				
545,000.0000	PLANT-MO-FI	543,336.90	87.1330	474,874.85	68,462.05-
	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 00914AAJ1				
405,000.0000	PLANT-MO-FI	407,244.93	95.2960	385,948.80	21,296.13-
10,000.0000	PLANT-FERC-FI	10,055.40	95.2960	9,529.60	525.80-
415,000.0000		417,300.33		395,478.40	21,821.93-
	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 00914AAM4				
585,000.0000	PLANT-MO-FI	582,688.81	92.0190	538,311.15	44,377.66-
15,000.0000	PLANT-FERC-FI	14,940.73	92.0190	13,802.85	1,137.88-
600,000.0000		597,629.54		552,114.00	45,515.54-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 015271AG4				
560,000.0000	PLANT-MO-FI	564,439.23	97.1770	544,191.20	20,248.03-
15,000.0000	PLANT-FERC-FI	15,118.94	97.1770	14,576.55	542.39-
575,000.0000		579,558.17		558,767.75	20,790.42-
	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 015271AP4				
750,000.0000	PLANT-MO-FI	749,698.59	97.3430	730,072.50	19,626.09-
15,000.0000	PLANT-FERC-FI	14,993.97	97.3430	14,601.45	392.52-
765,000.0000		764,692.56		744,673.95	20,018.61-
	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 023135AQ9				
480,000.0000	PLANT-MO-FI	540,065.76	103.1680	495,206.40	44,859.36-
10,000.0000	PLANT-FERC-FI	11,251.41	103.1680	10,316.80	934.61-
490,000.0000		551,317.17		505,523.20	45,793.97-
	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 025816BF5				
300,000.0000	PLANT-MO-FI	296,317.77	89.9210	269,763.00	26,554.77-
10,000.0000	PLANT-FERC-FI	9,877.21	89.9210	8,992.10	885.11-
310,000.0000		306,194.98		278,755.10	27,439.88-
	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 025816CG2				
205,000.0000	PLANT-MO-FI	204,920.22	98.2220	201,355.10	3,565.12-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 02666TAC1				
240,000.0000	PLANT-MO-FI	237,238.46	82.5950	198,228.00	39,010.46-
5,000.0000	PLANT-FERC-FI	4,942.46	82.5950	4,129.75	812.71-
245,000.0000		242,180.92		202,357.75	39,823.17-
	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 02666TAE7				
35,000.0000	PLANT-FERC-FI	34,103.14	89.7560	31,414.60	2,688.54-
	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 026874DK0				
535,000.0000	PLANT-MO-FI	534,085.06	97.4080	521,132.80	12,952.26-
20,000.0000	PLANT-FERC-FI	19,965.84	97.4080	19,481.60	484.24-
555,000.0000		554,050.90		540,614.40	13,436.50-
	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 026874DP9				
610,000.0000	PLANT-MO-FI	607,117.44	89.6460	546,840.60	60,276.84-
15,000.0000	PLANT-FERC-FI	14,929.11	89.6460	13,446.90	1,482.21-
625,000.0000		622,046.55		560,287.50	61,759.05-
	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 03027XCD0				
879,000.0000	PLANT-MO-FI	876,069.91	103.6510	911,092.29	35,022.38
21,000.0000	PLANT-FERC-FI	20,930.01	103.6510	21,766.71	836.70
900,000.0000		896,999.92		932,859.00	35,859.08

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 03073EAM7				
255,000.0000	PLANT-MO-FI	254,829.78	97.9110	249,673.05	5,156.73-
5,000.0000	PLANT-FERC-FI	4,996.68	97.9110	4,895.55	101.13-
260,000.0000		259,826.46		254,568.60	5,257.86-
	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 03076CAH9				
950,000.0000	PLANT-MO-FI	949,699.87	95.7230	909,368.50	40,331.37-
25,000.0000	PLANT-FERC-FI	24,992.08	95.7230	23,930.75	1,061.33-
975,000.0000		974,691.95		933,299.25	41,392.70-
	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 031162CF5				
575,000.0000	PLANT-MO-FI	579,113.79	91.2510	524,693.25	54,420.54-
15,000.0000	PLANT-FERC-FI	15,107.33	91.2510	13,687.65	1,419.68-
590,000.0000		594,221.12		538,380.90	55,840.22-
	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 031162CR9				
1,145,000.0000	PLANT-MO-FI	1,115,509.33	78.0260	893,397.70	222,111.63-
30,000.0000	PLANT-FERC-FI	29,227.30	78.0260	23,407.80	5,819.50-
1,175,000.0000		1,144,736.63		916,805.50	227,931.13-
	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 031162DT4				
825,000.0000	PLANT-MO-FI	827,134.82	105.6800	871,860.00	44,725.18
20,000.0000	PLANT-FERC-FI	20,051.77	105.6800	21,136.00	1,084.23
845,000.0000		847,186.59		892,996.00	45,809.41

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 03522AAJ9				
515,000.0000	PLANT-MO-FI	637,956.49	98.0790	505,106.85	132,849.64-
15,000.0000	PLANT-FERC-FI	18,581.23	98.0790	14,711.85	3,869.38-
530,000.0000		656,537.72		519,818.70	136,719.02-
	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 035240AL4				
1,370,000.0000	PLANT-MO-FI	1,422,507.10	98.8380	1,354,080.60	68,426.50-
35,000.0000	PLANT-FERC-FI	36,217.58	98.8380	34,593.30	1,624.28-
1,405,000.0000		1,458,724.68		1,388,673.90	70,050.78-
	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 035242AN6				
475,000.0000	PLANT-MO-FI	531,924.04	98.0790	465,875.25	66,048.79-
10,000.0000	PLANT-FERC-FI	11,189.90	98.0790	9,807.90	1,382.00-
485,000.0000		543,113.94		475,683.15	67,430.79-
	APPLE INC 3.850% 05/04/2043 DD 05/03/13 037833AL4				
550,000.0000	PLANT-MO-FI	539,169.03	89.3360	491,348.00	47,821.03-
15,000.0000	PLANT-FERC-FI	14,704.54	89.3360	13,400.40	1,304.14-
565,000.0000		553,873.57		504,748.40	49,125.17-
	APPLE INC 2.050% 09/11/2026 DD 09/11/19 037833DN7				
240,000.0000	PLANT-MO-FI	239,836.39	94.2520	226,204.80	13,631.59-
5,000.0000	PLANT-FERC-FI	4,996.61	94.2520	4,712.60	284.01-
245,000.0000		244,833.00		230,917.40	13,915.60-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	APPLE INC 1.650% 05/11/2030 DD 05/11/20 037833DU1				
380,000.0000	PLANT-MO-FI	378,249.74	85.6410	325,435.80	52,813.94-
10,000.0000	PLANT-FERC-FI	9,953.93	85.6410	8,564.10	1,389.83-
390,000.0000		388,203.67		333,999.90	54,203.77-
	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 046353AW8				
580,000.0000	PLANT-MO-FI	578,873.80	83.2410	482,797.80	96,076.00-
15,000.0000	PLANT-FERC-FI	14,970.88	83.2410	12,486.15	2,484.73-
595,000.0000		593,844.68		495,283.95	98,560.73-
	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 053332AZ5				
640,000.0000	PLANT-MO-FI	700,582.19	96.1940	615,641.60	84,940.59-
15,000.0000	PLANT-FERC-FI	16,419.91	96.1940	14,429.10	1,990.81-
655,000.0000		717,002.10		630,070.70	86,931.40-
	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 05348EBF5				
575,000.0000	PLANT-MO-FI	574,849.69	93.3190	536,584.25	38,265.44-
15,000.0000	PLANT-FERC-FI	14,996.14	93.3190	13,997.85	998.29-
590,000.0000		589,845.83		550,582.10	39,263.73-
	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 05522RDF2				
969,000.0000	PLANT-MO-FI	968,869.42	100.6080	974,891.52	6,022.10
24,000.0000	PLANT-FERC-FI	23,996.75	100.6080	24,145.92	149.17
993,000.0000		992,866.17		999,037.44	6,171.27

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 05531FBH5				
20,000.0000	PLANT-FERC-FI	19,997.82	98.1090	19,621.80	376.02-
	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 05565QDN5				
1,360,000.0000	PLANT-MO-FI	1,413,488.13	96.2160	1,308,537.60	104,950.53-
35,000.0000	PLANT-FERC-FI	36,410.98	96.2160	33,675.60	2,735.38-
1,395,000.0000		1,449,899.11		1,342,213.20	107,685.91-
	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 06051GHD4				
730,000.0000	PLANT-MO-FI	672,047.04	94.1550	687,331.50	15,284.46
20,000.0000	PLANT-FERC-FI	18,412.24	94.1550	18,831.00	418.76
750,000.0000		690,459.28		706,162.50	15,703.22
	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 06051GHG7				
3,060,000.0000	PLANT-MO-FI	3,272,047.75	95.5460	2,923,707.60	348,340.15-
80,000.0000	PLANT-FERC-FI	85,513.01	95.5460	76,436.80	9,076.21-
3,140,000.0000		3,357,560.76		3,000,144.40	357,416.36-
	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 06051GJK6				
330,000.0000	PLANT-MO-FI	327,720.16	92.8600	306,438.00	21,282.16-
10,000.0000	PLANT-FERC-FI	9,930.91	92.8600	9,286.00	644.91-
340,000.0000		337,651.07		315,724.00	21,927.07-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 06051GLH0				
2,500,000.0000	PLANT-MO-FI	2,467,295.32	100.5280	2,513,200.00	45,904.68
60,000.0000	PLANT-FERC-FI	59,215.09	100.5280	60,316.80	1,101.71
2,560,000.0000		2,526,510.41		2,573,516.80	47,006.39
	BARCLAYS PLC VAR RT 05/07/2025 DD 05/07/19 06738EBH7				
490,000.0000	PLANT-MO-FI	490,000.00	99.3100	486,619.00	3,381.00-
	BAYER US FINANCE LLC 144A 6.375% 11/21/2030 DD 11/21/23 07274EAK9				
1,165,000.0000	PLANT-MO-FI	1,160,009.46	102.8310	1,197,981.15	37,971.69
	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 084670BS6				
855,000.0000	PLANT-MO-FI	844,319.89	97.2200	831,231.00	13,088.89-
20,000.0000	PLANT-FERC-FI	19,750.19	97.2200	19,444.00	306.19-
875,000.0000		864,070.08		850,675.00	13,395.08-
	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 090572AQ1				
1,270,000.0000	PLANT-MO-FI	1,267,146.65	90.4450	1,148,651.50	118,495.15-
35,000.0000	PLANT-FERC-FI	34,921.35	90.4450	31,655.75	3,265.60-
1,305,000.0000		1,302,068.00		1,180,307.25	121,760.75-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 09062XAH6				
710,000.0000	PLANT-MO-FI	709,776.81	85.4210	606,489.10	103,287.71-
20,000.0000	PLANT-FERC-FI	19,993.64	85.4210	17,084.20	2,909.44-
730,000.0000		729,770.45		623,573.30	106,197.15-
	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 097023BJ3				
1,825,000.0000	PLANT-MO-FI	1,819,734.49	96.7710	1,766,070.75	53,663.74-
45,000.0000	PLANT-FERC-FI	44,870.17	96.7710	43,546.95	1,323.22-
1,870,000.0000		1,864,604.66		1,809,617.70	54,986.96-
	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 097023DC6				
870,000.0000	PLANT-MO-FI	920,025.96	93.0320	809,378.40	110,647.56-
20,000.0000	PLANT-FERC-FI	21,151.63	93.0320	18,606.40	2,545.23-
890,000.0000		941,177.59		827,984.80	113,192.79-
	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 11135FBK6				
1,125,000.0000	PLANT-MO-FI	1,122,697.22	88.0160	990,180.00	132,517.22-
30,000.0000	PLANT-FERC-FI	29,938.60	88.0160	26,404.80	3,533.80-
1,155,000.0000		1,152,635.82		1,016,584.80	136,051.02-
	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 12515ABE9				
310,000.0000	PLANT-MO-FI	332,479.21	92.8430	287,813.30	44,665.91-
10,000.0000	PLANT-FERC-FI	10,725.14	92.8430	9,284.30	1,440.84-
320,000.0000		343,204.35		297,097.60	46,106.75-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 125523AH3				
1,045,000.0000	PLANT-MO-FI	1,141,874.33	99.1370	1,035,981.65	105,892.68-
20,000.0000	PLANT-FERC-FI	21,852.96	99.1370	19,827.40	2,025.56-
1,065,000.0000		1,163,727.29		1,055,809.05	107,918.24-
	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 125523CL2				
615,000.0000	PLANT-MO-FI	614,332.14	87.6880	539,281.20	75,050.94-
20,000.0000	PLANT-FERC-FI	19,978.30	87.6880	17,537.60	2,440.70-
635,000.0000		634,310.44		556,818.80	77,491.64-
	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 125896BN9				
1,405,000.0000	PLANT-MO-FI	1,496,642.36	95.3270	1,339,344.35	157,298.01-
40,000.0000	PLANT-FERC-FI	42,607.58	95.3270	38,130.80	4,476.78-
1,445,000.0000		1,539,249.94		1,377,475.15	161,774.79-
	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 12591YBB0				
1,022,287.8338	PLANT-MO-FI	1,075,482.37	99.2780	1,014,906.92	60,575.45-
26,100.9660	PLANT-FERC-FI	27,459.20	99.2780	25,912.52	1,546.68-
1,048,388.7998		1,102,941.57		1,040,819.44	62,122.13-
	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 12595JAG9				
735,000.0000	PLANT-MO-FI	768,640.37	91.8840	675,347.40	93,292.97-
20,000.0000	PLANT-FERC-FI	20,915.37	91.8840	18,376.80	2,538.57-
755,000.0000		789,555.74		693,724.20	95,831.54-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 12598AAC4				
470,581.6117	PLANT-MO-FI	470,536.19	97.5220	458,920.60	11,615.59-
11,029.2565	PLANT-FERC-FI	11,028.22	97.5220	10,755.95	272.27-
481,610.8682		481,564.41		469,676.55	11,887.86-
	CSX CORP 4.100% 03/15/2044 DD 10/22/12 126408GY3				
300,000.0000	PLANT-MO-FI	267,406.56	87.6790	263,037.00	4,369.56-
5,000.0000	PLANT-FERC-FI	4,456.78	87.6790	4,383.95	72.83-
305,000.0000		271,863.34		267,420.95	4,442.39-
	CSX CORP 3.350% 11/01/2025 DD 10/20/15 126408HD8				
480,000.0000	PLANT-MO-FI	480,265.43	97.4100	467,568.00	12,697.43-
10,000.0000	PLANT-FERC-FI	10,005.53	97.4100	9,741.00	264.53-
490,000.0000		490,270.96		477,309.00	12,961.96-
	CSX CORP 2.600% 11/01/2026 DD 10/18/16 126408HE6				
455,000.0000	PLANT-MO-FI	446,448.18	95.1410	432,891.55	13,556.63-
10,000.0000	PLANT-FERC-FI	9,806.91	95.1410	9,514.10	292.81-
465,000.0000		456,255.09		442,405.65	13,849.44-
	CSX CORP 3.250% 06/01/2027 DD 05/01/17 126408HH9				
1,148,000.0000	PLANT-MO-FI	1,142,804.02	96.3760	1,106,396.48	36,407.54-
25,000.0000	PLANT-FERC-FI	24,898.78	96.3760	24,094.00	804.78-
1,173,000.0000		1,167,702.80		1,130,490.48	37,212.32-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 126650CD0				
600,000.0000	PLANT-MO-FI	599,154.88	97.0350	582,210.00	16,944.88-
20,000.0000	PLANT-FERC-FI	19,971.87	97.0350	19,407.00	564.87-
620,000.0000		619,126.75		601,617.00	17,509.75-
	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 126650CX6				
145,000.0000	PLANT-MO-FI	144,073.43	98.4200	142,709.00	1,364.43-
4,000.0000	PLANT-FERC-FI	3,974.42	98.4200	3,936.80	37.62-
149,000.0000		148,047.85		146,645.80	1,402.05-
	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 126650CZ1				
600,000.0000	PLANT-MO-FI	746,567.23	93.9630	563,778.00	182,789.23-
10,000.0000	PLANT-FERC-FI	12,442.08	93.9630	9,396.30	3,045.78-
610,000.0000		759,009.31		573,174.30	185,835.01-
	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 126650DN7				
1,005,000.0000	PLANT-MO-FI	946,126.44	82.7370	831,506.85	114,619.59-
25,000.0000	PLANT-FERC-FI	23,535.47	82.7370	20,684.25	2,851.22-
1,030,000.0000		969,661.91		852,191.10	117,470.81-
	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 13063DRD2				
685,000.0000	PLANT-MO-FI	688,147.21	94.7040	648,722.40	39,424.81-
15,000.0000	PLANT-FERC-FI	15,068.92	94.7040	14,205.60	863.32-
700,000.0000		703,216.13		662,928.00	40,288.13-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 13063D3S5				
1,615,000.0000	PLANT-MO-FI	1,479,005.67	101.0570	1,632,070.55	153,064.88
40,000.0000	PLANT-FERC-FI	36,631.71	101.0570	40,422.80	3,791.09
1,655,000.0000		1,515,637.38		1,672,493.35	156,855.97
	CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2029 DD 06/08/23 14040HCZ6				
726,000.0000	PLANT-MO-FI	726,000.00	102.7280	745,805.28	19,805.28
18,000.0000	PLANT-FERC-FI	18,000.00	102.7280	18,491.04	491.04
744,000.0000		744,000.00		764,296.32	20,296.32
	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 14315XAC2				
0.0185	PLANT-MO-FI	0.02	100.0000	0.02	0.00
0.0004	PLANT-FERC-FI	0.00	100.0000	0.00	0.00
0.0189		0.02		0.02	0.00
	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 14448CAQ7				
1,645,000.0000	PLANT-MO-FI	1,712,679.91	89.5950	1,473,837.75	238,842.16-
40,000.0000	PLANT-FERC-FI	41,645.91	89.5950	35,838.00	5,807.91-
1,685,000.0000		1,754,325.82		1,509,675.75	244,650.07-
	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 14687KAC0				
676,967.6829	PLANT-MO-FI	676,932.65	96.9220	656,130.62	20,802.03-
15,298.7047	PLANT-FERC-FI	15,297.98	96.9220	14,827.81	470.17-
692,266.3876		692,230.63		670,958.43	21,272.20-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 14912L6T3				
20,000.0000	PLANT-FERC-FI	19,301.71	94.8570	18,971.40	330.31-
	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 149123CB5				
610,000.0000	PLANT-MO-FI	703,942.40	88.0470	537,086.70	166,855.70-
15,000.0000	PLANT-FERC-FI	17,310.04	88.0470	13,207.05	4,102.99-
625,000.0000		721,252.44		550,293.75	170,958.69-
	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 161175AY0				
524,000.0000	PLANT-MO-FI	532,620.30	99.0670	519,111.08	13,509.22-
15,000.0000	PLANT-FERC-FI	15,244.35	99.0670	14,860.05	384.30-
539,000.0000		547,864.65		533,971.13	13,893.52-
	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 161175BL7				
400,000.0000	PLANT-MO-FI	481,348.97	85.2550	341,020.00	140,328.97-
10,000.0000	PLANT-FERC-FI	12,033.73	85.2550	8,525.50	3,508.23-
410,000.0000		493,382.70		349,545.50	143,837.20-
	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 16412XAJ4				
1,075,000.0000	PLANT-MO-FI	1,112,316.78	94.5090	1,015,971.75	96,345.03-
30,000.0000	PLANT-FERC-FI	31,041.41	94.5090	28,352.70	2,688.71-
1,105,000.0000		1,143,358.19		1,044,324.45	99,033.74-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 17291DAC7				
17,027.0270	PLANT-FERC-FI	18,884.77	95.8230	16,315.81	2,568.96-
	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 172967JU6				
535,000.0000	PLANT-MO-FI	534,393.29	91.2330	488,096.55	46,296.74-
10,000.0000	PLANT-FERC-FI	9,988.58	91.2330	9,123.30	865.28-
545,000.0000		544,381.87		497,219.85	47,162.02-
	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 172967KN0				
25,000.0000	PLANT-FERC-FI	25,047.13	96.5290	24,132.25	914.88-
	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 172967LD1				
800,000.0000	PLANT-MO-FI	755,464.14	96.7880	774,304.00	18,839.86
20,000.0000	PLANT-FERC-FI	18,886.59	96.7880	19,357.60	471.01
820,000.0000		774,350.73		793,661.60	19,310.87
	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 172967ML2				
1,985,000.0000	PLANT-MO-FI	1,981,170.87	86.8700	1,724,369.50	256,801.37-
45,000.0000	PLANT-FERC-FI	44,825.14	86.8700	39,091.50	5,733.64-
2,030,000.0000		2,025,996.01		1,763,461.00	262,535.01-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 17323CAE7				
1,310,000.0000	PLANT-MO-FI	1,330,082.63	97.5740	1,278,219.40	51,863.23-
	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 19828TAC0				
175,000.0000	PLANT-MO-FI	174,927.53	110.5540	193,469.50	18,541.97
4,000.0000	PLANT-FERC-FI	3,998.34	110.5540	4,422.16	423.82
179,000.0000		178,925.87		197,891.66	18,965.79
	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 20030NAC5				
413,000.0000	PLANT-MO-FI	455,931.54	116.8150	482,445.95	26,514.41
11,000.0000	PLANT-FERC-FI	12,111.56	116.8150	12,849.65	738.09
424,000.0000		468,043.10		495,295.60	27,252.50
	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 20030NBS9				
255,000.0000	PLANT-MO-FI	256,878.48	97.1120	247,635.60	9,242.88-
10,000.0000	PLANT-FERC-FI	10,073.68	97.1120	9,711.20	362.48-
265,000.0000		266,952.16		257,346.80	9,605.36-
	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 20030NDA6				
1,200,000.0000	PLANT-MO-FI	1,199,244.91	90.1310	1,081,572.00	117,672.91-
20,000.0000	PLANT-FERC-FI	19,994.71	90.1310	18,026.20	1,968.51-
1,220,000.0000		1,219,239.62		1,099,598.20	119,641.42-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 20030NDS7				
323,000.0000	PLANT-MO-FI	255,109.87	67.9810	219,578.63	35,531.24-
6,000.0000	PLANT-FERC-FI	4,738.72	67.9810	4,078.86	659.86-
329,000.0000		259,848.59		223,657.49	36,191.10-
	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 205887CF7				
525,000.0000	PLANT-MO-FI	521,546.67	87.7920	460,908.00	60,638.67-
15,000.0000	PLANT-FERC-FI	14,901.33	87.7920	13,168.80	1,732.53-
540,000.0000		536,448.00		474,076.80	62,371.20-
	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 207597EH4				
695,000.0000	PLANT-MO-FI	721,553.18	85.5390	594,496.05	127,057.13-
20,000.0000	PLANT-FERC-FI	20,764.10	85.5390	17,107.80	3,656.30-
715,000.0000		742,317.28		611,603.85	130,713.43-
	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 207597EL5				
365,000.0000	PLANT-MO-FI	377,423.61	85.2020	310,987.30	66,436.31-
10,000.0000	PLANT-FERC-FI	10,340.37	85.2020	8,520.20	1,820.17-
375,000.0000		387,763.98		319,507.50	68,256.48-
	CONNECTICUT ST 2.098% 07/01/2025 DD 06/11/20 20772KJX8				
125,000.0000	PLANT-MO-FI	125,000.00	96.3580	120,447.50	4,552.50-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 209111FT5				
550,000.0000	PLANT-MO-FI	605,081.17	90.8480	499,664.00	105,417.17-
15,000.0000	PLANT-FERC-FI	16,502.17	90.8480	13,627.20	2,874.97-
565,000.0000		621,583.34		513,291.20	108,292.14-
	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 209111FX6				
750,000.0000	PLANT-MO-FI	748,870.68	93.3410	700,057.50	48,813.18-
15,000.0000	PLANT-FERC-FI	14,977.45	93.3410	14,001.15	976.30-
765,000.0000		763,848.13		714,058.65	49,789.48-
	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 210518DD5				
550,000.0000	PLANT-MO-FI	600,642.59	90.2900	496,595.00	104,047.59-
15,000.0000	PLANT-FERC-FI	16,381.15	90.2900	13,543.50	2,837.65-
565,000.0000		617,023.74		510,138.50	106,885.24-
	COREBRIDGE FINANCIAL INC 5.750% 01/15/2034 DD 12/08/23 21871XAS8				
604,000.0000	PLANT-MO-FI	602,846.33	102.7100	620,368.40	17,522.07
15,000.0000	PLANT-FERC-FI	14,971.35	102.7100	15,406.50	435.15
619,000.0000		617,817.68		635,774.90	17,957.22
	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 22822VAT8				
2,010,000.0000	PLANT-MO-FI	1,967,326.08	82.9150	1,666,591.50	300,734.58-
40,000.0000	PLANT-FERC-FI	38,822.37	82.9150	33,166.00	5,656.37-
2,050,000.0000		2,006,148.45		1,699,757.50	306,390.95-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 22822VAZ4				
11,000.0000	PLANT-FERC-FI	10,982.70	93.5450	10,289.95	692.75-
	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 23291KAH8				
540,000.0000	PLANT-MO-FI	540,134.71	90.6320	489,412.80	50,721.91-
15,000.0000	PLANT-FERC-FI	15,005.34	90.6320	13,594.80	1,410.54-
555,000.0000		555,140.05		503,007.60	52,132.45-
	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 24703WAC3				
1,242,042.9009	PLANT-MO-FI	1,241,887.35	98.8040	1,227,188.07	14,699.28-
	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 254709AS7				
1,150,000.0000	PLANT-MO-FI	1,153,938.61	104.9120	1,206,488.00	52,549.39
32,000.0000	PLANT-FERC-FI	32,112.13	104.9120	33,571.84	1,459.71
1,182,000.0000		1,186,050.74		1,240,059.84	54,009.10
	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 256746AH1				
305,000.0000	PLANT-MO-FI	303,399.68	97.8860	298,552.30	4,847.38-
5,000.0000	PLANT-FERC-FI	4,969.37	97.8860	4,894.30	75.07-
310,000.0000		308,369.05		303,446.60	4,922.45-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 26882PBE1				
370,000.0000	PLANT-MO-FI	408,366.67	117.1400	433,418.00	25,051.33
9,000.0000	PLANT-FERC-FI	9,933.25	117.1400	10,542.60	609.35
379,000.0000		418,299.92		443,960.60	25,660.68
	EATON CORP 4.150% 03/15/2033 DD 08/23/22 278062AH7				
1,945,000.0000	PLANT-MO-FI	1,865,289.42	97.9800	1,905,711.00	40,421.58
50,000.0000	PLANT-FERC-FI	47,818.12	97.9800	48,990.00	1,171.88
1,995,000.0000		1,913,107.54		1,954,701.00	41,593.46
	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 28368EAE6				
995,000.0000	PLANT-MO-FI	1,130,008.99	113.9310	1,133,613.45	3,604.46
25,000.0000	PLANT-FERC-FI	28,391.47	113.9310	28,482.75	91.28
1,020,000.0000		1,158,400.46		1,162,096.20	3,695.74
	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 29250NAZ8				
455,000.0000	PLANT-MO-FI	454,777.20	91.3440	415,615.20	39,162.00-
10,000.0000	PLANT-FERC-FI	9,995.12	91.3440	9,134.40	860.72-
465,000.0000		464,772.32		424,749.60	40,022.72-
	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 29250NBR5				
686,000.0000	PLANT-MO-FI	685,177.39	104.1520	714,482.72	29,305.33
17,000.0000	PLANT-FERC-FI	16,979.62	104.1520	17,705.84	726.22
703,000.0000		702,157.01		732,188.56	30,031.55

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 29266MAF6				
355,000.0000	PLANT-MO-FI	371,905.09	116.1410	412,300.55	40,395.46
10,000.0000	PLANT-FERC-FI	10,506.95	116.1410	11,614.10	1,107.15
365,000.0000		382,412.04		423,914.65	41,502.61
	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 29273RAT6				
805,000.0000	PLANT-MO-FI	697,070.79	89.2000	718,060.00	20,989.21
20,000.0000	PLANT-FERC-FI	17,319.37	89.2000	17,840.00	520.63
825,000.0000		714,390.16		735,900.00	21,509.84
	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23 29375CAC3				
897,000.0000	PLANT-MO-FI	896,781.69	100.9960	905,934.12	9,152.43
	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 29379VBX0				
535,000.0000	PLANT-MO-FI	534,733.03	90.5670	484,533.45	50,199.58-
10,000.0000	PLANT-FERC-FI	9,994.97	90.5670	9,056.70	938.27-
545,000.0000		544,728.00		493,590.15	51,137.85-
	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 29379VCB7				
490,000.0000	PLANT-MO-FI	486,110.82	74.3410	364,270.90	121,839.92-
20,000.0000	PLANT-FERC-FI	19,841.26	74.3410	14,868.20	4,973.06-
510,000.0000		505,952.08		379,139.10	126,812.98-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 29444UBS4				
875,000.0000	PLANT-MO-FI	871,795.50	84.9890	743,653.75	128,141.75-
20,000.0000	PLANT-FERC-FI	19,926.77	84.9890	16,997.80	2,928.97-
895,000.0000		891,722.27		760,651.55	131,070.72-
	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 29446MAC6				
365,000.0000	PLANT-MO-FI	359,722.84	76.0960	277,750.40	81,972.44-
10,000.0000	PLANT-FERC-FI	9,855.45	76.0960	7,609.60	2,245.85-
375,000.0000		369,578.29		285,360.00	84,218.29-
	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 29736RAP5				
335,000.0000	PLANT-MO-FI	333,027.13	89.1290	298,582.15	34,444.98-
10,000.0000	PLANT-FERC-FI	9,941.09	89.1290	8,912.90	1,028.19-
345,000.0000		342,968.22		307,495.05	35,473.17-
	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 30040WAF5				
990,000.0000	PLANT-MO-FI	986,187.26	97.1010	961,299.90	24,887.36-
	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 30225VAJ6				
242,000.0000	PLANT-MO-FI	242,080.72	102.5860	248,258.12	6,177.40
6,000.0000	PLANT-FERC-FI	6,001.04	102.5860	6,155.16	154.12
248,000.0000		248,081.76		254,413.28	6,331.52

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 30303M8H8				
972,000.0000	PLANT-MO-FI	971,780.21	95.2550	925,878.60	45,901.61-
25,000.0000	PLANT-FERC-FI	24,994.36	95.2550	23,813.75	1,180.61-
997,000.0000		996,774.57		949,692.35	47,082.22-
	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 30303M8Q8				
825,000.0000	PLANT-MO-FI	838,330.18	108.9090	898,499.25	60,169.07
20,000.0000	PLANT-FERC-FI	20,323.15	108.9090	21,781.80	1,458.65
845,000.0000		858,653.33		920,281.05	61,627.72
	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 3132DQ3Z7				
3,195,873.1835	PLANT-MO-FI	3,196,368.91	101.8950	3,256,434.98	60,066.07
78,067.1312	PLANT-FERC-FI	78,079.30	101.8950	79,546.50	1,467.20
3,273,940.3147		3,274,448.21		3,335,981.48	61,533.27
	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 31359MEU3				
5,000.0000	PLANT-FERC-FI	4,962.67	111.0640	5,553.20	590.53
	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 3137FNB82				
1,200,000.0000	PLANT-MO-FI	1,221,079.44	91.1580	1,093,896.00	127,183.44-
35,000.0000	PLANT-FERC-FI	35,614.82	91.1580	31,905.30	3,709.52-
1,235,000.0000		1,256,694.26		1,125,801.30	130,892.96-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 3137FRUJ8				
15,000.0000	PLANT-FERC-FI	15,310.47	86.9090	13,036.35	2,274.12-
	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 3138EKFG5				
2,451,035.3592	PLANT-MO-FI	2,477,988.64	93.9370	2,302,429.09	175,559.55-
66,954.2854	PLANT-FERC-FI	67,690.60	93.9370	62,894.85	4,795.75-
2,517,989.6446		2,545,679.24		2,365,323.94	180,355.30-
	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 31398LZ76				
36,331.3188	PLANT-MO-FI	36,574.08	98.9470	35,948.75	625.33-
961.1460	PLANT-FERC-FI	967.71	98.9470	951.03	16.68-
37,292.4648		37,541.79		36,899.78	642.01-
	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 3140XHYK7				
1,521,359.6970	PLANT-MO-FI	1,547,310.06	95.1010	1,446,828.29	100,481.77-
69,152.7135	PLANT-FERC-FI	70,332.29	95.1010	65,764.92	4,567.37-
1,590,512.4105		1,617,642.35		1,512,593.21	105,049.14-
	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 31428XBN5				
475,000.0000	PLANT-MO-FI	470,888.22	87.3350	414,841.25	56,046.97-
10,000.0000	PLANT-FERC-FI	9,913.41	87.3350	8,733.50	1,179.91-
485,000.0000		480,801.63		423,574.75	57,226.88-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	FORD CREDIT AUTO LEASE TR B A3 5.910% 10/15/2026 DD 09/19/23 34529NAD2				
65,000.0000	PLANT-FERC-FI	64,990.96	101.1540	65,750.10	759.14
	FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22 345370DB3				
1,060,000.0000	PLANT-MO-FI	981,272.69	100.9910	1,070,504.60	89,231.91
25,000.0000	PLANT-FERC-FI	23,143.23	100.9910	25,247.75	2,104.52
1,085,000.0000		1,004,415.92		1,095,752.35	91,336.43
	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 35564CDD6				
780,000.0000	PLANT-MO-FI	784,367.99	88.6590	691,540.20	92,827.79-
15,000.0000	PLANT-FERC-FI	15,083.96	88.6590	13,298.85	1,785.11-
795,000.0000		799,451.95		704,839.05	94,612.90-
	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 35564CEJ2				
725,000.0000	PLANT-MO-FI	729,610.60	88.3680	640,668.00	88,942.60-
15,000.0000	PLANT-FERC-FI	15,095.40	88.3680	13,255.20	1,840.20-
740,000.0000		744,706.00		653,923.20	90,782.80-
	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 36179YAT1				
2,429,368.8426	PLANT-MO-FI	2,388,297.00	101.7070	2,470,838.17	82,541.17
59,252.8986	PLANT-FERC-FI	58,251.16	101.7070	60,264.35	2,013.19
2,488,621.7412		2,446,548.16		2,531,102.52	84,554.36

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 36179YHT4				
0.0040	PLANT-MO-FI	0.00	101.7070	0.00	0.00
39,821.6540	PLANT-FERC-FI	39,169.21	101.7070	40,501.41	1,332.20
39,821.6580		39,169.21		40,501.41	1,332.20
	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 36260JAC1				
15,000.0000	PLANT-FERC-FI	16,122.23	90.7330	13,609.95	2,512.28-
	GE HEALTHCARE TECHNOLOGIES INC 5.905% 11/22/2032 DD 05/22/23 36267VAK9				
1,280,000.0000	PLANT-MO-FI	1,280,000.00	106.8390	1,367,539.20	87,539.20
	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 369604BW2				
50,000.0000	PLANT-FERC-FI	49,487.59	92.2600	46,130.00	3,357.59-
	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 37045VAQ3				
255,000.0000	PLANT-MO-FI	319,368.42	91.6940	233,819.70	85,548.72-
5,000.0000	PLANT-FERC-FI	6,262.11	91.6940	4,584.70	1,677.41-
260,000.0000		325,630.53		238,404.40	87,226.13-
	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 37045XDD5				
945,000.0000	PLANT-MO-FI	944,252.29	92.5540	874,635.30	69,616.99-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
25,000.0000	PLANT-FERC-FI	24,980.22	92.5540	23,138.50	1,841.72-
970,000.0000		969,232.51		897,773.80	71,458.71-
	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 37045XDH6				
825,000.0000	PLANT-MO-FI	824,435.53	89.7900	740,767.50	83,668.03-
20,000.0000	PLANT-FERC-FI	19,986.32	89.7900	17,958.00	2,028.32-
845,000.0000		844,421.85		758,725.50	85,696.35-
	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 375558BF9				
670,000.0000	PLANT-MO-FI	679,482.55	97.8760	655,769.20	23,713.35-
20,000.0000	PLANT-FERC-FI	20,365.01	97.8760	19,575.20	789.81-
690,000.0000		699,847.56		675,344.40	24,503.16-
	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 378272BG2				
1,150,000.0000	PLANT-MO-FI	1,147,927.23	85.0000	977,500.00	170,427.23-
30,000.0000	PLANT-FERC-FI	29,945.91	85.0000	25,500.00	4,445.91-
1,180,000.0000		1,177,873.14		1,003,000.00	174,873.14-
	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 38141GVM3				
475,000.0000	PLANT-MO-FI	476,290.09	99.7070	473,608.25	2,681.84-
15,000.0000	PLANT-FERC-FI	15,040.75	99.7070	14,956.05	84.70-
490,000.0000		491,330.84		488,564.30	2,766.54-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 38141GWV2				
2,560,000.0000	PLANT-MO-FI	2,706,747.39	95.0010	2,432,025.60	274,721.79-
60,000.0000	PLANT-FERC-FI	63,534.22	95.0010	57,000.60	6,533.62-
2,620,000.0000		2,770,281.61		2,489,026.20	281,255.41-
	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 38383U3L2				
1,585,334.5942	PLANT-MO-FI	1,569,110.93	99.6580	1,579,912.75	10,801.82
40,882.5540	PLANT-FERC-FI	40,464.23	99.6580	40,742.74	278.51
1,626,217.1482		1,609,575.16		1,620,655.49	11,080.33
	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 40443DAC6				
2,460,000.0000	PLANT-MO-FI	2,459,807.59	100.2920	2,467,183.20	7,375.61
100,000.0000	PLANT-FERC-FI	99,992.18	100.2920	100,292.00	299.82
2,560,000.0000		2,559,799.77		2,567,475.20	7,675.43
	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 42225UAG9				
700,000.0000	PLANT-MO-FI	698,507.81	87.5400	612,780.00	85,727.81-
15,000.0000	PLANT-FERC-FI	14,967.99	87.5400	13,131.00	1,836.99-
715,000.0000		713,475.80		625,911.00	87,564.80-
	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 42824CAW9				
315,000.0000	PLANT-MO-FI	331,435.61	99.5410	313,554.15	17,881.46-
10,000.0000	PLANT-FERC-FI	10,521.76	99.5410	9,954.10	567.66-
325,000.0000		341,957.37		323,508.25	18,449.12-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 43815JAC7				
650,000.0000	PLANT-MO-FI	649,902.04	100.1340	650,871.00	968.96
17,000.0000	PLANT-FERC-FI	16,997.45	100.1340	17,022.78	25.33
667,000.0000		666,899.49		667,893.78	994.29
	HONOLULU CITY & CNTY HI WSTWTR 2.495% 07/01/2027 DD 11/06/19 438701Y40				
80,000.0000	PLANT-MO-FI	80,000.00	93.8910	75,112.80	4,887.20-
	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 445545AM8				
410,000.0000	PLANT-MO-FI	405,493.45	80.5280	330,164.80	75,328.65-
	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 445545AP1				
440,000.0000	PLANT-MO-FI	435,703.98	100.4540	441,997.60	6,293.62
	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 44933DAE1				
1,264,000.0000	PLANT-MO-FI	1,263,863.29	102.1330	1,290,961.12	27,097.83
34,000.0000	PLANT-FERC-FI	33,996.32	102.1330	34,725.22	728.90
1,298,000.0000		1,297,859.61		1,325,686.34	27,826.73
	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 452151LF8				
1,680,000.0000	PLANT-MO-FI	1,558,481.89	98.9440	1,662,259.20	103,777.31

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
45,000.0000	PLANT-FERC-FI	41,745.05	98.9440	44,524.80	2,779.75
1,725,000.0000		1,600,226.94		1,706,784.00	106,557.06
	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 452327AP4				
289,000.0000	PLANT-MO-FI	288,679.19	102.6440	296,641.16	7,961.97
7,000.0000	PLANT-FERC-FI	6,992.23	102.6440	7,185.08	192.85
296,000.0000		295,671.42		303,826.24	8,154.82
	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 456837AP8				
515,000.0000	PLANT-MO-FI	514,937.87	99.4390	512,110.85	2,827.02-
	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 45866FAV6				
446,000.0000	PLANT-MO-FI	445,626.75	99.7029	444,675.27	951.48-
11,000.0000	PLANT-FERC-FI	10,990.81	99.7029	10,967.33	23.48-
457,000.0000		456,617.56		455,642.60	974.96-
	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 465410BY3				
675,000.0000	PLANT-MO-FI	671,235.23	89.5400	604,395.00	66,840.23-
	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 465410CA4				
1,175,000.0000	PLANT-MO-FI	1,173,239.56	92.4350	1,086,111.25	87,128.31-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 46625HKC3				
280,000.0000	PLANT-MO-FI	286,102.07	97.9100	274,148.00	11,954.07-
5,000.0000	PLANT-FERC-FI	5,108.97	97.9100	4,895.50	213.47-
285,000.0000		291,211.04		279,043.50	12,167.54-
	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 46642NBD7				
900,000.0000	PLANT-MO-FI	948,606.46	98.2420	884,178.00	64,428.46-
20,000.0000	PLANT-FERC-FI	21,080.14	98.2420	19,648.40	1,431.74-
920,000.0000		969,686.60		903,826.40	65,860.20-
	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 46647PAX4				
3,070,000.0000	PLANT-MO-FI	3,378,550.97	98.0320	3,009,582.40	368,968.57-
80,000.0000	PLANT-FERC-FI	88,068.74	98.0320	78,425.60	9,643.14-
3,150,000.0000		3,466,619.71		3,088,008.00	378,611.71-
	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 46647PDK9				
1,005,000.0000	PLANT-MO-FI	938,556.14	103.5560	1,040,737.80	102,181.66
30,000.0000	PLANT-FERC-FI	28,016.59	103.5560	31,066.80	3,050.21
1,035,000.0000		966,572.73		1,071,804.60	105,231.87
	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 46647PDR4				
1,660,000.0000	PLANT-MO-FI	1,665,835.66	101.5260	1,685,331.60	19,495.94
40,000.0000	PLANT-FERC-FI	40,140.62	101.5260	40,610.40	469.78
1,700,000.0000		1,705,976.28		1,725,942.00	19,965.72

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 477920AC6				
829,000.0000	PLANT-MO-FI	828,875.11	100.8960	836,427.84	7,552.73
21,000.0000	PLANT-FERC-FI	20,996.85	100.8960	21,188.16	191.31
850,000.0000		849,871.96		857,616.00	7,744.04
	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 49271VAJ9				
720,000.0000	PLANT-MO-FI	740,038.32	92.0690	662,896.80	77,141.52-
20,000.0000	PLANT-FERC-FI	20,556.60	92.0690	18,413.80	2,142.80-
740,000.0000		760,594.92		681,310.60	79,284.32-
	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 49271VAM2				
805,000.0000	PLANT-MO-FI	802,146.55	74.9800	603,589.00	198,557.55-
20,000.0000	PLANT-FERC-FI	19,929.13	74.9800	14,996.00	4,933.13-
825,000.0000		822,075.68		618,585.00	203,490.68-
	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 494550BF2				
5,000.0000	PLANT-FERC-FI	5,214.19	105.7260	5,286.30	72.11
	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 50077LAB2				
990,000.0000	PLANT-MO-FI	839,526.52	87.6000	867,240.00	27,713.48
25,000.0000	PLANT-FERC-FI	21,200.16	87.6000	21,900.00	699.84
1,015,000.0000		860,726.68		889,140.00	28,413.32

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 53944YAP8				
2,080,000.0000	PLANT-MO-FI	2,060,340.97	91.6650	1,906,632.00	153,708.97-
	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 539830CB3				
1,180,000.0000	PLANT-MO-FI	1,171,105.09	105.4140	1,243,885.20	72,780.11
30,000.0000	PLANT-FERC-FI	29,773.85	105.4140	31,624.20	1,850.35
1,210,000.0000		1,200,878.94		1,275,509.40	74,630.46
	LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/2039 DD 06/02/10 544495UG7				
210,000.0000	PLANT-MO-FI	210,000.00	107.2950	225,319.50	15,319.50
5,000.0000	PLANT-FERC-FI	5,000.00	107.2950	5,364.75	364.75
215,000.0000		215,000.00		230,684.25	15,684.25
	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 54627RAS9				
1,650,000.0000	PLANT-MO-FI	1,571,836.27	102.2890	1,687,768.50	115,932.23
40,000.0000	PLANT-FERC-FI	38,105.12	102.2890	40,915.60	2,810.48
1,690,000.0000		1,609,941.39		1,728,684.10	118,742.71
	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 548661EL7				
1,700,000.0000	PLANT-MO-FI	1,598,778.21	102.1100	1,735,870.00	137,091.79
45,000.0000	PLANT-FERC-FI	42,320.61	102.1100	45,949.50	3,628.89
1,745,000.0000		1,641,098.82		1,781,819.50	140,720.68

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 548661EM5				
840,000.0000	PLANT-MO-FI	830,069.83	105.2570	884,158.80	54,088.97
20,000.0000	PLANT-FERC-FI	19,763.57	105.2570	21,051.40	1,287.83
860,000.0000		849,833.40		905,210.20	55,376.80
	MPLX LP 4.125% 03/01/2027 DD 02/10/17 55336VAK6				
280,000.0000	PLANT-MO-FI	279,055.93	97.9300	274,204.00	4,851.93-
5,000.0000	PLANT-FERC-FI	4,997.04	97.9300	4,896.50	100.54-
285,000.0000		284,052.97		279,100.50	4,952.47-
	MPLX LP 5.200% 03/01/2047 DD 02/10/17 55336VAL4				
760,000.0000	PLANT-MO-FI	776,753.82	92.7420	704,839.20	71,914.62-
20,000.0000	PLANT-FERC-FI	20,500.39	92.7420	18,548.40	1,951.99-
780,000.0000		797,254.21		723,387.60	73,866.61-
	MPLX LP 4.950% 09/01/2032 DD 08/11/22 55336VBU3				
804,000.0000	PLANT-MO-FI	799,955.02	98.0250	788,121.00	11,834.02-
21,000.0000	PLANT-FERC-FI	20,894.36	98.0250	20,585.25	309.11-
825,000.0000		820,849.38		808,706.25	12,143.13-
	WARNERMEDIA HOLDINGS INC 3.755% 03/15/2027 DD 03/15/23 55903VBA0				
1,134,000.0000	PLANT-MO-FI	1,134,000.00	95.8950	1,087,449.30	46,550.70-
30,000.0000	PLANT-FERC-FI	30,000.00	95.8950	28,768.50	1,231.50-
1,164,000.0000		1,164,000.00		1,116,217.80	47,782.20-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 571903BG7				
1,370,000.0000	PLANT-MO-FI	1,351,541.55	86.6760	1,187,461.20	164,080.35-
35,000.0000	PLANT-FERC-FI	34,521.40	86.6760	30,336.60	4,184.80-
1,405,000.0000		1,386,062.95		1,217,797.80	168,265.15-
	MASSACHUSETTS ST SCH BLDG AUTH 2.436% 10/15/2027 DD 11/20/19 576000XG3				
320,000.0000	PLANT-MO-FI	320,000.00	93.4550	299,056.00	20,944.00-
5,000.0000	PLANT-FERC-FI	5,000.00	93.4550	4,672.75	327.25-
325,000.0000		325,000.00		303,728.75	21,271.25-
	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 58013MFK5				
750,000.0000	PLANT-MO-FI	765,216.79	80.4880	603,660.00	161,556.79-
20,000.0000	PLANT-FERC-FI	20,405.78	80.4880	16,097.60	4,308.18-
770,000.0000		785,622.57		619,757.60	165,864.97-
	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 58013MFP4				
320,000.0000	PLANT-MO-FI	319,216.60	97.2110	311,075.20	8,141.40-
10,000.0000	PLANT-FERC-FI	9,975.53	97.2110	9,721.10	254.43-
330,000.0000		329,192.13		320,796.30	8,395.83-
	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 58013MFQ2				
260,000.0000	PLANT-MO-FI	258,720.40	94.9990	246,997.40	11,723.00-
10,000.0000	PLANT-FERC-FI	9,950.73	94.9990	9,499.90	450.83-
270,000.0000		268,671.13		256,497.30	12,173.83-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 585055BU9				
79,000.0000	PLANT-MO-FI	84,720.24	97.4910	77,017.89	7,702.35-
3,000.0000	PLANT-FERC-FI	3,217.28	97.4910	2,924.73	292.55-
82,000.0000		87,937.52		79,942.62	7,994.90-
	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 58770AAC7				
907,000.0000	PLANT-MO-FI	906,910.37	99.3690	901,276.83	5,633.54-
23,000.0000	PLANT-FERC-FI	22,997.69	99.3690	22,854.87	142.82-
930,000.0000		929,908.06		924,131.70	5,776.36-
	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 58933YAX3				
150,000.0000	PLANT-MO-FI	149,533.08	96.1930	144,289.50	5,243.58-
	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 59156RAE8				
578,000.0000	PLANT-MO-FI	620,871.39	113.8970	658,324.66	37,453.27
	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 59156RBR8				
15,000.0000	PLANT-FERC-FI	15,925.64	95.1200	14,268.00	1,657.64-
	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 59259NZN6				
20,000.0000	PLANT-MO-FI	19,968.36	109.4920	21,898.40	1,930.04

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 59259YCA5				
395,000.0000	PLANT-MO-FI	403,651.99	105.6340	417,254.30	13,602.31
10,000.0000	PLANT-FERC-FI	10,219.25	105.6340	10,563.40	344.15
405,000.0000		413,871.24		427,817.70	13,946.46
	MIAMI-DADE CNTY FL WTR & SWR R 2.551% 10/01/2028 DD 11/06/19 59334DLK8				
750,000.0000	PLANT-MO-FI	750,000.00	92.3480	692,610.00	57,390.00-
15,000.0000	PLANT-FERC-FI	15,000.00	92.3480	13,852.20	1,147.80-
765,000.0000		765,000.00		706,462.20	58,537.80-
	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 594918CC6				
1,505,000.0000	PLANT-MO-FI	1,605,417.62	68.6170	1,032,685.85	572,731.77-
40,000.0000	PLANT-FERC-FI	40,575.03	68.6170	27,446.80	13,128.23-
1,545,000.0000		1,645,992.65		1,060,132.65	585,860.00-
	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 609207BA2				
13,000.0000	PLANT-FERC-FI	12,978.23	94.3820	12,269.66	708.57-
	MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 609207BB0				
775,000.0000	PLANT-MO-FI	665,153.47	88.9130	689,075.75	23,922.28

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 6174468C6				
365,000.0000	PLANT-MO-FI	366,066.13	98.5730	359,791.45	6,274.68-
10,000.0000	PLANT-FERC-FI	10,025.77	98.5730	9,857.30	168.47-
375,000.0000		376,091.90		369,648.75	6,443.15-
	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 6174468G7				
1,765,000.0000	PLANT-MO-FI	1,885,946.13	97.5020	1,720,910.30	165,035.83-
45,000.0000	PLANT-FERC-FI	48,254.18	97.5020	43,875.90	4,378.28-
1,810,000.0000		1,934,200.31		1,764,786.20	169,414.11-
	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 62954HAJ7				
970,000.0000	PLANT-MO-FI	944,957.77	84.3990	818,670.30	126,287.47-
25,000.0000	PLANT-FERC-FI	24,354.57	84.3990	21,099.75	3,254.82-
995,000.0000		969,312.34		839,770.05	129,542.29-
	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 63111XAK7				
513,000.0000	PLANT-MO-FI	518,100.03	107.8450	553,244.85	35,144.82
12,000.0000	PLANT-FERC-FI	12,113.97	107.8450	12,941.40	827.43
525,000.0000		530,214.00		566,186.25	35,972.25
	NATWEST GROUP PLC VAR RT 06/14/2027 DD 06/14/21 639057AC2				
200,000.0000	PLANT-MO-FI	200,000.00	91.3310	182,662.00	17,338.00-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 643821AA9				
1,345,000.0000	PLANT-MO-FI	1,321,504.59	87.5460	1,177,493.70	144,010.89-
	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 64966HTX8				
370,000.0000	PLANT-MO-FI	368,488.64	106.6750	394,697.50	26,208.86
10,000.0000	PLANT-FERC-FI	9,959.04	106.6750	10,667.50	708.46
380,000.0000		378,447.68		405,365.00	26,917.32
	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 651639AX4				
1,270,000.0000	PLANT-MO-FI	1,339,635.76	91.4470	1,161,376.90	178,258.86-
30,000.0000	PLANT-FERC-FI	31,647.72	91.4470	27,434.10	4,213.62-
1,300,000.0000		1,371,283.48		1,188,811.00	182,472.48-
	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 65473PAN5				
91,000.0000	PLANT-MO-FI	90,866.28	102.0300	92,847.30	1,981.02
2,000.0000	PLANT-FERC-FI	1,997.04	102.0300	2,040.60	43.56
93,000.0000		92,863.32		94,887.90	2,024.58
	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 65473QBD4				
240,000.0000	PLANT-MO-FI	238,838.59	100.7530	241,807.20	2,968.61
5,000.0000	PLANT-FERC-FI	4,975.86	100.7530	5,037.65	61.79
245,000.0000		243,814.45		246,844.85	3,030.40

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 65480VAD5				
1,281,000.0000	PLANT-MO-FI	1,280,936.62	99.6280	1,276,234.68	4,701.94-
33,000.0000	PLANT-FERC-FI	32,998.34	99.6280	32,877.24	121.10-
1,314,000.0000		1,313,934.96		1,309,111.92	4,823.04-
	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 655844CP1				
1,220,000.0000	PLANT-MO-FI	1,219,823.27	91.6870	1,118,581.40	101,241.87-
30,000.0000	PLANT-FERC-FI	29,995.68	91.6870	27,506.10	2,489.58-
1,250,000.0000		1,249,818.95		1,146,087.50	103,731.45-
	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 67077MAW8				
900,000.0000	PLANT-MO-FI	962,662.36	90.4180	813,762.00	148,900.36-
25,000.0000	PLANT-FERC-FI	26,740.62	90.4180	22,604.50	4,136.12-
925,000.0000		989,402.98		836,366.50	153,036.48-
	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 67103HAG2				
695,000.0000	PLANT-MO-FI	773,739.86	99.2490	689,780.55	83,959.31-
20,000.0000	PLANT-FERC-FI	22,265.89	99.2490	19,849.80	2,416.09-
715,000.0000		796,005.75		709,630.35	86,375.40-
	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 682680BJ1				
283,000.0000	PLANT-MO-FI	282,653.79	103.3880	292,588.04	9,934.25
7,000.0000	PLANT-FERC-FI	6,991.44	103.3880	7,237.16	245.72
290,000.0000		289,645.23		299,825.20	10,179.97

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 68389XBM6				
930,000.0000	PLANT-MO-FI	936,655.87	94.8620	882,216.60	54,439.27-
25,000.0000	PLANT-FERC-FI	25,178.92	94.8620	23,715.50	1,463.42-
955,000.0000		961,834.79		905,932.10	55,902.69-
	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 693475AP0				
50,000.0000	PLANT-FERC-FI	49,992.87	99.4170	49,708.50	284.37-
	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 693475BR5				
1,350,000.0000	PLANT-MO-FI	1,341,127.30	102.0940	1,378,269.00	37,141.70
35,000.0000	PLANT-FERC-FI	34,769.98	102.0940	35,732.90	962.92
1,385,000.0000		1,375,897.28		1,414,001.90	38,104.62
	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 69353REK0				
1,800,000.0000	PLANT-MO-FI	1,799,469.85	97.3000	1,751,400.00	48,069.85-
	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 6944PL2E8				
1,845,000.0000	PLANT-MO-FI	1,844,546.85	92.4020	1,704,816.90	139,729.95-
45,000.0000	PLANT-FERC-FI	44,988.95	92.4020	41,580.90	3,408.05-
1,890,000.0000		1,889,535.80		1,746,397.80	143,138.00-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 713448DP0				
15,000.0000	PLANT-FERC-FI	13,787.26	82.9750	12,446.25	1,341.01-
	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 71644EAJ1				
5,000.0000	PLANT-FERC-FI	4,240.47	109.6060	5,480.30	1,239.83
	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 717081ET6				
140,000.0000	PLANT-MO-FI	139,815.53	96.4500	135,030.00	4,785.53-
5,000.0000	PLANT-FERC-FI	4,993.40	96.4500	4,822.50	170.90-
145,000.0000		144,808.93		139,852.50	4,956.43-
	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 718172CW7				
166,000.0000	PLANT-MO-FI	165,876.80	104.9740	174,256.84	8,380.04
4,000.0000	PLANT-FERC-FI	3,997.05	104.9740	4,198.96	201.91
170,000.0000		169,873.85		178,455.80	8,581.95
	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 718547AH5				
15,000.0000	PLANT-FERC-FI	14,793.29	96.2020	14,430.30	362.99-
	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 74251VAN2				
1,280,000.0000	PLANT-MO-FI	1,354,650.06	84.8820	1,086,489.60	268,160.46-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
30,000.0000	PLANT-FERC-FI	31,792.35	84.8820	25,464.60	6,327.75-
1,310,000.0000		1,386,442.41		1,111,954.20	274,488.21-
	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 74340XBM2				
350,000.0000	PLANT-MO-FI	348,492.50	87.5410	306,393.50	42,099.00-
5,000.0000	PLANT-FERC-FI	4,978.45	87.5410	4,377.05	601.40-
355,000.0000		353,470.95		310,770.55	42,700.40-
	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 74340XBN0				
115,000.0000	PLANT-MO-FI	114,909.40	92.4790	106,350.85	8,558.55-
	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 74432QCA1				
1,070,000.0000	PLANT-MO-FI	1,129,440.77	93.3690	999,048.30	130,392.47-
30,000.0000	PLANT-FERC-FI	31,666.63	93.3690	28,010.70	3,655.93-
1,100,000.0000		1,161,107.40		1,027,059.00	134,048.40-
	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 756109BL7				
700,000.0000	PLANT-MO-FI	729,916.69	85.0980	595,686.00	134,230.69-
15,000.0000	PLANT-FERC-FI	15,641.01	85.0980	12,764.70	2,876.31-
715,000.0000		745,557.70		608,450.70	137,107.00-
	REEDY CREEK FL IMPT DIST 2.397% 06/01/2032 DD 02/27/20 758449SD5				
190,000.0000	PLANT-MO-FI	190,000.00	83.4910	158,632.90	31,367.10-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
5,000.0000	PLANT-FERC-FI	5,000.00	83.4910	4,174.55	825.45-
195,000.0000		195,000.00		162,807.45	32,192.55-
	REEDY CREEK FL IMPT DIST 2.447% 06/01/2033 DD 02/27/20 758449SE3				
190,000.0000	PLANT-MO-FI	190,000.00	81.9820	155,765.80	34,234.20-
5,000.0000	PLANT-FERC-FI	5,000.00	81.9820	4,099.10	900.90-
195,000.0000		195,000.00		159,864.90	35,135.10-
	REEDY CREEK FL IMPT DIST 2.497% 06/01/2034 DD 02/27/20 758449SF0				
150,000.0000	PLANT-MO-FI	150,000.00	80.5440	120,816.00	29,184.00-
5,000.0000	PLANT-FERC-FI	5,000.00	80.5440	4,027.20	972.80-
155,000.0000		155,000.00		124,843.20	30,156.80-
	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 75886FAE7				
334,000.0000	PLANT-MO-FI	333,768.17	82.3510	275,052.34	58,715.83-
10,000.0000	PLANT-FERC-FI	9,993.02	82.3510	8,235.10	1,757.92-
344,000.0000		343,761.19		283,287.44	60,473.75-
	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 760759AU4				
290,000.0000	PLANT-MO-FI	289,937.54	98.0960	284,478.40	5,459.14-
10,000.0000	PLANT-FERC-FI	9,997.86	98.0960	9,809.60	188.26-
300,000.0000		299,935.40		294,288.00	5,647.40-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 775109BB6				
245,000.0000	PLANT-MO-FI	319,414.98	94.2920	231,015.40	88,399.58-
5,000.0000	PLANT-FERC-FI	6,518.68	94.2920	4,714.60	1,804.08-
250,000.0000		325,933.66		235,730.00	90,203.66-
	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 780097BK6				
650,000.0000	PLANT-MO-FI	650,522.22	99.6500	647,725.00	2,797.22-
	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 78013XZU5				
675,000.0000	PLANT-MO-FI	674,868.81	98.4630	664,625.25	10,243.56-
15,000.0000	PLANT-FERC-FI	14,997.09	98.4630	14,769.45	227.64-
690,000.0000		689,865.90		679,394.70	10,471.20-
	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 78081BAN3				
905,000.0000	PLANT-MO-FI	892,759.46	81.7390	739,737.95	153,021.51-
25,000.0000	PLANT-FERC-FI	24,661.84	81.7390	20,434.75	4,227.09-
930,000.0000		917,421.30		760,172.70	157,248.60-
	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 78355HKW8				
584,000.0000	PLANT-MO-FI	583,332.08	101.3730	592,018.32	8,686.24
15,000.0000	PLANT-FERC-FI	14,982.84	101.3730	15,205.95	223.11
599,000.0000		598,314.92		607,224.27	8,909.35

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 784033AS1				
797,832.6489	PLANT-MO-FI	797,738.35	97.4860	777,775.14	19,963.21-
	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 808513BY0				
280,000.0000	PLANT-MO-FI	279,804.75	93.1420	260,797.60	19,007.15-
8,000.0000	PLANT-FERC-FI	7,994.41	93.1420	7,451.36	543.05-
288,000.0000		287,799.16		268,248.96	19,550.20-
	SEMPRA 3.400% 02/01/2028 DD 01/12/18 816851BG3				
10,000.0000	PLANT-FERC-FI	9,969.86	95.3860	9,538.60	431.26-
	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 824348BL9				
1,175,000.0000	PLANT-MO-FI	1,203,141.84	86.8430	1,020,405.25	182,736.59-
30,000.0000	PLANT-FERC-FI	30,740.77	86.8430	26,052.90	4,687.87-
1,205,000.0000		1,233,882.61		1,046,458.15	187,424.46-
	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 828807CL9				
430,000.0000	PLANT-MO-FI	468,084.63	91.1370	391,889.10	76,195.53-
10,000.0000	PLANT-FERC-FI	10,885.69	91.1370	9,113.70	1,771.99-
440,000.0000		478,970.32		401,002.80	77,967.52-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 832696AX6				
443,000.0000	PLANT-MO-FI	442,716.51	109.2980	484,190.14	41,473.63
12,000.0000	PLANT-FERC-FI	11,992.32	109.2980	13,115.76	1,123.44
455,000.0000		454,708.83		497,305.90	42,597.07
	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 84265VAJ4				
300,000.0000	PLANT-MO-FI	366,602.37	102.0980	306,294.00	60,308.37-
5,000.0000	PLANT-FERC-FI	6,106.83	102.0980	5,104.90	1,001.93-
305,000.0000		372,709.20		311,398.90	61,310.30-
	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 84756NAD1				
130,000.0000	PLANT-MO-FI	130,205.76	99.8010	129,741.30	464.46-
5,000.0000	PLANT-FERC-FI	5,007.90	99.8010	4,990.05	17.85-
135,000.0000		135,213.66		134,731.35	482.31-
	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 84756NAF6				
15,000.0000	PLANT-FERC-FI	14,985.27	97.7520	14,662.80	322.47-
	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 84861TAF5				
990,000.0000	PLANT-MO-FI	1,001,294.18	91.1710	902,592.90	98,701.28-
25,000.0000	PLANT-FERC-FI	25,277.52	91.1710	22,792.75	2,484.77-
1,015,000.0000		1,026,571.70		925,385.65	101,186.05-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 855244AZ2				
1,880,000.0000	PLANT-MO-FI	1,873,068.66	88.5810	1,665,322.80	207,745.86-
50,000.0000	PLANT-FERC-FI	49,816.02	88.5810	44,290.50	5,525.52-
1,930,000.0000		1,922,884.68		1,709,613.30	213,271.38-
	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 85855CAB6				
2,040,000.0000	PLANT-MO-FI	1,983,356.87	83.8150	1,709,826.00	273,530.87-
	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 87264ABF1				
1,235,000.0000	PLANT-MO-FI	1,290,463.89	94.9100	1,172,138.50	118,325.39-
30,000.0000	PLANT-FERC-FI	31,347.28	94.9100	28,473.00	2,874.28-
1,265,000.0000		1,321,811.17		1,200,611.50	121,199.67-
	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 87264ACV5				
603,000.0000	PLANT-MO-FI	602,143.89	102.6430	618,937.29	16,793.40
15,000.0000	PLANT-FERC-FI	14,978.69	102.6430	15,396.45	417.76
618,000.0000		617,122.58		634,333.74	17,211.16
	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 874060AX4				
805,000.0000	PLANT-MO-FI	813,591.96	85.8330	690,955.65	122,636.31-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 87612EBH8				
660,000.0000	PLANT-MO-FI	659,950.93	96.3230	635,731.80	24,219.13-
	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 87938WAU7				
585,000.0000	PLANT-MO-FI	659,761.16	92.8830	543,365.55	116,395.61-
	TORONTO-DOMINION BANK/THE 5.523% 07/17/2028 DD 07/17/23 89115A2U5				
1,330,000.0000	PLANT-MO-FI	1,330,000.00	103.0250	1,370,232.50	40,232.50
35,000.0000	PLANT-FERC-FI	35,000.00	103.0250	36,058.75	1,058.75
1,365,000.0000		1,365,000.00		1,406,291.25	41,291.25
	TOTALENERGIES CAPITAL INTERNAT 3.455% 02/19/2029 DD 02/19/19 89153VAQ2				
685,000.0000	PLANT-MO-FI	685,000.00	96.5370	661,278.45	23,721.55-
	TOTALENERGIES CAPITAL INTERNAT 3.127% 05/29/2050 DD 05/29/20 89153VAV1				
645,000.0000	PLANT-MO-FI	645,000.00	73.6520	475,055.40	169,944.60-
20,000.0000	PLANT-FERC-FI	20,000.00	73.6520	14,730.40	5,269.60-
665,000.0000		665,000.00		489,785.80	175,214.20-
	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 891940AC2				
739,000.0000	PLANT-MO-FI	738,999.74	99.4050	734,602.95	4,396.79-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
20,000.0000	PLANT-FERC-FI	19,999.99	99.4050	19,881.00	118.99-
759,000.0000		758,999.73		754,483.95	4,515.78-
	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 89239HAD0				
1,950,000.0000	PLANT-MO-FI	1,949,849.66	100.5180	1,960,101.00	10,251.34
52,000.0000	PLANT-FERC-FI	51,995.97	100.5180	52,269.36	273.39
2,002,000.0000		2,001,845.63		2,012,370.36	10,524.73
	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 89788MAG7				
2,150,000.0000	PLANT-MO-FI	2,036,717.13	96.3590	2,071,718.50	35,001.37
45,000.0000	PLANT-FERC-FI	45,000.00	96.3590	43,361.55	1,638.45-
2,195,000.0000		2,081,717.13		2,115,080.05	33,362.92
	TRUIST FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23 89788MAP7				
144,000.0000	PLANT-MO-FI	144,000.00	102.2160	147,191.04	3,191.04
	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 907818EK0				
15,000.0000	PLANT-FERC-FI	13,756.46	75.3430	11,301.45	2,455.01-
	MEXICO GOVERNMENT INTERNATIONA 2.659% 05/24/2031 DD 11/24/20 91087BAM2				
925,000.0000	PLANT-MO-FI	925,000.00	84.5330	781,930.25	143,069.75-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 91087BAQ3				
410,000.0000	PLANT-MO-FI	409,773.07	82.5400	338,414.00	71,359.07-
	US BANCORP 2.400% 07/30/2024 DD 07/29/19 91159HHX1				
620,000.0000	PLANT-MO-FI	619,922.79	98.2670	609,255.40	10,667.39-
15,000.0000	PLANT-FERC-FI	14,998.16	98.2670	14,740.05	258.11-
635,000.0000		634,920.95		623,995.45	10,925.50-
	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 912810SX7				
25,739,000.0000	PLANT-MO-FI	25,995,940.71	71.7270	18,461,812.53	7,534,128.18-
625,000.0000	PLANT-FERC-FI	632,986.79	71.7270	448,293.75	184,693.04-
26,364,000.0000		26,628,927.50		18,910,106.28	7,718,821.22-
	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 912810TA6				
32,872,000.0000	PLANT-MO-FI	28,098,940.03	69.8320	22,955,175.04	5,143,764.99-
700,000.0000	PLANT-FERC-FI	623,517.95	69.8320	488,824.00	134,693.95-
33,572,000.0000		28,722,457.98		23,443,999.04	5,278,458.94-
	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 912810TD0				
2,285,000.0000	PLANT-MO-FI	1,678,717.12	69.6840	1,592,279.40	86,437.72-
70,000.0000	PLANT-FERC-FI	50,148.09	69.6840	48,778.80	1,369.29-
2,355,000.0000		1,728,865.21		1,641,058.20	87,807.01-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 912810TQ1				
68,000.0000	PLANT-FERC-FI	59,773.42	95.6950	65,072.60	5,299.18
	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 912810TT5				
970,000.0000	PLANT-MO-FI	870,489.59	101.5630	985,161.10	114,671.51
20,000.0000	PLANT-FERC-FI	17,453.36	101.5630	20,312.60	2,859.24
990,000.0000		887,942.95		1,005,473.70	117,530.75
	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 912810TV0				
1,100,000.0000	PLANT-MO-FI	1,173,972.95	112.6720	1,239,392.00	65,419.05
20,000.0000	PLANT-FERC-FI	20,925.79	112.6720	22,534.40	1,608.61
1,120,000.0000		1,194,898.74		1,261,926.40	67,027.66
	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 91282CBZ3				
45,000.0000	PLANT-FERC-FI	43,687.27	89.6020	40,320.90	3,366.37-
	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 91282CCB5				
2,200,000.0000	PLANT-MO-FI	2,170,948.78	85.9260	1,890,372.00	280,576.78-
80,000.0000	PLANT-FERC-FI	78,943.58	85.9260	68,740.80	10,202.78-
2,280,000.0000		2,249,892.36		1,959,112.80	290,779.56-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 91282CCZ2				
26,568,000.0000	PLANT-MO-FI	25,686,165.86	91.8910	24,413,600.88	1,272,564.98-
670,000.0000	PLANT-FERC-FI	630,030.23	91.8910	615,669.70	14,360.53-
27,238,000.0000		26,316,196.09		25,029,270.58	1,286,925.51-
	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 91282CDW8				
10,000.0000	PLANT-MO-FI	9,898.37	90.2930	9,029.30	869.07-
	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 91282CDY4				
1,372,000.0000	PLANT-MO-FI	1,181,338.98	86.1330	1,181,744.76	405.78
160,000.0000	PLANT-FERC-FI	136,816.37	86.1330	137,812.80	996.43
1,532,000.0000		1,318,155.35		1,319,557.56	1,402.21
	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 91282CHT1				
3,780,000.0000	PLANT-MO-FI	3,540,641.01	100.0780	3,782,948.40	242,307.39
80,000.0000	PLANT-FERC-FI	76,194.54	100.0780	80,062.40	3,867.86
3,860,000.0000		3,616,835.55		3,863,010.80	246,175.25
	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 91282CHW4				
2,100,000.0000	PLANT-MO-FI	2,012,183.82	101.3980	2,129,358.00	117,174.18

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 91282CHZ7				
2,800,000.0000	PLANT-MO-FI	2,765,365.22	104.3910	2,922,948.00	157,582.78
115,000.0000	PLANT-FERC-FI	114,266.49	104.3910	120,049.65	5,783.16
2,915,000.0000		2,879,631.71		3,042,997.65	163,365.94
	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 91282CJF9				
31,300,000.0000	PLANT-MO-FI	32,514,824.11	104.4840	32,703,492.00	188,667.89
665,000.0000	PLANT-FERC-FI	690,568.99	104.4840	694,818.60	4,249.61
31,965,000.0000		33,205,393.10		33,398,310.60	192,917.50
	U S TREASURY NOTE 4.875% 11/30/2025 DD 11/30/23 91282CJL6				
28,600,000.0000	PLANT-MO-FI	28,843,372.35	101.0590	28,902,874.00	59,501.65
860,000.0000	PLANT-FERC-FI	867,318.19	101.0590	869,107.40	1,789.21
29,460,000.0000		29,710,690.54		29,771,981.40	61,290.86
	U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23 91282CJM4				
1,150,000.0000	PLANT-MO-FI	1,180,505.54	102.9840	1,184,316.00	3,810.46
30,000.0000	PLANT-FERC-FI	30,795.80	102.9840	30,895.20	99.40
1,180,000.0000		1,211,301.34		1,215,211.20	3,909.86
	RTX CORP 4.625% 11/16/2048 DD 08/16/18 913017CX5				
1,205,000.0000	PLANT-MO-FI	1,305,847.61	91.5650	1,103,358.25	202,489.36-
30,000.0000	PLANT-FERC-FI	32,213.79	91.5650	27,469.50	4,744.29-
1,235,000.0000		1,338,061.40		1,130,827.75	207,233.65-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 91324PCR1				
475,000.0000	PLANT-MO-FI	524,342.67	97.4390	462,835.25	61,507.42-
10,000.0000	PLANT-FERC-FI	11,038.78	97.4390	9,743.90	1,294.88-
485,000.0000		535,381.45		472,579.15	62,802.30-
	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 91324PDS8				
530,000.0000	PLANT-MO-FI	529,910.75	92.9490	492,629.70	37,281.05-
15,000.0000	PLANT-FERC-FI	14,997.55	92.9490	13,942.35	1,055.20-
545,000.0000		544,908.30		506,572.05	38,336.25-
	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 91911TAQ6				
560,000.0000	PLANT-MO-FI	567,793.66	92.3460	517,137.60	50,656.06-
15,000.0000	PLANT-FERC-FI	15,208.75	92.3460	13,851.90	1,356.85-
575,000.0000		583,002.41		530,989.50	52,012.91-
	VANGUARD TTL BD MKT IDX-ADM 921937603				
180,317.6350	ISFSI-MO-FI	1,906,879.18	9.7100	1,750,884.24	155,994.94-
	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 92343VES9				
865,000.0000	PLANT-MO-FI	864,094.14	97.0480	839,465.20	24,628.94-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 92343VEU4				
185,000.0000	PLANT-MO-FI	206,136.70	96.8030	179,085.55	27,051.15-
	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 92343VFU3				
1,165,000.0000	PLANT-MO-FI	1,097,900.29	68.1530	793,982.45	303,917.84-
30,000.0000	PLANT-FERC-FI	28,272.10	68.1530	20,445.90	7,826.20-
1,195,000.0000		1,126,172.39		814,428.35	311,744.04-
	VISA INC 3.150% 12/14/2025 DD 12/14/15 92826CAD4				
1,250,000.0000	PLANT-MO-FI	1,254,123.73	97.5900	1,219,875.00	34,248.73-
35,000.0000	PLANT-FERC-FI	35,116.87	97.5900	34,156.50	960.37-
1,285,000.0000		1,289,240.60		1,254,031.50	35,209.10-
	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 92890KAZ8				
484,920.6246	PLANT-MO-FI	505,224.90	98.5990	478,126.89	27,098.01-
11,731.9506	PLANT-FERC-FI	12,223.18	98.5990	11,567.59	655.59-
496,652.5752		517,448.08		489,694.48	27,753.60-
	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 92936UAG4				
500,000.0000	PLANT-MO-FI	496,790.54	84.6510	423,255.00	73,535.54-
10,000.0000	PLANT-FERC-FI	9,935.81	84.6510	8,465.10	1,470.71-
510,000.0000		506,726.35		431,720.10	75,006.25-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 92936UAH2				
875,000.0000	PLANT-MO-FI	866,185.68	78.0160	682,640.00	183,545.68-
20,000.0000	PLANT-FERC-FI	19,798.52	78.0160	15,603.20	4,195.32-
895,000.0000		885,984.20		698,243.20	187,741.00-
	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 94106LBM0				
525,000.0000	PLANT-MO-FI	497,684.66	66.7350	350,358.75	147,325.91-
15,000.0000	PLANT-FERC-FI	14,219.57	66.7350	10,010.25	4,209.32-
540,000.0000		511,904.23		360,369.00	151,535.23-
	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 94106LBQ1				
205,000.0000	PLANT-MO-FI	204,989.07	89.0820	182,618.10	22,370.97-
10,000.0000	PLANT-FERC-FI	9,999.52	89.0820	8,908.20	1,091.32-
215,000.0000		214,988.59		191,526.30	23,462.29-
	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 94974BGL8				
660,000.0000	PLANT-MO-FI	659,083.10	97.9370	646,384.20	12,698.90-
20,000.0000	PLANT-FERC-FI	19,973.34	97.9370	19,587.40	385.94-
680,000.0000		679,056.44		665,971.60	13,084.84-
	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 94989AAT2				
521,819.8019	PLANT-MO-FI	538,048.62	97.5410	508,988.25	29,060.37-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 95000U2D4				
2,675,000.0000	PLANT-MO-FI	2,800,508.31	97.3070	2,602,962.25	197,546.06-
70,000.0000	PLANT-FERC-FI	73,078.46	97.3070	68,114.90	4,963.56-
2,745,000.0000		2,873,586.77		2,671,077.15	202,509.62-
	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 95001FAX3				
1,545,000.0000	PLANT-MO-FI	1,586,082.62	95.2340	1,471,365.30	114,717.32-
40,000.0000	PLANT-FERC-FI	41,063.68	95.2340	38,093.60	2,970.08-
1,585,000.0000		1,627,146.30		1,509,458.90	117,687.40-
	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 95002RAX6				
400,000.0000	PLANT-MO-FI	411,070.58	84.8780	339,512.00	71,558.58-
10,000.0000	PLANT-FERC-FI	10,276.78	84.8780	8,487.80	1,788.98-
410,000.0000		421,347.36		347,999.80	73,347.56-
	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 958667AE7				
154,000.0000	PLANT-MO-FI	153,604.76	103.9560	160,092.24	6,487.48
4,000.0000	PLANT-FERC-FI	3,989.74	103.9560	4,158.24	168.50
158,000.0000		157,594.50		164,250.48	6,655.98
	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 969457BY5				
955,000.0000	PLANT-MO-FI	952,386.50	85.6320	817,785.60	134,600.90-
25,000.0000	PLANT-FERC-FI	24,931.58	85.6320	21,408.00	3,523.58-
980,000.0000		977,318.08		839,193.60	138,124.48-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 976657AL0				
234,000.0000	PLANT-MO-FI	235,508.45	97.2980	227,677.32	7,831.13-
6,000.0000	PLANT-FERC-FI	6,038.68	97.2980	5,837.88	200.80-
240,000.0000		241,547.13		233,515.20	8,031.93-
	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 976843BJ0				
670,000.0000	PLANT-MO-FI	763,436.31	92.7610	621,498.70	141,937.61-
15,000.0000	PLANT-FERC-FI	17,091.87	92.7610	13,914.15	3,177.72-
685,000.0000		780,528.18		635,412.85	145,115.33-
	WISCONSIN ST GEN FUND ANNUAL A 2.196% 05/01/2027 DD 02/13/20 977100GZ3				
400,000.0000	PLANT-MO-FI	400,000.00	93.2790	373,116.00	26,884.00-
10,000.0000	PLANT-FERC-FI	10,000.00	93.2790	9,327.90	672.10-
410,000.0000		410,000.00		382,443.90	27,556.10-
TOTAL INVESTMENTS FIXED INCOME SECURITIES		381,984,586.47		354,128,548.05	27,856,038.42-
INVESTMENTS EQUITY					
	ALLEGION PLC G0176J109				
1,786.0000	PLANT-MO-EQ	69,407.91	126.6900	226,268.34	156,860.43
42.0000	PLANT-FERC-EQ	3,845.73	126.6900	5,320.98	1,475.25
1,828.0000		73,253.64		231,589.32	158,335.68

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	AMCOR PLC				
	G0250X107				
28,914.0000	PLANT-MO-EQ	316,069.86	9.6400	278,730.96	37,338.90-
723.0000	PLANT-FERC-EQ	7,886.04	9.6400	6,969.72	916.32-
29,637.0000		323,955.90		285,700.68	38,255.22-
	AON PLC				
	G0403H108				
3,953.0000	PLANT-MO-EQ	193,736.53	291.0200	1,150,402.06	956,665.53
98.0000	PLANT-FERC-EQ	15,146.39	291.0200	28,519.96	13,373.57
4,051.0000		208,882.92		1,178,922.02	970,039.10
	ARCH CAPITAL GROUP LTD				
	G0450A105				
7,151.0000	PLANT-MO-EQ	411,110.99	74.2700	531,104.77	119,993.78
178.0000	PLANT-FERC-EQ	10,233.93	74.2700	13,220.06	2,986.13
7,329.0000		421,344.92		544,324.83	122,979.91
	ACCENTURE PLC				
	G1151C101				
12,396.0000	PLANT-MO-EQ	845,531.91	350.9100	4,349,880.36	3,504,348.45
309.0000	PLANT-FERC-EQ	21,603.26	350.9100	108,431.19	86,827.93
12,705.0000		867,135.17		4,458,311.55	3,591,176.38
	EATON CORP PLC				
	G29183103				
7,894.0000	PLANT-MO-EQ	448,753.75	240.8200	1,901,033.08	1,452,279.33
195.0000	PLANT-FERC-EQ	17,368.26	240.8200	46,959.90	29,591.64
8,089.0000		466,122.01		1,947,992.98	1,481,870.97

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	EVEREST GROUP LTD				
	G3223R108				
845.0000	PLANT-MO-EQ	202,110.54	353.5800	298,775.10	96,664.56
21.0000	PLANT-FERC-EQ	5,215.65	353.5800	7,425.18	2,209.53
866.0000		207,326.19		306,200.28	98,874.09
	INVESCO LTD				
	G491BT108				
8,772.0000	PLANT-MO-EQ	158,395.28	17.8400	156,492.48	1,902.80-
218.0000	PLANT-FERC-EQ	4,323.09	17.8400	3,889.12	433.97-
8,990.0000		162,718.37		160,381.60	2,336.77-
	JOHNSON CONTROLS INTERNATIONAL				
	G51502105				
13,365.0000	PLANT-MO-EQ	392,182.97	57.6400	770,358.60	378,175.63
334.0000	PLANT-FERC-EQ	11,788.53	57.6400	19,251.76	7,463.23
13,699.0000		403,971.50		789,610.36	385,638.86
	LINDE PLC				
	G54950103				
9,577.0000	PLANT-MO-EQ	758,891.21	410.7100	3,933,369.67	3,174,478.46
238.0000	PLANT-FERC-EQ	39,249.64	410.7100	97,748.98	58,499.34
9,815.0000		798,140.85		4,031,118.65	3,232,977.80
	MEDTRONIC PLC				
	G5960L103				
26,215.0000	PLANT-MO-EQ	1,975,818.38	82.3800	2,159,591.70	183,773.32
656.0000	PLANT-FERC-EQ	49,181.36	82.3800	54,041.28	4,859.92
26,871.0000		2,024,999.74		2,213,632.98	188,633.24

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	APTIV PLC				
	G6095L109				
5,570.0000	PLANT-MO-EQ	201,538.76	89.7200	499,740.40	298,201.64
139.0000	PLANT-FERC-EQ	12,121.91	89.7200	12,471.08	349.17
5,709.0000		213,660.67		512,211.48	298,550.81
	NORWEGIAN CRUISE LINE HOLDINGS				
	G66721104				
8,594.0000	PLANT-MO-EQ	293,646.10	20.0400	172,223.76	121,422.34-
188.0000	PLANT-FERC-EQ	8,481.78	20.0400	3,767.52	4,714.26-
8,782.0000		302,127.88		175,991.28	126,136.60-
	PENTAIR PLC				
	G7S00T104				
3,256.0000	PLANT-MO-EQ	76,180.78	72.7100	236,743.76	160,562.98
78.0000	PLANT-FERC-EQ	3,437.31	72.7100	5,671.38	2,234.07
3,334.0000		79,618.09		242,415.14	162,797.05
	SEAGATE TECHNOLOGY HOLDINGS PL				
	G7997R103				
3,863.0000	PLANT-MO-EQ	94,805.74	85.3700	329,784.31	234,978.57
97.0000	PLANT-FERC-EQ	4,635.15	85.3700	8,280.89	3,645.74
3,960.0000		99,440.89		338,065.20	238,624.31
	STERIS PLC				
	G8473T100				
1,991.0000	PLANT-MO-EQ	307,061.65	219.8500	437,721.35	130,659.70
47.0000	PLANT-FERC-EQ	7,152.02	219.8500	10,332.95	3,180.93
2,038.0000		314,213.67		448,054.30	133,840.63

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	TRANE TECHNOLOGIES PLC				
	G8994E103				
4,480.0000	PLANT-MO-EQ	113,802.89	243.9000	1,092,672.00	978,869.11
112.0000	PLANT-FERC-EQ	8,936.81	243.9000	27,316.80	18,379.99
4,592.0000		122,739.70		1,119,988.80	997,249.10
	WILLIS TOWERS WATSON PLC				
	G96629103				
2,042.0000	PLANT-MO-EQ	252,044.06	241.2000	492,530.40	240,486.34
53.0000	PLANT-FERC-EQ	7,512.48	241.2000	12,783.60	5,271.12
2,095.0000		259,556.54		505,314.00	245,757.46
	BUNGE GLOBAL SA				
	H11356104				
2,936.0000	PLANT-MO-EQ	307,155.51	100.9500	296,389.20	10,766.31-
73.0000	PLANT-FERC-EQ	7,637.04	100.9500	7,369.35	267.69-
3,009.0000		314,792.55		303,758.55	11,034.00-
	CHUBB LTD				
	H1467J104				
8,123.0000	PLANT-MO-EQ	518,700.79	226.0000	1,835,798.00	1,317,097.21
200.0000	PLANT-FERC-EQ	26,761.00	226.0000	45,200.00	18,439.00
8,323.0000		545,461.79		1,880,998.00	1,335,536.21
	GARMIN LTD				
	H2906T109				
2,866.0000	PLANT-MO-EQ	140,489.38	128.5400	368,395.64	227,906.26
72.0000	PLANT-FERC-EQ	5,182.99	128.5400	9,254.88	4,071.89
2,938.0000		145,672.37		377,650.52	231,978.15

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	TE CONNECTIVITY LTD				
	H84989104				
6,154.0000	PLANT-MO-EQ	205,805.58	140.5000	864,637.00	658,831.42
154.0000	PLANT-FERC-EQ	13,317.15	140.5000	21,637.00	8,319.85
6,308.0000		219,122.73		886,274.00	667,151.27
	LYONDELLBASELL INDUSTRIES NV				
	N53745100				
4,958.0000	PLANT-MO-EQ	242,827.25	95.0800	471,406.64	228,579.39
124.0000	PLANT-FERC-EQ	12,767.66	95.0800	11,789.92	977.74-
5,082.0000		255,594.91		483,196.56	227,601.65
	NXP SEMICONDUCTORS NV				
	N6596X109				
5,138.0000	PLANT-MO-EQ	1,031,475.96	229.6800	1,180,095.84	148,619.88
125.0000	PLANT-FERC-EQ	25,255.00	229.6800	28,710.00	3,455.00
5,263.0000		1,056,730.96		1,208,805.84	152,074.88
	ROYAL CARIBBEAN CRUISES LTD				
	V7780T103				
4,648.0000	PLANT-MO-EQ	377,186.49	129.4900	601,869.52	224,683.03
115.0000	PLANT-FERC-EQ	14,032.32	129.4900	14,891.35	859.03
4,763.0000		391,218.81		616,760.87	225,542.06
	AFLAC INC				
	001055102				
10,651.0000	PLANT-MO-EQ	116,382.72	82.5000	878,707.50	762,324.78
265.0000	PLANT-FERC-EQ	12,522.57	82.5000	21,862.50	9,339.93
10,916.0000		128,905.29		900,570.00	771,664.71

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	AES CORP/THE				
	00130H105				
13,271.0000	PLANT-MO-EQ	129,314.23	19.2500	255,466.75	126,152.52
314.0000	PLANT-FERC-EQ	4,397.57	19.2500	6,044.50	1,646.93
13,585.0000		133,711.80		261,511.25	127,799.45
	AT&T INC				
	00206R102				
140,868.0000	PLANT-MO-EQ	1,979,586.23	16.7800	2,363,765.04	384,178.81
3,498.0000	PLANT-FERC-EQ	65,855.33	16.7800	58,696.44	7,158.89-
144,366.0000		2,045,441.56		2,422,461.48	377,019.92
	ABBOTT LABORATORIES				
	002824100				
34,174.0000	PLANT-MO-EQ	579,460.23	110.0700	3,761,532.18	3,182,071.95
855.0000	PLANT-FERC-EQ	20,244.78	110.0700	94,109.85	73,865.07
35,029.0000		599,705.01		3,855,642.03	3,255,937.02
	ABBVIE INC				
	00287Y109				
34,946.0000	PLANT-MO-EQ	947,083.67	154.9700	5,415,581.62	4,468,497.95
868.0000	PLANT-FERC-EQ	26,281.42	154.9700	134,513.96	108,232.54
35,814.0000		973,365.09		5,550,095.58	4,576,730.49
	ADOBE INC				
	00724F101				
9,000.0000	PLANT-MO-EQ	232,960.03	596.6000	5,369,400.00	5,136,439.97
224.0000	PLANT-FERC-EQ	61,159.01	596.6000	133,638.40	72,479.39
9,224.0000		294,119.04		5,503,038.40	5,208,919.36

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ADVANCED MICRO DEVICES INC				
	007903107				
31,914.0000	PLANT-MO-EQ	635,570.59	147.4100	4,704,442.74	4,068,872.15
791.0000	PLANT-FERC-EQ	28,723.39	147.4100	116,601.31	87,877.92
32,705.0000		664,293.98		4,821,044.05	4,156,750.07
	AGILENT TECHNOLOGIES INC				
	00846U101				
5,844.0000	PLANT-MO-EQ	76,205.44	139.0300	812,491.32	736,285.88
143.0000	PLANT-FERC-EQ	10,109.39	139.0300	19,881.29	9,771.90
5,987.0000		86,314.83		832,372.61	746,057.78
	AIRBNB INC				
	009066101				
8,588.0000	PLANT-MO-EQ	1,226,671.32	136.1400	1,169,170.32	57,501.00-
209.0000	PLANT-FERC-EQ	29,835.59	136.1400	28,453.26	1,382.33-
8,797.0000		1,256,506.91		1,197,623.58	58,883.33-
	AIR PRODUCTS AND CHEMICALS INC				
	009158106				
4,417.0000	PLANT-MO-EQ	222,974.17	273.8000	1,209,374.60	986,400.43
108.0000	PLANT-FERC-EQ	18,373.80	273.8000	29,570.40	11,196.60
4,525.0000		241,347.97		1,238,945.00	997,597.03
	AKAMAI TECHNOLOGIES INC				
	00971T101				
3,064.0000	PLANT-MO-EQ	116,455.22	118.3500	362,624.40	246,169.18
77.0000	PLANT-FERC-EQ	5,652.19	118.3500	9,112.95	3,460.76
3,141.0000		122,107.41		371,737.35	249,629.94

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ALBEMARLE CORP				
	012653101				
2,399.0000	PLANT-MO-EQ	220,338.31	144.4800	346,607.52	126,269.21
57.0000	PLANT-FERC-EQ	6,100.55	144.4800	8,235.36	2,134.81
2,456.0000		226,438.86		354,842.88	128,404.02
	ALEXANDRIA REAL ESTATE EQUITIE				
	015271109				
3,101.0000	PLANT-MO-EQ	381,170.63	126.7700	393,113.77	11,943.14
77.0000	PLANT-FERC-EQ	9,903.02	126.7700	9,761.29	141.73-
3,178.0000		391,073.65		402,875.06	11,801.41
	ALIGN TECHNOLOGY INC				
	016255101				
1,460.0000	PLANT-MO-EQ	222,465.50	274.0000	400,040.00	177,574.50
35.0000	PLANT-FERC-EQ	13,610.36	274.0000	9,590.00	4,020.36-
1,495.0000		236,075.86		409,630.00	173,554.14
	ALLIANT ENERGY CORP				
	018802108				
4,890.0000	PLANT-MO-EQ	197,422.60	51.3000	250,857.00	53,434.40
118.0000	PLANT-FERC-EQ	5,004.80	51.3000	6,053.40	1,048.60
5,008.0000		202,427.40		256,910.40	54,483.00
	ALLSTATE CORP/THE				
	020002101				
5,228.0000	PLANT-MO-EQ	69,197.05	139.9800	731,815.44	662,618.39
129.0000	PLANT-FERC-EQ	4,666.85	139.9800	18,057.42	13,390.57
5,357.0000		73,863.90		749,872.86	676,008.96

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ALPHABET INC				
	02079K107				
98,384.0000	PLANT-MO-EQ	947,068.95	140.9300	13,865,257.12	12,918,188.17
2,443.0000	PLANT-FERC-EQ	26,547.08	140.9300	344,291.99	317,744.91
100,827.0000		973,616.03		14,209,549.11	13,235,933.08
	ALPHABET INC				
	02079K305				
116,897.0000	PLANT-MO-EQ	1,586,949.39	139.6900	16,329,341.93	14,742,392.54
2,902.0000	PLANT-FERC-EQ	37,924.95	139.6900	405,380.38	367,455.43
119,799.0000		1,624,874.34		16,734,722.31	15,109,847.97
	ALTRIA GROUP INC				
	02209S103				
35,034.0000	PLANT-MO-EQ	281,611.46	40.3400	1,413,271.56	1,131,660.10
866.0000	PLANT-FERC-EQ	9,450.46	40.3400	34,934.44	25,483.98
35,900.0000		291,061.92		1,448,206.00	1,157,144.08
	AMAZON.COM INC				
	023135106				
179,630.0000	PLANT-MO-EQ	2,804,406.43	151.9400	27,292,982.20	24,488,575.77
4,460.0000	PLANT-FERC-EQ	50,251.84	151.9400	677,652.40	627,400.56
184,090.0000		2,854,658.27		27,970,634.60	25,115,976.33
	AMERICAN AIRLINES GROUP INC				
	02376R102				
12,897.0000	PLANT-MO-EQ	404,848.54	13.7400	177,204.78	227,643.76-
331.0000	PLANT-FERC-EQ	10,576.91	13.7400	4,547.94	6,028.97-
13,228.0000		415,425.45		181,752.72	233,672.73-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	AMERICAN EXPRESS CO				
	025816109				
11,372.0000	PLANT-MO-EQ	104,704.11	187.3400	2,130,430.48	2,025,726.37
285.0000	PLANT-FERC-EQ	4,293.77	187.3400	53,391.90	49,098.13
11,657.0000		108,997.88		2,183,822.38	2,074,824.50
	AMERICAN INTERNATIONAL GROUP I				
	026874784				
13,869.0000	PLANT-MO-EQ	405,793.19	67.7500	939,624.75	533,831.56
348.0000	PLANT-FERC-EQ	15,349.40	67.7500	23,577.00	8,227.60
14,217.0000		421,142.59		963,201.75	542,059.16
	AMERICAN TOWER CORP				
	03027X100				
9,157.0000	PLANT-MO-EQ	533,062.30	215.8800	1,976,813.16	1,443,750.86
229.0000	PLANT-FERC-EQ	34,534.20	215.8800	49,436.52	14,902.32
9,386.0000		567,596.50		2,026,249.68	1,458,653.18
	AMERICAN WATER WORKS CO INC				
	030420103				
3,774.0000	PLANT-MO-EQ	284,612.59	131.9900	498,130.26	213,517.67
94.0000	PLANT-FERC-EQ	8,667.44	131.9900	12,407.06	3,739.62
3,868.0000		293,280.03		510,537.32	217,257.29
	CENCORA INC				
	03073E105				
3,297.0000	PLANT-MO-EQ	101,539.97	205.3800	677,137.86	575,597.89
79.0000	PLANT-FERC-EQ	7,864.59	205.3800	16,225.02	8,360.43
3,376.0000		109,404.56		693,362.88	583,958.32

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	AMERIPRISE FINANCIAL INC				
	03076C106				
2,021.0000	PLANT-MO-EQ	13,606.03	379.8300	767,636.43	754,030.40
51.0000	PLANT-FERC-EQ	7,611.49	379.8300	19,371.33	11,759.84
2,072.0000		21,217.52		787,007.76	765,790.24
	AMETEK INC				
	031100100				
4,567.0000	PLANT-MO-EQ	244,956.20	164.8900	753,052.63	508,096.43
113.0000	PLANT-FERC-EQ	9,434.90	164.8900	18,632.57	9,197.67
4,680.0000		254,391.10		771,685.20	517,294.10
	AMGEN INC				
	031162100				
10,557.0000	PLANT-MO-EQ	555,302.98	288.0200	3,040,627.14	2,485,324.16
263.0000	PLANT-FERC-EQ	15,115.63	288.0200	75,749.26	60,633.63
10,820.0000		570,418.61		3,116,376.40	2,545,957.79
	AMPHENOL CORP				
	032095101				
11,704.0000	PLANT-MO-EQ	127,445.89	99.1300	1,160,217.52	1,032,771.63
293.0000	PLANT-FERC-EQ	14,208.51	99.1300	29,045.09	14,836.58
11,997.0000		141,654.40		1,189,262.61	1,047,608.21
	ANALOG DEVICES INC				
	032654105				
9,847.0000	PLANT-MO-EQ	507,982.19	198.5600	1,955,220.32	1,447,238.13
245.0000	PLANT-FERC-EQ	22,362.64	198.5600	48,647.20	26,284.56
10,092.0000		530,344.83		2,003,867.52	1,473,522.69

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ANSYS INC				
	03662Q105				
1,727.0000	PLANT-MO-EQ	221,266.29	362.8800	626,693.76	405,427.47
43.0000	PLANT-FERC-EQ	8,290.63	362.8800	15,603.84	7,313.21
1,770.0000		229,556.92		642,297.60	412,740.68
	ELEVANCE HEALTH INC				
	036752103				
4,660.0000	PLANT-MO-EQ	170,886.83	471.5600	2,197,469.60	2,026,582.77
116.0000	PLANT-FERC-EQ	32,281.54	471.5600	54,700.96	22,419.42
4,776.0000		203,168.37		2,252,170.56	2,049,002.19
	APA CORP				
	03743Q108				
6,211.0000	PLANT-MO-EQ	163,866.71	35.8800	222,850.68	58,983.97
154.0000	PLANT-FERC-EQ	7,343.49	35.8800	5,525.52	1,817.97-
6,365.0000		171,210.20		228,376.20	57,166.00
	APPLE INC				
	037833100				
288,776.0000	PLANT-MO-EQ	90,331.01	192.5300	55,598,043.28	55,507,712.27
7,170.0000	PLANT-FERC-EQ	27,600.22	192.5300	1,380,440.10	1,352,839.88
295,946.0000		117,931.23		56,978,483.38	56,860,552.15
	APPLIED MATERIALS INC				
	038222105				
16,564.0000	PLANT-MO-EQ	81,735.50	162.0700	2,684,527.48	2,602,791.98
412.0000	PLANT-FERC-EQ	15,800.73	162.0700	66,772.84	50,972.11
16,976.0000		97,536.23		2,751,300.32	2,653,764.09

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ARCHER-DANIELS-MIDLAND CO				
	039483102				
10,542.0000	PLANT-MO-EQ	145,914.46	72.2200	761,343.24	615,428.78
262.0000	PLANT-FERC-EQ	13,131.12	72.2200	18,921.64	5,790.52
10,804.0000		159,045.58		780,264.88	621,219.30
	ARISTA NETWORKS INC				
	040413106				
5,014.0000	PLANT-MO-EQ	392,948.74	235.5100	1,180,847.14	787,898.40
122.0000	PLANT-FERC-EQ	8,942.63	235.5100	28,732.22	19,789.59
5,136.0000		401,891.37		1,209,579.36	807,687.99
	ASSURANT INC				
	04621X108				
1,015.0000	PLANT-MO-EQ	41,876.44	168.4900	171,017.35	129,140.91
27.0000	PLANT-FERC-EQ	2,918.84	168.4900	4,549.23	1,630.39
1,042.0000		44,795.28		175,566.58	130,771.30
	ATMOS ENERGY CORP				
	049560105				
2,879.0000	PLANT-MO-EQ	285,455.94	115.9000	333,676.10	48,220.16
71.0000	PLANT-FERC-EQ	7,091.11	115.9000	8,228.90	1,137.79
2,950.0000		292,547.05		341,905.00	49,357.95
	AUTODESK INC				
	052769106				
4,232.0000	PLANT-MO-EQ	75,655.13	243.4800	1,030,407.36	954,752.23
104.0000	PLANT-FERC-EQ	16,177.56	243.4800	25,321.92	9,144.36
4,336.0000		91,832.69		1,055,729.28	963,896.59

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	AUTOMATIC DATA PROCESSING INC				
	053015103				
8,138.0000	PLANT-MO-EQ	172,403.86	232.9700	1,895,909.86	1,723,506.00
203.0000	PLANT-FERC-EQ	30,971.88	232.9700	47,292.91	16,321.03
8,341.0000		203,375.74		1,943,202.77	1,739,827.03
	AUTOZONE INC				
	053332102				
349.0000	PLANT-MO-EQ	10,497.92	2,585.6100	902,377.89	891,879.97
9.0000	PLANT-FERC-EQ	6,988.45	2,585.6100	23,270.49	16,282.04
358.0000		17,486.37		925,648.38	908,162.01
	AVALONBAY COMMUNITIES INC				
	053484101				
2,798.0000	PLANT-MO-EQ	357,121.35	187.2200	523,841.56	166,720.21
70.0000	PLANT-FERC-EQ	12,671.11	187.2200	13,105.40	434.29
2,868.0000		369,792.46		536,946.96	167,154.50
	AVERY DENNISON CORP				
	053611109				
1,561.0000	PLANT-MO-EQ	26,519.07	202.1600	315,571.76	289,052.69
39.0000	PLANT-FERC-EQ	4,247.69	202.1600	7,884.24	3,636.55
1,600.0000		30,766.76		323,456.00	292,689.24
	AXON ENTERPRISE INC				
	05464C101				
1,426.0000	PLANT-MO-EQ	314,612.01	258.3300	368,378.58	53,766.57
33.0000	PLANT-FERC-EQ	7,288.79	258.3300	8,524.89	1,236.10
1,459.0000		321,900.80		376,903.47	55,002.67

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	BAKER HUGHES CO				
	05722G100				
20,094.0000	PLANT-MO-EQ	493,893.42	34.1800	686,812.92	192,919.50
488.0000	PLANT-FERC-EQ	13,630.15	34.1800	16,679.84	3,049.69
20,582.0000		507,523.57		703,492.76	195,969.19
	BALL CORP				
	058498106				
6,108.0000	PLANT-MO-EQ	61,984.07	57.5200	351,332.16	289,348.09
153.0000	PLANT-FERC-EQ	6,778.67	57.5200	8,800.56	2,021.89
6,261.0000		68,762.74		360,132.72	291,369.98
	BANK OF AMERICA CORP				
	060505104				
136,004.0000	PLANT-MO-EQ	1,403,036.70	33.6700	4,579,254.68	3,176,217.98
3,377.0000	PLANT-FERC-EQ	29,065.23	33.6700	113,703.59	84,638.36
139,381.0000		1,432,101.93		4,692,958.27	3,260,856.34
	BATH & BODY WORKS INC				
	070830104				
4,401.0000	PLANT-MO-EQ	31,824.46	43.1600	189,947.16	158,122.70
110.0000	PLANT-FERC-EQ	2,617.77	43.1600	4,747.60	2,129.83
4,511.0000		34,442.23		194,694.76	160,252.53
	BAXTER INTERNATIONAL INC				
	071813109				
10,023.0000	PLANT-MO-EQ	119,795.33	38.6600	387,489.18	267,693.85
236.0000	PLANT-FERC-EQ	18,293.54	38.6600	9,123.76	9,169.78-
10,259.0000		138,088.87		396,612.94	258,524.07

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	BECTON DICKINSON & CO				
	075887109				
5,715.0000	PLANT-MO-EQ	418,592.07	243.8300	1,393,488.45	974,896.38
142.0000	PLANT-FERC-EQ	35,883.57	243.8300	34,623.86	1,259.71-
5,857.0000		454,475.64		1,428,112.31	973,636.67
	W R BERKLEY CORP				
	084423102				
4,204.0000	PLANT-MO-EQ	191,225.95	70.7200	297,306.88	106,080.93
99.0000	PLANT-FERC-EQ	4,503.18	70.7200	7,001.28	2,498.10
4,303.0000		195,729.13		304,308.16	108,579.03
	BEST BUY CO INC				
	086516101				
3,882.0000	PLANT-MO-EQ	98,129.98	78.2800	303,882.96	205,752.98
97.0000	PLANT-FERC-EQ	7,707.13	78.2800	7,593.16	113.97-
3,979.0000		105,837.11		311,476.12	205,639.01
	BIO-RAD LABORATORIES INC				
	090572207				
433.0000	PLANT-MO-EQ	195,700.42	322.8900	139,811.37	55,889.05-
10.0000	PLANT-FERC-EQ	4,519.65	322.8900	3,228.90	1,290.75-
443.0000		200,220.07		143,040.27	57,179.80-
	BIOGEN INC				
	09062X103				
2,835.0000	PLANT-MO-EQ	123,094.92	258.7700	733,612.95	610,518.03
71.0000	PLANT-FERC-EQ	22,361.28	258.7700	18,372.67	3,988.61-
2,906.0000		145,456.20		751,985.62	606,529.42

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	BIO-TECHNE CORP				
	09073M104				
2,964.0000	PLANT-MO-EQ	366,801.30	77.1600	228,702.24	138,099.06-
80.0000	PLANT-FERC-EQ	9,900.17	77.1600	6,172.80	3,727.37-
3,044.0000		376,701.47		234,875.04	141,826.43-
	BLACKROCK INC				
	09247X101				
2,766.0000	PLANT-MO-EQ	599,955.13	811.8000	2,245,438.80	1,645,483.67
69.0000	PLANT-FERC-EQ	24,982.19	811.8000	56,014.20	31,032.01
2,835.0000		624,937.32		2,301,453.00	1,676,515.68
	BLACKSTONE INC				
	09260D107				
13,992.0000	PLANT-MO-EQ	1,592,205.65	130.9200	1,831,832.64	239,626.99
347.0000	PLANT-FERC-EQ	39,486.52	130.9200	45,429.24	5,942.72
14,339.0000		1,631,692.17		1,877,261.88	245,569.71
	BOEING CO/THE				
	097023105				
11,181.0000	PLANT-MO-EQ	353,134.04	260.6600	2,914,439.46	2,561,305.42
277.0000	PLANT-FERC-EQ	13,823.42	260.6600	72,202.82	58,379.40
11,458.0000		366,957.46		2,986,642.28	2,619,684.82
	BOOKING HOLDINGS INC				
	09857L108				
689.0000	PLANT-MO-EQ	114,984.27	3,547.2200	2,444,034.58	2,329,050.31
17.0000	PLANT-FERC-EQ	19,465.29	3,547.2200	60,302.74	40,837.45
706.0000		134,449.56		2,504,337.32	2,369,887.76

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	BORGWARNER INC				
	099724106				
4,882.0000	PLANT-MO-EQ	138,479.16	35.8500	175,019.70	36,540.54
113.0000	PLANT-FERC-EQ	4,263.55	35.8500	4,051.05	212.50-
4,995.0000		142,742.71		179,070.75	36,328.04
	BOSTON PROPERTIES INC				
	101121101				
2,846.0000	PLANT-MO-EQ	226,756.26	70.1700	199,703.82	27,052.44-
67.0000	PLANT-FERC-EQ	8,239.99	70.1700	4,701.39	3,538.60-
2,913.0000		234,996.25		204,405.21	30,591.04-
	BOSTON SCIENTIFIC CORP				
	101137107				
28,838.0000	PLANT-MO-EQ	340,697.98	57.8100	1,667,124.78	1,326,426.80
717.0000	PLANT-FERC-EQ	28,094.47	57.8100	41,449.77	13,355.30
29,555.0000		368,792.45		1,708,574.55	1,339,782.10
	BRISTOL-MYERS SQUIBB CO				
	110122108				
40,180.0000	PLANT-MO-EQ	980,899.15	51.3100	2,061,635.80	1,080,736.65
998.0000	PLANT-FERC-EQ	26,948.51	51.3100	51,207.38	24,258.87
41,178.0000		1,007,847.66		2,112,843.18	1,104,995.52
	BROADRIDGE FINANCIAL SOLUTIONS				
	11133T103				
2,325.0000	PLANT-MO-EQ	274,835.11	205.7500	478,368.75	203,533.64
55.0000	PLANT-FERC-EQ	7,296.58	205.7500	11,316.25	4,019.67
2,380.0000		282,131.69		489,685.00	207,553.31

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	BROADCOM INC				
	11135F101				
8,675.0000	PLANT-MO-EQ	1,452,740.55	1,116.2500	9,683,468.75	8,230,728.20
215.0000	PLANT-FERC-EQ	65,251.04	1,116.2500	239,993.75	174,742.71
8,890.0000		1,517,991.59		9,923,462.50	8,405,470.91
	BROWN & BROWN INC				
	115236101				
4,718.0000	PLANT-MO-EQ	272,850.08	71.1100	335,496.98	62,646.90
110.0000	PLANT-FERC-EQ	6,271.54	71.1100	7,822.10	1,550.56
4,828.0000		279,121.62		343,319.08	64,197.46
	BROWN-FORMAN CORP				
	115637209				
3,447.0000	PLANT-MO-EQ	41,103.97	57.1000	196,823.70	155,719.73
86.0000	PLANT-FERC-EQ	4,368.37	57.1000	4,910.60	542.23
3,533.0000		45,472.34		201,734.30	156,261.96
	BUILDERS FIRSTSOURCE INC				
	12008R107				
2,438.0000	PLANT-MO-EQ	396,199.38	166.9400	406,999.72	10,800.34
61.0000	PLANT-FERC-EQ	9,913.11	166.9400	10,183.34	270.23
2,499.0000		406,112.49		417,183.06	11,070.57
	CBOE GLOBAL MARKETS INC				
	12503M108				
2,160.0000	PLANT-MO-EQ	206,840.03	178.5600	385,689.60	178,849.57
50.0000	PLANT-FERC-EQ	4,775.75	178.5600	8,928.00	4,152.25
2,210.0000		211,615.78		394,617.60	183,001.82

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CBRE GROUP INC				
	12504L109				
6,027.0000	PLANT-MO-EQ	106,429.95	93.0900	561,053.43	454,623.48
149.0000	PLANT-FERC-EQ	6,596.97	93.0900	13,870.41	7,273.44
6,176.0000		113,026.92		574,923.84	461,896.92
	CDW CORP/DE				
	12514G108				
2,669.0000	PLANT-MO-EQ	330,488.73	227.3200	606,717.08	276,228.35
64.0000	PLANT-FERC-EQ	7,749.12	227.3200	14,548.48	6,799.36
2,733.0000		338,237.85		621,265.56	283,027.71
	CF INDUSTRIES HOLDINGS INC				
	125269100				
3,810.0000	PLANT-MO-EQ	55,052.91	79.5000	302,895.00	247,842.09
96.0000	PLANT-FERC-EQ	5,256.48	79.5000	7,632.00	2,375.52
3,906.0000		60,309.39		310,527.00	250,217.61
	CH ROBINSON WORLDWIDE INC				
	12541W209				
2,452.0000	PLANT-MO-EQ	119,322.41	86.3900	211,828.28	92,505.87
61.0000	PLANT-FERC-EQ	5,182.42	86.3900	5,269.79	87.37
2,513.0000		124,504.83		217,098.07	92,593.24
	CIGNA GROUP/THE				
	125523100				
5,780.0000	PLANT-MO-EQ	63,839.33	299.4500	1,730,821.00	1,666,981.67
145.0000	PLANT-FERC-EQ	28,677.02	299.4500	43,420.25	14,743.23
5,925.0000		92,516.35		1,774,241.25	1,681,724.90

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CME GROUP INC				
	12572Q105				
7,089.0000	PLANT-MO-EQ	580,549.91	210.6000	1,492,943.40	912,393.49
177.0000	PLANT-FERC-EQ	30,507.38	210.6000	37,276.20	6,768.82
7,266.0000		611,057.29		1,530,219.60	919,162.31
	CMS ENERGY CORP				
	125896100				
5,768.0000	PLANT-MO-EQ	176,823.97	58.0700	334,947.76	158,123.79
137.0000	PLANT-FERC-EQ	6,687.66	58.0700	7,955.59	1,267.93
5,905.0000		183,511.63		342,903.35	159,391.72
	CSX CORP				
	126408103				
39,050.0000	PLANT-MO-EQ	79,617.37	34.6700	1,353,863.50	1,274,246.13
968.0000	PLANT-FERC-EQ	23,952.86	34.6700	33,560.56	9,607.70
40,018.0000		103,570.23		1,387,424.06	1,283,853.83
	CVS HEALTH CORP				
	126650100				
25,233.0000	PLANT-MO-EQ	685,253.92	78.9600	1,992,397.68	1,307,143.76
626.0000	PLANT-FERC-EQ	22,694.73	78.9600	49,428.96	26,734.23
25,859.0000		707,948.65		2,041,826.64	1,333,877.99
	COTERRA ENERGY INC				
	127097103				
14,925.0000	PLANT-MO-EQ	274,529.25	25.5200	380,886.00	106,356.75
383.0000	PLANT-FERC-EQ	8,699.13	25.5200	9,774.16	1,075.03
15,308.0000		283,228.38		390,660.16	107,431.78

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CADENCE DESIGN SYSTEMS INC				
	127387108				
5,352.0000	PLANT-MO-EQ	217,487.45	272.3700	1,457,724.24	1,240,236.79
134.0000	PLANT-FERC-EQ	6,577.87	272.3700	36,497.58	29,919.71
5,486.0000		224,065.32		1,494,221.82	1,270,156.50
	CAESARS ENTERTAINMENT INC				
	12769G100				
4,243.0000	PLANT-MO-EQ	378,984.76	46.8800	198,911.84	180,072.92-
106.0000	PLANT-FERC-EQ	9,467.92	46.8800	4,969.28	4,498.64-
4,349.0000		388,452.68		203,881.12	184,571.56-
	CAMDEN PROPERTY TRUST				
	133131102				
2,097.0000	PLANT-MO-EQ	351,175.90	99.2900	208,211.13	142,964.77-
54.0000	PLANT-FERC-EQ	8,846.97	99.2900	5,361.66	3,485.31-
2,151.0000		360,022.87		213,572.79	146,450.08-
	CAMPBELL SOUP CO				
	134429109				
3,999.0000	PLANT-MO-EQ	158,486.96	43.2300	172,876.77	14,389.81
95.0000	PLANT-FERC-EQ	3,499.33	43.2300	4,106.85	607.52
4,094.0000		161,986.29		176,983.62	14,997.33
	CAPITAL ONE FINANCIAL CORP				
	14040H105				
7,515.0000	PLANT-MO-EQ	272,531.04	131.1200	985,366.80	712,835.76
188.0000	PLANT-FERC-EQ	7,074.24	131.1200	24,650.56	17,576.32
7,703.0000		279,605.28		1,010,017.36	730,412.08

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CARDINAL HEALTH INC				
	14149Y108				
4,864.0000	PLANT-MO-EQ	118,241.43	100.8000	490,291.20	372,049.77
125.0000	PLANT-FERC-EQ	6,742.41	100.8000	12,600.00	5,857.59
4,989.0000		124,983.84		502,891.20	377,907.36
	CARMAX INC				
	143130102				
3,057.0000	PLANT-MO-EQ	63,398.33	76.7400	234,594.18	171,195.85
76.0000	PLANT-FERC-EQ	5,724.70	76.7400	5,832.24	107.54
3,133.0000		69,123.03		240,426.42	171,303.39
	CARNIVAL CORP				
	143658300				
19,901.0000	PLANT-MO-EQ	337,531.68	18.5400	368,964.54	31,432.86
465.0000	PLANT-FERC-EQ	16,282.90	18.5400	8,621.10	7,661.80-
20,366.0000		353,814.58		377,585.64	23,771.06
	CARRIER GLOBAL CORP				
	14448C104				
16,342.0000	PLANT-MO-EQ	66,171.51	57.4500	938,847.90	872,676.39
408.0000	PLANT-FERC-EQ	1,265.70	57.4500	23,439.60	22,173.90
16,750.0000		67,437.21		962,287.50	894,850.29
	CATALENT INC				
	148806102				
3,722.0000	PLANT-MO-EQ	292,628.25	44.9300	167,229.46	125,398.79-
85.0000	PLANT-FERC-EQ	7,214.29	44.9300	3,819.05	3,395.24-
3,807.0000		299,842.54		171,048.51	128,794.03-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CATERPILLAR INC				
	149123101				
10,056.0000	PLANT-MO-EQ	142,791.87	295.6700	2,973,257.52	2,830,465.65
252.0000	PLANT-FERC-EQ	11,739.96	295.6700	74,508.84	62,768.88
10,308.0000		154,531.83		3,047,766.36	2,893,234.53
	CELANESE CORP				
	150870103				
2,053.0000	PLANT-MO-EQ	185,952.12	155.3700	318,974.61	133,022.49
51.0000	PLANT-FERC-EQ	4,619.37	155.3700	7,923.87	3,304.50
2,104.0000		190,571.49		326,898.48	136,326.99
	CENTENE CORP				
	15135B101				
10,698.0000	PLANT-MO-EQ	450,380.25	74.2100	793,898.58	343,518.33
265.0000	PLANT-FERC-EQ	18,535.05	74.2100	19,665.65	1,130.60
10,963.0000		468,915.30		813,564.23	344,648.93
	CENTERPOINT ENERGY INC				
	15189T107				
12,671.0000	PLANT-MO-EQ	211,227.83	28.5700	362,010.47	150,782.64
296.0000	PLANT-FERC-EQ	7,711.46	28.5700	8,456.72	745.26
12,967.0000		218,939.29		370,467.19	151,527.90
	CERIDIAN HCM HOLDING INC				
	15677J108				
3,009.0000	PLANT-MO-EQ	318,517.74	67.1200	201,964.08	116,553.66-
70.0000	PLANT-FERC-EQ	7,641.48	67.1200	4,698.40	2,943.08-
3,079.0000		326,159.22		206,662.48	119,496.74-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CHARLES RIVER LABORATORIES INT				
	159864107				
1,012.0000	PLANT-MO-EQ	324,860.10	236.4000	239,236.80	85,623.30-
24.0000	PLANT-FERC-EQ	7,704.19	236.4000	5,673.60	2,030.59-
1,036.0000		332,564.29		244,910.40	87,653.89-
	CHARTER COMMUNICATIONS INC				
	16119P108				
2,005.0000	PLANT-MO-EQ	549,322.28	388.6800	779,303.40	229,981.12
49.0000	PLANT-FERC-EQ	18,838.53	388.6800	19,045.32	206.79
2,054.0000		568,160.81		798,348.72	230,187.91
	CHEVRON CORP				
	166764100				
34,680.0000	PLANT-MO-EQ	1,137,115.50	149.1600	5,172,868.80	4,035,753.30
861.0000	PLANT-FERC-EQ	54,806.46	149.1600	128,426.76	73,620.30
35,541.0000		1,191,921.96		5,301,295.56	4,109,373.60
	CHIPOTLE MEXICAN GRILL INC				
	169656105				
543.0000	PLANT-MO-EQ	180,358.34	2,286.9600	1,241,819.28	1,061,460.94
13.0000	PLANT-FERC-EQ	6,364.55	2,286.9600	29,730.48	23,365.93
556.0000		186,722.89		1,271,549.76	1,084,826.87
	CHURCH & DWIGHT CO INC				
	171340102				
4,860.0000	PLANT-MO-EQ	224,718.56	94.5600	459,561.60	234,843.04
122.0000	PLANT-FERC-EQ	7,453.15	94.5600	11,536.32	4,083.17
4,982.0000		232,171.71		471,097.92	238,926.21

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CINCINNATI FINANCIAL CORP				
	172062101				
3,067.0000	PLANT-MO-EQ	161,612.01	103.4600	317,311.82	155,699.81
77.0000	PLANT-FERC-EQ	6,069.60	103.4600	7,966.42	1,896.82
3,144.0000		167,681.61		325,278.24	157,596.63
	CISCO SYSTEMS INC				
	17275R102				
79,997.0000	PLANT-MO-EQ	795,240.74	50.5200	4,041,448.44	3,246,207.70
1,987.0000	PLANT-FERC-EQ	23,262.82	50.5200	100,383.24	77,120.42
81,984.0000		818,503.56		4,141,831.68	3,323,328.12
	CINTAS CORP				
	172908105				
1,716.0000	PLANT-MO-EQ	92,846.47	602.6600	1,034,164.56	941,318.09
42.0000	PLANT-FERC-EQ	8,589.66	602.6600	25,311.72	16,722.06
1,758.0000		101,436.13		1,059,476.28	958,040.15
	CITIGROUP INC				
	172967424				
37,801.0000	PLANT-MO-EQ	1,253,416.16	51.4400	1,944,483.44	691,067.28
938.0000	PLANT-FERC-EQ	30,335.01	51.4400	48,250.72	17,915.71
38,739.0000		1,283,751.17		1,992,734.16	708,982.99
	CITIZENS FINANCIAL GROUP INC				
	174610105				
9,191.0000	PLANT-MO-EQ	215,349.77	33.1400	304,589.74	89,239.97
234.0000	PLANT-FERC-EQ	9,149.10	33.1400	7,754.76	1,394.34-
9,425.0000		224,498.87		312,344.50	87,845.63

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CLOROX CO/THE				
	189054109				
2,447.0000	PLANT-MO-EQ	57,360.71	142.5900	348,917.73	291,557.02
58.0000	PLANT-FERC-EQ	8,728.71	142.5900	8,270.22	458.49-
2,505.0000		66,089.42		357,187.95	291,098.53
	COCA-COLA CO/THE				
	191216100				
76,749.0000	PLANT-MO-EQ	1,330,334.25	58.9300	4,522,818.57	3,192,484.32
1,916.0000	PLANT-FERC-EQ	46,014.01	58.9300	112,909.88	66,895.87
78,665.0000		1,376,348.26		4,635,728.45	3,259,380.19
	COGNIZANT TECHNOLOGY SOLUTIONS				
	192446102				
9,905.0000	PLANT-MO-EQ	167,463.54	75.5300	748,124.65	580,661.11
248.0000	PLANT-FERC-EQ	19,211.32	75.5300	18,731.44	479.88-
10,153.0000		186,674.86		766,856.09	580,181.23
	COLGATE-PALMOLIVE CO				
	194162103				
16,282.0000	PLANT-MO-EQ	242,613.16	79.7100	1,297,838.22	1,055,225.06
406.0000	PLANT-FERC-EQ	5,562.67	79.7100	32,362.26	26,799.59
16,688.0000		248,175.83		1,330,200.48	1,082,024.65
	COMCAST CORP				
	20030N101				
79,312.0000	PLANT-MO-EQ	637,933.88	43.8500	3,477,831.20	2,839,897.32
1,969.0000	PLANT-FERC-EQ	16,107.77	43.8500	86,340.65	70,232.88
81,281.0000		654,041.65		3,564,171.85	2,910,130.20

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	COMERICA INC				
	200340107				
2,478.0000	PLANT-MO-EQ	59,806.95	55.8100	138,297.18	78,490.23
62.0000	PLANT-FERC-EQ	5,626.81	55.8100	3,460.22	2,166.59-
2,540.0000		65,433.76		141,757.40	76,323.64
	CONAGRA BRANDS INC				
	205887102				
9,797.0000	PLANT-MO-EQ	146,607.58	28.6600	280,782.02	134,174.44
226.0000	PLANT-FERC-EQ	7,378.57	28.6600	6,477.16	901.41-
10,023.0000		153,986.15		287,259.18	133,273.03
	CONOCOPHILLIPS				
	20825C104				
23,456.0000	PLANT-MO-EQ	385,681.78	116.0700	2,722,537.92	2,336,856.14
582.0000	PLANT-FERC-EQ	24,485.75	116.0700	67,552.74	43,066.99
24,038.0000		410,167.53		2,790,090.66	2,379,923.13
	CONSOLIDATED EDISON INC				
	209115104				
6,903.0000	PLANT-MO-EQ	394,705.98	90.9700	627,965.91	233,259.93
167.0000	PLANT-FERC-EQ	12,706.04	90.9700	15,191.99	2,485.95
7,070.0000		407,412.02		643,157.90	235,745.88
	CONSTELLATION BRANDS INC				
	21036P108				
3,201.0000	PLANT-MO-EQ	89,354.39	241.7500	773,841.75	684,487.36
79.0000	PLANT-FERC-EQ	17,023.56	241.7500	19,098.25	2,074.69
3,280.0000		106,377.95		792,940.00	686,562.05

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	COOPER COS INC/THE				
	216648402				
930.0000	PLANT-MO-EQ	170,243.10	378.4400	351,949.20	181,706.10
23.0000	PLANT-FERC-EQ	6,378.48	378.4400	8,704.12	2,325.64
953.0000		176,621.58		360,653.32	184,031.74
	COPART INC				
	217204106				
17,188.0000	PLANT-MO-EQ	263,304.23	49.0000	842,212.00	578,907.77
422.0000	PLANT-FERC-EQ	5,828.51	49.0000	20,678.00	14,849.49
17,610.0000		269,132.74		862,890.00	593,757.26
	CORNING INC				
	219350105				
15,014.0000	PLANT-MO-EQ	121,902.19	30.4500	457,176.30	335,274.11
362.0000	PLANT-FERC-EQ	12,838.33	30.4500	11,022.90	1,815.43-
15,376.0000		134,740.52		468,199.20	333,458.68
	CORTEVA INC				
	22052L104				
13,747.0000	PLANT-MO-EQ	176,898.49	47.9200	658,756.24	481,857.75
344.0000	PLANT-FERC-EQ	4,324.35	47.9200	16,484.48	12,160.13
14,091.0000		181,222.84		675,240.72	494,017.88
	COSTCO WHOLESALE CORP				
	22160K105				
8,761.0000	PLANT-MO-EQ	432,966.72	660.0800	5,782,960.88	5,349,994.16
217.0000	PLANT-FERC-EQ	14,688.00	660.0800	143,237.36	128,549.36
8,978.0000		447,654.72		5,926,198.24	5,478,543.52

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	COSTAR GROUP INC				
	22160N109				
8,200.0000	PLANT-MO-EQ	582,703.51	87.3900	716,598.00	133,894.49
198.0000	PLANT-FERC-EQ	13,993.50	87.3900	17,303.22	3,309.72
8,398.0000		596,697.01		733,901.22	137,204.21
	CROWN CASTLE INC				
	22822V101				
8,617.0000	PLANT-MO-EQ	595,698.02	115.1900	992,592.23	396,894.21
210.0000	PLANT-FERC-EQ	23,660.03	115.1900	24,189.90	529.87
8,827.0000		619,358.05		1,016,782.13	397,424.08
	CUMMINS INC				
	231021106				
2,789.0000	PLANT-MO-EQ	52,443.85	239.5700	668,160.73	615,716.88
69.0000	PLANT-FERC-EQ	10,354.52	239.5700	16,530.33	6,175.81
2,858.0000		62,798.37		684,691.06	621,892.69
	DR HORTON INC				
	23331A109				
5,958.0000	PLANT-MO-EQ	132,049.49	151.9800	905,496.84	773,447.35
148.0000	PLANT-FERC-EQ	6,256.70	151.9800	22,493.04	16,236.34
6,106.0000		138,306.19		927,989.88	789,683.69
	DANAHER CORP				
	235851102				
12,952.0000	PLANT-MO-EQ	406,294.25	231.3400	2,996,315.68	2,590,021.43
322.0000	PLANT-FERC-EQ	23,914.10	231.3400	74,491.48	50,577.38
13,274.0000		430,208.35		3,070,807.16	2,640,598.81

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	DARDEN RESTAURANTS INC				
	237194105				
2,448.0000	PLANT-MO-EQ	68,275.88	164.3000	402,206.40	333,930.52
61.0000	PLANT-FERC-EQ	6,493.75	164.3000	10,022.30	3,528.55
2,509.0000		74,769.63		412,228.70	337,459.07
	DAVITA INC				
	23918K108				
1,073.0000	PLANT-MO-EQ	26,747.85	104.7600	112,407.48	85,659.63
29.0000	PLANT-FERC-EQ	2,117.43	104.7600	3,038.04	920.61
1,102.0000		28,865.28		115,445.52	86,580.24
	DEERE & CO				
	244199105				
5,290.0000	PLANT-MO-EQ	69,886.35	399.8700	2,115,312.30	2,045,425.95
131.0000	PLANT-FERC-EQ	19,800.07	399.8700	52,382.97	32,582.90
5,421.0000		89,686.42		2,167,695.27	2,078,008.85
	DELTA AIR LINES INC				
	247361702				
12,664.0000	PLANT-MO-EQ	300,384.80	40.2300	509,472.72	209,087.92
302.0000	PLANT-FERC-EQ	16,479.14	40.2300	12,149.46	4,329.68-
12,966.0000		316,863.94		521,622.18	204,758.24
	DENTSPLY SIRONA INC				
	24906P109				
4,472.0000	PLANT-MO-EQ	173,498.43	35.5900	159,158.48	14,339.95-
103.0000	PLANT-FERC-EQ	3,922.76	35.5900	3,665.77	256.99-
4,575.0000		177,421.19		162,824.25	14,596.94-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	DEVON ENERGY CORP				
	25179M103				
12,620.0000	PLANT-MO-EQ	311,229.90	45.3000	571,686.00	260,456.10
315.0000	PLANT-FERC-EQ	10,941.62	45.3000	14,269.50	3,327.88
12,935.0000		322,171.52		585,955.50	263,783.98
	DEXCOM INC				
	252131107				
7,631.0000	PLANT-MO-EQ	787,675.36	124.0900	946,930.79	159,255.43
190.0000	PLANT-FERC-EQ	19,891.44	124.0900	23,577.10	3,685.66
7,821.0000		807,566.80		970,507.89	162,941.09
	DIAMONDBACK ENERGY INC				
	25278X109				
3,610.0000	PLANT-MO-EQ	381,176.90	155.0800	559,838.80	178,661.90
86.0000	PLANT-FERC-EQ	9,156.82	155.0800	13,336.88	4,180.06
3,696.0000		390,333.72		573,175.68	182,841.96
	DIGITAL REALTY TRUST INC				
	253868103				
5,966.0000	PLANT-MO-EQ	658,477.15	134.5800	802,904.28	144,427.13
148.0000	PLANT-FERC-EQ	17,266.90	134.5800	19,917.84	2,650.94
6,114.0000		675,744.05		822,822.12	147,078.07
	WALT DISNEY CO/THE				
	254687106				
36,141.0000	PLANT-MO-EQ	835,625.15	90.2900	3,263,170.89	2,427,545.74
897.0000	PLANT-FERC-EQ	22,138.61	90.2900	80,990.13	58,851.52
37,038.0000		857,763.76		3,344,161.02	2,486,397.26

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	DISCOVER FINANCIAL SERVICES				
	254709108				
5,004.0000	PLANT-MO-EQ	18,804.77	112.4000	562,449.60	543,644.83
124.0000	PLANT-FERC-EQ	9,582.10	112.4000	13,937.60	4,355.50
5,128.0000		28,386.87		576,387.20	548,000.33
	DOLLAR GENERAL CORP				
	256677105				
4,400.0000	PLANT-MO-EQ	205,211.28	135.9500	598,180.00	392,968.72
110.0000	PLANT-FERC-EQ	12,053.25	135.9500	14,954.50	2,901.25
4,510.0000		217,264.53		613,134.50	395,869.97
	DOLLAR TREE INC				
	256746108				
4,068.0000	PLANT-MO-EQ	165,755.30	142.0500	577,859.40	412,104.10
102.0000	PLANT-FERC-EQ	8,356.35	142.0500	14,489.10	6,132.75
4,170.0000		174,111.65		592,348.50	418,236.85
	DOMINO'S PIZZA INC				
	25754A201				
686.0000	PLANT-MO-EQ	258,957.45	412.2300	282,789.78	23,832.33
17.0000	PLANT-FERC-EQ	6,417.31	412.2300	7,007.91	590.60
703.0000		265,374.76		289,797.69	24,422.93
	DOVER CORP				
	260003108				
2,715.0000	PLANT-MO-EQ	30,289.31	153.8100	417,594.15	387,304.84
68.0000	PLANT-FERC-EQ	6,079.54	153.8100	10,459.08	4,379.54
2,783.0000		36,368.85		428,053.23	391,684.38

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	DOW INC				
	260557103				
13,949.0000	PLANT-MO-EQ	333,067.00	54.8400	764,963.16	431,896.16
349.0000	PLANT-FERC-EQ	8,145.84	54.8400	19,139.16	10,993.32
14,298.0000		341,212.84		784,102.32	442,889.48
	DUPONT DE NEMOURS INC				
	26614N102				
8,486.0000	PLANT-MO-EQ	235,493.50	76.9300	652,827.98	417,334.48
211.0000	PLANT-FERC-EQ	6,008.60	76.9300	16,232.23	10,223.63
8,697.0000		241,502.10		669,060.21	427,558.11
	EOG RESOURCES INC				
	26875P101				
11,508.0000	PLANT-MO-EQ	305,129.77	120.9500	1,391,892.60	1,086,762.83
283.0000	PLANT-FERC-EQ	35,671.52	120.9500	34,228.85	1,442.67-
11,791.0000		340,801.29		1,426,121.45	1,085,320.16
	EQT CORP				
	26884L109				
8,123.0000	PLANT-MO-EQ	328,712.13	38.6600	314,035.18	14,676.95-
202.0000	PLANT-FERC-EQ	8,175.62	38.6600	7,809.32	366.30-
8,325.0000		336,887.75		321,844.50	15,043.25-
	EASTMAN CHEMICAL CO				
	277432100				
2,345.0000	PLANT-MO-EQ	47,917.69	89.8200	210,627.90	162,710.21
63.0000	PLANT-FERC-EQ	6,076.66	89.8200	5,658.66	418.00-
2,408.0000		53,994.35		216,286.56	162,292.21

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	EBAY INC				
	278642103				
10,261.0000	PLANT-MO-EQ	55,242.63	43.6200	447,584.82	392,342.19
267.0000	PLANT-FERC-EQ	8,841.71	43.6200	11,646.54	2,804.83
10,528.0000		64,084.34		459,231.36	395,147.02
	ECOLAB INC				
	278865100				
5,011.0000	PLANT-MO-EQ	191,809.98	198.3500	993,931.85	802,121.87
124.0000	PLANT-FERC-EQ	19,662.81	198.3500	24,595.40	4,932.59
5,135.0000		211,472.79		1,018,527.25	807,054.46
	EDWARDS LIFESCIENCES CORP				
	28176E108				
11,955.0000	PLANT-MO-EQ	178,308.58	76.2500	911,568.75	733,260.17
300.0000	PLANT-FERC-EQ	17,609.83	76.2500	22,875.00	5,265.17
12,255.0000		195,918.41		934,443.75	738,525.34
	ELECTRONIC ARTS INC				
	285512109				
4,865.0000	PLANT-MO-EQ	125,472.85	136.8100	665,580.65	540,107.80
121.0000	PLANT-FERC-EQ	14,660.97	136.8100	16,554.01	1,893.04
4,986.0000		140,133.82		682,134.66	542,000.84
	EMERSON ELECTRIC CO				
	291011104				
11,279.0000	PLANT-MO-EQ	207,616.67	97.3300	1,097,785.07	890,168.40
277.0000	PLANT-FERC-EQ	15,272.09	97.3300	26,960.41	11,688.32
11,556.0000		222,888.76		1,124,745.48	901,856.72

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ENPHASE ENERGY INC				
	29355A107				
2,716.0000	PLANT-MO-EQ	546,508.21	132.1400	358,892.24	187,615.97-
66.0000	PLANT-FERC-EQ	13,452.05	132.1400	8,721.24	4,730.81-
2,782.0000		559,960.26		367,613.48	192,346.78-
	EPAM SYSTEMS INC				
	29414B104				
1,135.0000	PLANT-MO-EQ	739,699.33	297.3400	337,480.90	402,218.43-
27.0000	PLANT-FERC-EQ	18,494.93	297.3400	8,028.18	10,466.75-
1,162.0000		758,194.26		345,509.08	412,685.18-
	EQUIFAX INC				
	294429105				
2,393.0000	PLANT-MO-EQ	68,148.77	247.2900	591,764.97	523,616.20
58.0000	PLANT-FERC-EQ	7,627.29	247.2900	14,342.82	6,715.53
2,451.0000		75,776.06		606,107.79	530,331.73
	EQUINIX INC				
	29444U700				
1,842.0000	PLANT-MO-EQ	555,769.46	805.3900	1,483,528.38	927,758.92
46.0000	PLANT-FERC-EQ	21,001.01	805.3900	37,047.94	16,046.93
1,888.0000		576,770.47		1,520,576.32	943,805.85
	EQUITY RESIDENTIAL				
	29476L107				
6,762.0000	PLANT-MO-EQ	236,501.32	61.1600	413,563.92	177,062.60
161.0000	PLANT-FERC-EQ	10,662.23	61.1600	9,846.76	815.47-
6,923.0000		247,163.55		423,410.68	176,247.13

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ESSEX PROPERTY TRUST INC				
	297178105				
1,227.0000	PLANT-MO-EQ	235,487.22	247.9400	304,222.38	68,735.16
31.0000	PLANT-FERC-EQ	7,650.64	247.9400	7,686.14	35.50
1,258.0000		243,137.86		311,908.52	68,770.66
	ETSY INC				
	29786A106				
2,391.0000	PLANT-MO-EQ	267,203.82	81.0500	193,790.55	73,413.27-
60.0000	PLANT-FERC-EQ	6,705.24	81.0500	4,863.00	1,842.24-
2,451.0000		273,909.06		198,653.55	75,255.51-
	EVERSOURCE ENERGY				
	30040W108				
6,728.0000	PLANT-MO-EQ	199,370.80	61.7200	415,252.16	215,881.36
171.0000	PLANT-FERC-EQ	10,611.40	61.7200	10,554.12	57.28-
6,899.0000		209,982.20		425,806.28	215,824.08
	EXPEDIA GROUP INC				
	30212P303				
2,715.0000	PLANT-MO-EQ	125,667.51	151.7900	412,109.85	286,442.34
65.0000	PLANT-FERC-EQ	8,485.61	151.7900	9,866.35	1,380.74
2,780.0000		134,153.12		421,976.20	287,823.08
	EXPEDITORS INTERNATIONAL OF WA				
	302130109				
2,870.0000	PLANT-MO-EQ	112,055.28	127.2000	365,064.00	253,008.72
73.0000	PLANT-FERC-EQ	5,176.69	127.2000	9,285.60	4,108.91
2,943.0000		117,231.97		374,349.60	257,117.63

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	EXTRA SPACE STORAGE INC				
	30225T102				
4,162.0000	PLANT-MO-EQ	456,161.27	160.3300	667,293.46	211,132.19
103.0000	PLANT-FERC-EQ	11,320.29	160.3300	16,513.99	5,193.70
4,265.0000		467,481.56		683,807.45	216,325.89
	EXXON MOBIL CORP				
	30231G102				
79,126.0000	PLANT-MO-EQ	1,627,826.95	99.9800	7,911,017.48	6,283,190.53
1,964.0000	PLANT-FERC-EQ	59,331.98	99.9800	196,360.72	137,028.74
81,090.0000		1,687,158.93		8,107,378.20	6,420,219.27
	FMC CORP				
	302491303				
2,391.0000	PLANT-MO-EQ	57,027.23	63.0500	150,752.55	93,725.32
60.0000	PLANT-FERC-EQ	4,575.54	63.0500	3,783.00	792.54-
2,451.0000		61,602.77		154,535.55	92,932.78
	META PLATFORMS INC				
	30303M102				
43,844.0000	PLANT-MO-EQ	2,700,826.00	353.9600	15,519,022.24	12,818,196.24
1,088.0000	PLANT-FERC-EQ	61,002.37	353.9600	385,108.48	324,106.11
44,932.0000		2,761,828.37		15,904,130.72	13,142,302.35
	FACTSET RESEARCH SYSTEMS INC				
	303075105				
725.0000	PLANT-MO-EQ	338,969.86	477.0500	345,861.25	6,891.39
18.0000	PLANT-FERC-EQ	8,516.23	477.0500	8,586.90	70.67
743.0000		347,486.09		354,448.15	6,962.06

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	FAIR ISAAC CORP				
	303250104				
495.0000	PLANT-MO-EQ	324,197.28	1,164.0100	576,184.95	251,987.67
12.0000	PLANT-FERC-EQ	7,854.05	1,164.0100	13,968.12	6,114.07
507.0000		332,051.33		590,153.07	258,101.74
	FASTENAL CO				
	311900104				
11,230.0000	PLANT-MO-EQ	145,414.13	64.7700	727,367.10	581,952.97
271.0000	PLANT-FERC-EQ	7,919.30	64.7700	17,552.67	9,633.37
11,501.0000		153,333.43		744,919.77	591,586.34
	FEDERAL REALTY INVESTMENT TRUS				
	313745101				
1,513.0000	PLANT-MO-EQ	183,559.21	103.0500	155,914.65	27,644.56-
35.0000	PLANT-FERC-EQ	4,434.67	103.0500	3,606.75	827.92-
1,548.0000		187,993.88		159,521.40	28,472.48-
	FEDEX CORP				
	31428X106				
4,609.0000	PLANT-MO-EQ	130,614.72	252.9700	1,165,938.73	1,035,324.01
115.0000	PLANT-FERC-EQ	3,308.09	252.9700	29,091.55	25,783.46
4,724.0000		133,922.81		1,195,030.28	1,061,107.47
	F5 INC				
	315616102				
1,137.0000	PLANT-MO-EQ	149,697.52	178.9800	203,500.26	53,802.74
28.0000	PLANT-FERC-EQ	5,423.46	178.9800	5,011.44	412.02-
1,165.0000		155,120.98		208,511.70	53,390.72

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	FIDELITY NATIONAL INFORMATION				
	31620M106				
11,794.0000	PLANT-MO-EQ	873,869.84	60.0700	708,465.58	165,404.26-
294.0000	PLANT-FERC-EQ	34,621.33	60.0700	17,660.58	16,960.75-
12,088.0000		908,491.17		726,126.16	182,365.01-
	FIFTH THIRD BANCORP				
	316773100				
13,444.0000	PLANT-MO-EQ	144,950.76	34.4900	463,683.56	318,732.80
322.0000	PLANT-FERC-EQ	9,013.14	34.4900	11,105.78	2,092.64
13,766.0000		153,963.90		474,789.34	320,825.44
	FIRST SOLAR INC				
	336433107				
2,107.0000	PLANT-MO-EQ	330,005.85	172.2800	362,993.96	32,988.11
52.0000	PLANT-FERC-EQ	8,140.25	172.2800	8,958.56	818.31
2,159.0000		338,146.10		371,952.52	33,806.42
	FISERV INC				
	337738108				
11,852.0000	PLANT-MO-EQ	437,188.56	132.8400	1,574,419.68	1,137,231.12
298.0000	PLANT-FERC-EQ	26,384.06	132.8400	39,586.32	13,202.26
12,150.0000		463,572.62		1,614,006.00	1,150,433.38
	FLEETCOR TECHNOLOGIES INC				
	339041105				
1,428.0000	PLANT-MO-EQ	312,553.03	282.6100	403,567.08	91,014.05
35.0000	PLANT-FERC-EQ	8,016.23	282.6100	9,891.35	1,875.12
1,463.0000		320,569.26		413,458.43	92,889.17

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	FORD MOTOR CO				
	345370860				
77,596.0000	PLANT-MO-EQ	644,772.98	12.1900	945,895.24	301,122.26
1,921.0000	PLANT-FERC-EQ	10,541.91	12.1900	23,416.99	12,875.08
79,517.0000		655,314.89		969,312.23	313,997.34
	FORTINET INC				
	34959E109				
12,839.0000	PLANT-MO-EQ	220,790.74	58.5300	751,466.67	530,675.93
320.0000	PLANT-FERC-EQ	5,351.54	58.5300	18,729.60	13,378.06
13,159.0000		226,142.28		770,196.27	544,053.99
	FORTIVE CORP				
	34959J108				
6,762.0000	PLANT-MO-EQ	106,271.56	73.6300	497,886.06	391,614.50
169.0000	PLANT-FERC-EQ	12,009.70	73.6300	12,443.47	433.77
6,931.0000		118,281.26		510,329.53	392,048.27
	FOX CORP				
	35137L105				
5,302.0000	PLANT-MO-EQ	218,301.95	29.6700	157,310.34	60,991.61-
131.0000	PLANT-FERC-EQ	5,443.05	29.6700	3,886.77	1,556.28-
5,433.0000		223,745.00		161,197.11	62,547.89-
	FOX CORP				
	35137L204				
2,714.0000	PLANT-MO-EQ	112,359.60	27.6500	75,042.10	37,317.50-
69.0000	PLANT-FERC-EQ	2,856.60	27.6500	1,907.85	948.75-
2,783.0000		115,216.20		76,949.95	38,266.25-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	FRANKLIN RESOURCES INC				
	354613101				
5,489.0000	PLANT-MO-EQ	58,850.71	29.7900	163,517.31	104,666.60
132.0000	PLANT-FERC-EQ	3,897.64	29.7900	3,932.28	34.64
5,621.0000		62,748.35		167,449.59	104,701.24
	FREEPORT-MCMORAN INC				
	35671D857				
28,242.0000	PLANT-MO-EQ	386,281.96	42.5700	1,202,261.94	815,979.98
704.0000	PLANT-FERC-EQ	9,996.31	42.5700	29,969.28	19,972.97
28,946.0000		396,278.27		1,232,231.22	835,952.95
	GE HEALTHCARE INC				
	36266G107				
7,697.0000	PLANT-MO-EQ	438,504.06	77.3200	595,132.04	156,627.98
191.0000	PLANT-FERC-EQ	14,348.08	77.3200	14,768.12	420.04
7,888.0000		452,852.14		609,900.16	157,048.02
	ARTHUR J GALLAGHER & CO				
	363576109				
4,187.0000	PLANT-MO-EQ	271,186.56	224.8800	941,572.56	670,386.00
105.0000	PLANT-FERC-EQ	8,710.34	224.8800	23,612.40	14,902.06
4,292.0000		279,896.90		965,184.96	685,288.06
	GARTNER INC				
	366651107				
1,551.0000	PLANT-MO-EQ	169,005.43	451.1100	699,671.61	530,666.18
39.0000	PLANT-FERC-EQ	6,221.47	451.1100	17,593.29	11,371.82
1,590.0000		175,226.90		717,264.90	542,038.00

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	GENERAC HOLDINGS INC				
	368736104				
1,268.0000	PLANT-MO-EQ	381,854.12	129.2400	163,876.32	217,977.80-
30.0000	PLANT-FERC-EQ	9,168.90	129.2400	3,877.20	5,291.70-
1,298.0000		391,023.02		167,753.52	223,269.50-
	GENERAL DYNAMICS CORP				
	369550108				
4,480.0000	PLANT-MO-EQ	118,964.34	259.6700	1,163,321.60	1,044,357.26
111.0000	PLANT-FERC-EQ	2,368.14	259.6700	28,823.37	26,455.23
4,591.0000		121,332.48		1,192,144.97	1,070,812.49
	GENERAL ELECTRIC CO				
	369604301				
21,457.0000	PLANT-MO-EQ	1,500,413.02	127.6300	2,738,556.91	1,238,143.89
535.0000	PLANT-FERC-EQ	50,550.91	127.6300	68,282.05	17,731.14
21,992.0000		1,550,963.93		2,806,838.96	1,255,875.03
	GENERAL MILLS INC				
	370334104				
11,668.0000	PLANT-MO-EQ	214,144.72	65.1400	760,053.52	545,908.80
285.0000	PLANT-FERC-EQ	12,281.62	65.1400	18,564.90	6,283.28
11,953.0000		226,426.34		778,618.42	552,192.08
	GENERAL MOTORS CO				
	37045V100				
26,671.0000	PLANT-MO-EQ	920,857.25	35.9200	958,022.32	37,165.07
680.0000	PLANT-FERC-EQ	23,912.92	35.9200	24,425.60	512.68
27,351.0000		944,770.17		982,447.92	37,677.75

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	GENUINE PARTS CO				
	372460105				
2,791.0000	PLANT-MO-EQ	101,978.93	138.5000	386,553.50	284,574.57
67.0000	PLANT-FERC-EQ	6,691.69	138.5000	9,279.50	2,587.81
2,858.0000		108,670.62		395,833.00	287,162.38
	GILEAD SCIENCES INC				
	375558103				
24,564.0000	PLANT-MO-EQ	257,689.47	81.0100	1,989,929.64	1,732,240.17
612.0000	PLANT-FERC-EQ	13,209.60	81.0100	49,578.12	36,368.52
25,176.0000		270,899.07		2,039,507.76	1,768,608.69
	GLOBAL PAYMENTS INC				
	37940X102				
5,164.0000	PLANT-MO-EQ	247,585.88	127.0000	655,828.00	408,242.12
127.0000	PLANT-FERC-EQ	15,877.49	127.0000	16,129.00	251.51
5,291.0000		263,463.37		671,957.00	408,493.63
	GLOBE LIFE INC				
	37959E102				
1,699.0000	PLANT-MO-EQ	140,888.14	121.7200	206,802.28	65,914.14
44.0000	PLANT-FERC-EQ	3,838.34	121.7200	5,355.68	1,517.34
1,743.0000		144,726.48		212,157.96	67,431.48
	GOLDMAN SACHS GROUP INC/THE				
	38141G104				
6,441.0000	PLANT-MO-EQ	484,535.37	385.7700	2,484,744.57	2,000,209.20
161.0000	PLANT-FERC-EQ	11,340.59	385.7700	62,108.97	50,768.38
6,602.0000		495,875.96		2,546,853.54	2,050,977.58

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	WW GRAINGER INC				
	384802104				
873.0000	PLANT-MO-EQ	61,533.29	828.6900	723,446.37	661,913.08
22.0000	PLANT-FERC-EQ	8,167.57	828.6900	18,231.18	10,063.61
895.0000		69,700.86		741,677.55	671,976.69
	HCA HEALTHCARE INC				
	40412C101				
3,911.0000	PLANT-MO-EQ	278,110.64	270.6800	1,058,629.48	780,518.84
97.0000	PLANT-FERC-EQ	13,586.30	270.6800	26,255.96	12,669.66
4,008.0000		291,696.94		1,084,885.44	793,188.50
	HP INC				
	40434L105				
17,535.0000	PLANT-MO-EQ	75,489.42	30.0900	527,628.15	452,138.73
435.0000	PLANT-FERC-EQ	11,229.53	30.0900	13,089.15	1,859.62
17,970.0000		86,718.95		540,717.30	453,998.35
	HALLIBURTON CO				
	406216101				
18,002.0000	PLANT-MO-EQ	471,720.65	36.1500	650,772.30	179,051.65
438.0000	PLANT-FERC-EQ	9,230.20	36.1500	15,833.70	6,603.50
18,440.0000		480,950.85		666,606.00	185,655.15
	HARTFORD FINANCIAL SERVICES GR				
	416515104				
6,113.0000	PLANT-MO-EQ	110,732.02	80.3800	491,362.94	380,630.92
150.0000	PLANT-FERC-EQ	7,514.25	80.3800	12,057.00	4,542.75
6,263.0000		118,246.27		503,419.94	385,173.67

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	HASBRO INC				
	418056107				
2,552.0000	PLANT-MO-EQ	70,079.33	51.0600	130,305.12	60,225.79
61.0000	PLANT-FERC-EQ	6,355.91	51.0600	3,114.66	3,241.25-
2,613.0000		76,435.24		133,419.78	56,984.54
	HEALTHPEAK PROPERTIES INC				
	42250P103				
10,967.0000	PLANT-MO-EQ	304,734.53	19.8000	217,146.60	87,587.93-
254.0000	PLANT-FERC-EQ	6,674.05	19.8000	5,029.20	1,644.85-
11,221.0000		311,408.58		222,175.80	89,232.78-
	JACK HENRY & ASSOCIATES INC				
	426281101				
1,397.0000	PLANT-MO-EQ	197,086.76	163.4100	228,283.77	31,197.01
35.0000	PLANT-FERC-EQ	4,922.31	163.4100	5,719.35	797.04
1,432.0000		202,009.07		234,003.12	31,994.05
	HERSHEY CO/THE				
	427866108				
2,890.0000	PLANT-MO-EQ	125,917.14	186.4400	538,811.60	412,894.46
74.0000	PLANT-FERC-EQ	9,696.93	186.4400	13,796.56	4,099.63
2,964.0000		135,614.07		552,608.16	416,994.09
	HESS CORP				
	42809H107				
5,494.0000	PLANT-MO-EQ	195,836.17	144.1600	792,015.04	596,178.87
135.0000	PLANT-FERC-EQ	9,969.94	144.1600	19,461.60	9,491.66
5,629.0000		205,806.11		811,476.64	605,670.53

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	HEWLETT PACKARD ENTERPRISE CO				
	42824C109				
24,670.0000	PLANT-MO-EQ	73,008.56	16.9800	418,896.60	345,888.04
617.0000	PLANT-FERC-EQ	10,109.54	16.9800	10,476.66	367.12
25,287.0000		83,118.10		429,373.26	346,255.16
	HILTON WORLDWIDE HOLDINGS INC				
	43300A203				
5,062.0000	PLANT-MO-EQ	339,649.76	182.0900	921,739.58	582,089.82
126.0000	PLANT-FERC-EQ	10,250.73	182.0900	22,943.34	12,692.61
5,188.0000		349,900.49		944,682.92	594,782.43
	HOLOGIC INC				
	436440101				
5,013.0000	PLANT-MO-EQ	185,209.39	71.4500	358,178.85	172,969.46
119.0000	PLANT-FERC-EQ	4,904.59	71.4500	8,502.55	3,597.96
5,132.0000		190,113.98		366,681.40	176,567.42
	HOME DEPOT INC/THE				
	437076102				
19,753.0000	PLANT-MO-EQ	217,777.05	346.5500	6,845,402.15	6,627,625.10
490.0000	PLANT-FERC-EQ	12,503.74	346.5500	169,809.50	157,305.76
20,243.0000		230,280.79		7,015,211.65	6,784,930.86
	HONEYWELL INTERNATIONAL INC				
	438516106				
13,018.0000	PLANT-MO-EQ	282,478.29	209.7100	2,730,004.78	2,447,526.49
323.0000	PLANT-FERC-EQ	9,126.62	209.7100	67,736.33	58,609.71
13,341.0000		291,604.91		2,797,741.11	2,506,136.20

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	HORMEL FOODS CORP				
	440452100				
5,716.0000	PLANT-MO-EQ	165,476.95	32.1100	183,540.76	18,063.81
133.0000	PLANT-FERC-EQ	5,251.50	32.1100	4,270.63	980.87-
5,849.0000		170,728.45		187,811.39	17,082.94
	HOST HOTELS & RESORTS INC				
	44107P104				
14,390.0000	PLANT-MO-EQ	181,072.19	19.4700	280,173.30	99,101.11
361.0000	PLANT-FERC-EQ	7,622.52	19.4700	7,028.67	593.85-
14,751.0000		188,694.71		287,201.97	98,507.26
	HOWMET AEROSPACE INC				
	443201108				
7,698.0000	PLANT-MO-EQ	166,768.37	54.1200	416,615.76	249,847.39
181.0000	PLANT-FERC-EQ	3,377.94	54.1200	9,795.72	6,417.78
7,879.0000		170,146.31		426,411.48	256,265.17
	HUBBELL INC				
	443510607				
1,060.0000	PLANT-MO-EQ	317,623.70	328.9300	348,665.80	31,042.10
26.0000	PLANT-FERC-EQ	7,790.77	328.9300	8,552.18	761.41
1,086.0000		325,414.47		357,217.98	31,803.51
	HUMANA INC				
	444859102				
2,455.0000	PLANT-MO-EQ	56,232.25	457.8100	1,123,923.55	1,067,691.30
61.0000	PLANT-FERC-EQ	20,748.84	457.8100	27,926.41	7,177.57
2,516.0000		76,981.09		1,151,849.96	1,074,868.87

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	JB HUNT TRANSPORT SERVICES INC				
	445658107				
1,585.0000	PLANT-MO-EQ	131,538.62	199.7400	316,587.90	185,049.28
40.0000	PLANT-FERC-EQ	4,639.68	199.7400	7,989.60	3,349.92
1,625.0000		136,178.30		324,577.50	188,399.20
	HUNTINGTON BANCSHARES INC/OH				
	446150104				
27,303.0000	PLANT-MO-EQ	285,655.48	12.7200	347,294.16	61,638.68
682.0000	PLANT-FERC-EQ	10,305.35	12.7200	8,675.04	1,630.31-
27,985.0000		295,960.83		355,969.20	60,008.37
	HUNTINGTON INGALLS INDUSTRIES				
	446413106				
753.0000	PLANT-MO-EQ	176,082.20	259.6400	195,508.92	19,426.72
19.0000	PLANT-FERC-EQ	4,888.03	259.6400	4,933.16	45.13
772.0000		180,970.23		200,442.08	19,471.85
	IDEX CORP				
	45167R104				
1,502.0000	PLANT-MO-EQ	243,510.25	217.1100	326,099.22	82,588.97
36.0000	PLANT-FERC-EQ	5,836.47	217.1100	7,815.96	1,979.49
1,538.0000		249,346.72		333,915.18	84,568.46
	IDEXX LABORATORIES INC				
	45168D104				
1,648.0000	PLANT-MO-EQ	206,167.34	555.0500	914,722.40	708,555.06
41.0000	PLANT-FERC-EQ	10,434.42	555.0500	22,757.05	12,322.63
1,689.0000		216,601.76		937,479.45	720,877.69

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ILLINOIS TOOL WORKS INC				
	452308109				
5,412.0000	PLANT-MO-EQ	82,633.56	261.9400	1,417,619.28	1,334,985.72
135.0000	PLANT-FERC-EQ	19,201.73	261.9400	35,361.90	16,160.17
5,547.0000		101,835.29		1,452,981.18	1,351,145.89
	ILLUMINA INC				
	452327109				
3,153.0000	PLANT-MO-EQ	552,637.20	139.2400	439,023.72	113,613.48-
76.0000	PLANT-FERC-EQ	27,559.14	139.2400	10,582.24	16,976.90-
3,229.0000		580,196.34		449,605.96	130,590.38-
	INCYTE CORP				
	45337C102				
3,777.0000	PLANT-MO-EQ	467,872.54	62.7900	237,157.83	230,714.71-
89.0000	PLANT-FERC-EQ	6,178.11	62.7900	5,588.31	589.80-
3,866.0000		474,050.65		242,746.14	231,304.51-
	INGERSOLL RAND INC				
	45687V106				
8,001.0000	PLANT-MO-EQ	149,161.91	77.3400	618,797.34	469,635.43
192.0000	PLANT-FERC-EQ	4,730.75	77.3400	14,849.28	10,118.53
8,193.0000		153,892.66		633,646.62	479,753.96
	INSULET CORP				
	45784P101				
1,360.0000	PLANT-MO-EQ	425,360.40	216.9800	295,092.80	130,267.60-
34.0000	PLANT-FERC-EQ	10,634.01	216.9800	7,377.32	3,256.69-
1,394.0000		435,994.41		302,470.12	133,524.29-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	INTEL CORP				
	458140100				
83,276.0000	PLANT-MO-EQ	791,809.49	50.2500	4,184,619.00	3,392,809.51
2,059.0000	PLANT-FERC-EQ	35,393.48	50.2500	103,464.75	68,071.27
85,335.0000		827,202.97		4,288,083.75	3,460,880.78
	INTERCONTINENTAL EXCHANGE INC				
	45866F104				
11,300.0000	PLANT-MO-EQ	410,007.57	128.4300	1,451,259.00	1,041,251.43
280.0000	PLANT-FERC-EQ	21,541.20	128.4300	35,960.40	14,419.20
11,580.0000		431,548.77		1,487,219.40	1,055,670.63
	INTERNATIONAL BUSINESS MACHINE				
	459200101				
18,043.0000	PLANT-MO-EQ	396,673.83	163.5500	2,950,932.65	2,554,258.82
446.0000	PLANT-FERC-EQ	25,221.01	163.5500	72,943.30	47,722.29
18,489.0000		421,894.84		3,023,875.95	2,601,981.11
	INTERNATIONAL FLAVORS & FRAGRA				
	459506101				
4,984.0000	PLANT-MO-EQ	506,216.25	80.9700	403,554.48	102,661.77-
120.0000	PLANT-FERC-EQ	15,495.34	80.9700	9,716.40	5,778.94-
5,104.0000		521,711.59		413,270.88	108,440.71-
	INTERNATIONAL PAPER CO				
	460146103				
6,836.0000	PLANT-MO-EQ	160,056.09	36.1500	247,121.40	87,065.31
183.0000	PLANT-FERC-EQ	8,481.94	36.1500	6,615.45	1,866.49-
7,019.0000		168,538.03		253,736.85	85,198.82

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	INTERPUBLIC GROUP OF COS INC/T				
	460690100				
7,427.0000	PLANT-MO-EQ	70,630.98	32.6400	242,417.28	171,786.30
186.0000	PLANT-FERC-EQ	4,284.51	32.6400	6,071.04	1,786.53
7,613.0000		74,915.49		248,488.32	173,572.83
	INTUITIVE SURGICAL INC				
	46120E602				
6,943.0000	PLANT-MO-EQ	228,721.72	337.3600	2,342,290.48	2,113,568.76
172.0000	PLANT-FERC-EQ	32,857.65	337.3600	58,025.92	25,168.27
7,115.0000		261,579.37		2,400,316.40	2,138,737.03
	INTUIT INC				
	461202103				
5,520.0000	PLANT-MO-EQ	246,936.47	625.0300	3,450,165.60	3,203,229.13
137.0000	PLANT-FERC-EQ	31,976.50	625.0300	85,629.11	53,652.61
5,657.0000		278,912.97		3,535,794.71	3,256,881.74
	INVITATION HOMES INC				
	46187W107				
11,170.0000	PLANT-MO-EQ	411,670.35	34.1100	381,008.70	30,661.65-
279.0000	PLANT-FERC-EQ	10,285.06	34.1100	9,516.69	768.37-
11,449.0000		421,955.41		390,525.39	31,430.02-
	IQVIA HOLDINGS INC				
	46266C105				
3,603.0000	PLANT-MO-EQ	362,364.78	231.3800	833,662.14	471,297.36
90.0000	PLANT-FERC-EQ	11,802.53	231.3800	20,824.20	9,021.67
3,693.0000		374,167.31		854,486.34	480,319.03

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	IRON MOUNTAIN INC				
	46284V101				
5,834.0000	PLANT-MO-EQ	159,794.10	69.9800	408,263.32	248,469.22
136.0000	PLANT-FERC-EQ	4,710.36	69.9800	9,517.28	4,806.92
5,970.0000		164,504.46		417,780.60	253,276.14
	JPMORGAN CHASE & CO				
	46625H100				
57,107.0000	PLANT-MO-EQ	1,320,143.86	170.1000	9,713,900.70	8,393,756.84
1,418.0000	PLANT-FERC-EQ	39,887.05	170.1000	241,201.80	201,314.75
58,525.0000		1,360,030.91		9,955,102.50	8,595,071.59
	JABIL INC				
	466313103				
2,527.0000	PLANT-MO-EQ	335,863.57	127.4000	321,939.80	13,923.77-
63.0000	PLANT-FERC-EQ	8,373.33	127.4000	8,026.20	347.13-
2,590.0000		344,236.90		329,966.00	14,270.90-
	JACOBS SOLUTIONS INC				
	46982L108				
2,458.0000	PLANT-MO-EQ	173,115.65	129.8000	319,048.40	145,932.75
61.0000	PLANT-FERC-EQ	4,688.16	129.8000	7,917.80	3,229.64
2,519.0000		177,803.81		326,966.20	149,162.39
	JOHNSON & JOHNSON				
	478160104				
47,517.0000	PLANT-MO-EQ	1,443,498.61	156.7400	7,447,814.58	6,004,315.97
1,181.0000	PLANT-FERC-EQ	41,507.55	156.7400	185,109.94	143,602.39
48,698.0000		1,485,006.16		7,632,924.52	6,147,918.36

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	JUNIPER NETWORKS INC				
	48203R104				
6,135.0000	PLANT-MO-EQ	95,530.96	29.4800	180,859.80	85,328.84
159.0000	PLANT-FERC-EQ	4,778.75	29.4800	4,687.32	91.43-
6,294.0000		100,309.71		185,547.12	85,237.41
	KLA CORP				
	482480100				
2,680.0000	PLANT-MO-EQ	111,419.34	581.3000	1,557,884.00	1,446,464.66
67.0000	PLANT-FERC-EQ	6,865.82	581.3000	38,947.10	32,081.28
2,747.0000		118,285.16		1,596,831.10	1,478,545.94
	KELLANOVA				
	487836108				
4,981.0000	PLANT-MO-EQ	154,180.37	55.9100	278,487.71	124,307.34
121.0000	PLANT-FERC-EQ	6,961.27	55.9100	6,765.11	196.16-
5,102.0000		161,141.64		285,252.82	124,111.18
	KENVUE INC				
	49177J102				
34,632.0000	PLANT-MO-EQ	703,698.11	21.5300	745,626.96	41,928.85
842.0000	PLANT-FERC-EQ	19,920.88	21.5300	18,128.26	1,792.62-
35,474.0000		723,618.99		763,755.22	40,136.23
	KEURIG DR PEPPER INC				
	49271V100				
19,784.0000	PLANT-MO-EQ	682,788.35	33.3200	659,202.88	23,585.47-
493.0000	PLANT-FERC-EQ	17,007.31	33.3200	16,426.76	580.55-
20,277.0000		699,795.66		675,629.64	24,166.02-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	KEYCORP				
	493267108				
17,589.0000	PLANT-MO-EQ	174,297.23	14.4000	253,281.60	78,984.37
439.0000	PLANT-FERC-EQ	8,795.36	14.4000	6,321.60	2,473.76-
18,028.0000		183,092.59		259,603.20	76,510.61
	KEYSIGHT TECHNOLOGIES INC				
	49338L103				
3,474.0000	PLANT-MO-EQ	219,037.15	159.0900	552,678.66	333,641.51
87.0000	PLANT-FERC-EQ	5,240.21	159.0900	13,840.83	8,600.62
3,561.0000		224,277.36		566,519.49	342,242.13
	KIMBERLY-CLARK CORP				
	494368103				
6,685.0000	PLANT-MO-EQ	213,552.73	121.5100	812,294.35	598,741.62
164.0000	PLANT-FERC-EQ	18,766.84	121.5100	19,927.64	1,160.80
6,849.0000		232,319.57		832,221.99	599,902.42
	KIMCO REALTY CORP				
	49446R109				
12,271.0000	PLANT-MO-EQ	223,754.37	21.3100	261,495.01	37,740.64
311.0000	PLANT-FERC-EQ	5,510.83	21.3100	6,627.41	1,116.58
12,582.0000		229,265.20		268,122.42	38,857.22
	KINDER MORGAN INC				
	49456B101				
38,278.0000	PLANT-MO-EQ	1,156,473.55	17.6400	675,223.92	481,249.63-
954.0000	PLANT-FERC-EQ	32,563.02	17.6400	16,828.56	15,734.46-
39,232.0000		1,189,036.57		692,052.48	496,984.09-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	KRAFT HEINZ CO/THE				
	500754106				
16,010.0000	PLANT-MO-EQ	357,912.72	36.9800	592,049.80	234,137.08
383.0000	PLANT-FERC-EQ	30,304.05	36.9800	14,163.34	16,140.71-
16,393.0000		388,216.77		606,213.14	217,996.37
	KROGER CO/THE				
	501044101				
13,231.0000	PLANT-MO-EQ	105,133.74	45.7100	604,789.01	499,655.27
319.0000	PLANT-FERC-EQ	9,300.42	45.7100	14,581.49	5,281.07
13,550.0000		114,434.16		619,370.50	504,936.34
	LKQ CORP				
	501889208				
5,471.0000	PLANT-MO-EQ	179,648.95	47.7900	261,459.09	81,810.14
126.0000	PLANT-FERC-EQ	4,021.29	47.7900	6,021.54	2,000.25
5,597.0000		183,670.24		267,480.63	83,810.39
	L3HARRIS TECHNOLOGIES INC				
	502431109				
3,701.0000	PLANT-MO-EQ	182,589.53	210.6200	779,504.62	596,915.09
92.0000	PLANT-FERC-EQ	15,345.18	210.6200	19,377.04	4,031.86
3,793.0000		197,934.71		798,881.66	600,946.95
	LABORATORY CORP OF AMERICA HOL				
	50540R409				
1,678.0000	PLANT-MO-EQ	73,978.87	227.2900	381,392.62	307,413.75
42.0000	PLANT-FERC-EQ	6,279.57	227.2900	9,546.18	3,266.61
1,720.0000		80,258.44		390,938.80	310,680.36

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	LAM RESEARCH CORP				
	512807108				
2,603.0000	PLANT-MO-EQ	78,356.01	783.2600	2,038,825.78	1,960,469.77
65.0000	PLANT-FERC-EQ	9,791.93	783.2600	50,911.90	41,119.97
2,668.0000		88,147.94		2,089,737.68	2,001,589.74
	LAMB WESTON HOLDINGS INC				
	513272104				
2,772.0000	PLANT-MO-EQ	213,098.44	108.0900	299,625.48	86,527.04
69.0000	PLANT-FERC-EQ	5,320.94	108.0900	7,458.21	2,137.27
2,841.0000		218,419.38		307,083.69	88,664.31
	LAS VEGAS SANDS CORP				
	517834107				
7,296.0000	PLANT-MO-EQ	406,045.82	49.2100	359,036.16	47,009.66-
181.0000	PLANT-FERC-EQ	10,111.76	49.2100	8,907.01	1,204.75-
7,477.0000		416,157.58		367,943.17	48,214.41-
	ESTEE LAUDER COS INC/THE				
	518439104				
4,532.0000	PLANT-MO-EQ	118,238.12	146.2500	662,805.00	544,566.88
114.0000	PLANT-FERC-EQ	16,861.26	146.2500	16,672.50	188.76-
4,646.0000		135,099.38		679,477.50	544,378.12
	LEIDOS HOLDINGS INC				
	525327102				
2,732.0000	PLANT-MO-EQ	229,214.80	108.2400	295,711.68	66,496.88
69.0000	PLANT-FERC-EQ	5,789.10	108.2400	7,468.56	1,679.46
2,801.0000		235,003.90		303,180.24	68,176.34

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	LENNAR CORP				
	526057104				
4,948.0000	PLANT-MO-EQ	134,156.61	149.0400	737,449.92	603,293.31
123.0000	PLANT-FERC-EQ	5,780.38	149.0400	18,331.92	12,551.54
5,071.0000		139,936.99		755,781.84	615,844.85
	ELI LILLY & CO				
	532457108				
15,765.0000	PLANT-MO-EQ	629,187.88	582.9200	9,189,733.80	8,560,545.92
392.0000	PLANT-FERC-EQ	22,847.01	582.9200	228,504.64	205,657.63
16,157.0000		652,034.89		9,418,238.44	8,766,203.55
	LIVE NATION ENTERTAINMENT INC				
	538034109				
2,774.0000	PLANT-MO-EQ	200,786.95	93.6000	259,646.40	58,859.45
68.0000	PLANT-FERC-EQ	4,865.67	93.6000	6,364.80	1,499.13
2,842.0000		205,652.62		266,011.20	60,358.58
	LOCKHEED MARTIN CORP				
	539830109				
4,361.0000	PLANT-MO-EQ	97,993.29	453.2400	1,976,579.64	1,878,586.35
108.0000	PLANT-FERC-EQ	8,485.13	453.2400	48,949.92	40,464.79
4,469.0000		106,478.42		2,025,529.56	1,919,051.14
	LOEWS CORP				
	540424108				
3,777.0000	PLANT-MO-EQ	36,443.12	69.5900	262,841.43	226,398.31
94.0000	PLANT-FERC-EQ	4,737.13	69.5900	6,541.46	1,804.33
3,871.0000		41,180.25		269,382.89	228,202.64

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	LOWE'S COS INC				
	548661107				
11,397.0000	PLANT-MO-EQ	41,963.38	222.5500	2,536,402.35	2,494,438.97
283.0000	PLANT-FERC-EQ	5,899.33	222.5500	62,981.65	57,082.32
11,680.0000		47,862.71		2,599,384.00	2,551,521.29
	LULULEMON ATHLETICA INC				
	550021109				
2,285.0000	PLANT-MO-EQ	943,538.20	511.2900	1,168,297.65	224,759.45
57.0000	PLANT-FERC-EQ	23,536.84	511.2900	29,143.53	5,606.69
2,342.0000		967,075.04		1,197,441.18	230,366.14
	M&T BANK CORP				
	55261F104				
3,268.0000	PLANT-MO-EQ	320,871.21	137.0800	447,977.44	127,106.23
81.0000	PLANT-FERC-EQ	12,829.46	137.0800	11,103.48	1,725.98-
3,349.0000		333,700.67		459,080.92	125,380.25
	MGM RESORTS INTERNATIONAL				
	552953101				
5,542.0000	PLANT-MO-EQ	182,711.35	44.6800	247,616.56	64,905.21
138.0000	PLANT-FERC-EQ	3,856.41	44.6800	6,165.84	2,309.43
5,680.0000		186,567.76		253,782.40	67,214.64
	MSCI INC				
	55354G100				
1,555.0000	PLANT-MO-EQ	229,965.86	565.6500	879,585.75	649,619.89
39.0000	PLANT-FERC-EQ	6,959.75	565.6500	22,060.35	15,100.60
1,594.0000		236,925.61		901,646.10	664,720.49

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	MARATHON OIL CORP				
	565849106				
11,465.0000	PLANT-MO-EQ	72,845.27	24.1600	276,994.40	204,149.13
308.0000	PLANT-FERC-EQ	7,221.06	24.1600	7,441.28	220.22
11,773.0000		80,066.33		284,435.68	204,369.35
	MARATHON PETROLEUM CORP				
	56585A102				
7,505.0000	PLANT-MO-EQ	26,733.01	148.3600	1,113,441.80	1,086,708.79
186.0000	PLANT-FERC-EQ	15,144.83	148.3600	27,594.96	12,450.13
7,691.0000		41,877.84		1,141,036.76	1,099,158.92
	MARKETAXESS HOLDINGS INC				
	57060D108				
775.0000	PLANT-MO-EQ	251,265.27	292.8500	226,958.75	24,306.52-
18.0000	PLANT-FERC-EQ	5,785.64	292.8500	5,271.30	514.34-
793.0000		257,050.91		232,230.05	24,820.86-
	MARSH & MCLENNAN COS INC				
	571748102				
9,655.0000	PLANT-MO-EQ	187,650.06	189.4700	1,829,332.85	1,641,682.79
241.0000	PLANT-FERC-EQ	20,233.57	189.4700	45,662.27	25,428.70
9,896.0000		207,883.63		1,874,995.12	1,667,111.49
	MARRIOTT INTERNATIONAL INC/MD				
	571903202				
4,938.0000	PLANT-MO-EQ	49,117.99	225.5100	1,113,568.38	1,064,450.39
122.0000	PLANT-FERC-EQ	16,187.57	225.5100	27,512.22	11,324.65
5,060.0000		65,305.56		1,141,080.60	1,075,775.04

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	MARTIN MARIETTA MATERIALS INC				
	573284106				
1,220.0000	PLANT-MO-EQ	169,899.67	498.9100	608,670.20	438,770.53
31.0000	PLANT-FERC-EQ	5,935.88	498.9100	15,466.21	9,530.33
1,251.0000		175,835.55		624,136.41	448,300.86
	MASCO CORP				
	574599106				
4,603.0000	PLANT-MO-EQ	53,662.49	66.9800	308,308.94	254,646.45
115.0000	PLANT-FERC-EQ	4,261.33	66.9800	7,702.70	3,441.37
4,718.0000		57,923.82		316,011.64	258,087.82
	MASTERCARD INC				
	57636Q104				
16,358.0000	PLANT-MO-EQ	363,390.38	426.5100	6,976,850.58	6,613,460.20
406.0000	PLANT-FERC-EQ	8,272.97	426.5100	173,163.06	164,890.09
16,764.0000		371,663.35		7,150,013.64	6,778,350.29
	MATCH GROUP INC				
	57667L107				
5,339.0000	PLANT-MO-EQ	832,863.32	36.5000	194,873.50	637,989.82-
133.0000	PLANT-FERC-EQ	20,900.15	36.5000	4,854.50	16,045.65-
5,472.0000		853,763.47		199,728.00	654,035.47-
	MCCORMICK & CO INC/MD				
	579780206				
4,989.0000	PLANT-MO-EQ	86,186.08	68.4200	341,347.38	255,161.30
118.0000	PLANT-FERC-EQ	7,788.88	68.4200	8,073.56	284.68
5,107.0000		93,974.96		349,420.94	255,445.98

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	MCDONALD'S CORP				
	580135101				
14,326.0000	PLANT-MO-EQ	271,017.73	296.5100	4,247,802.26	3,976,784.53
356.0000	PLANT-FERC-EQ	8,709.04	296.5100	105,557.56	96,848.52
14,682.0000		279,726.77		4,353,359.82	4,073,633.05
	MCKESSON CORP				
	58155Q103				
2,628.0000	PLANT-MO-EQ	101,654.03	462.9800	1,216,711.44	1,115,057.41
65.0000	PLANT-FERC-EQ	8,613.25	462.9800	30,093.70	21,480.45
2,693.0000		110,267.28		1,246,805.14	1,136,537.86
	MERCK & CO INC				
	58933Y105				
50,050.0000	PLANT-MO-EQ	1,103,193.14	109.0200	5,456,451.00	4,353,257.86
1,243.0000	PLANT-FERC-EQ	28,014.71	109.0200	135,511.86	107,497.15
51,293.0000		1,131,207.85		5,591,962.86	4,460,755.01
	METLIFE INC				
	59156R108				
12,450.0000	PLANT-MO-EQ	311,278.44	66.1300	823,318.50	512,040.06
309.0000	PLANT-FERC-EQ	8,768.02	66.1300	20,434.17	11,666.15
12,759.0000		320,046.46		843,752.67	523,706.21
	METTLER-TOLEDO INTERNATIONAL I				
	592688105				
433.0000	PLANT-MO-EQ	175,428.09	1,212.9600	525,211.68	349,783.59
11.0000	PLANT-FERC-EQ	6,671.70	1,212.9600	13,342.56	6,670.86
444.0000		182,099.79		538,554.24	356,454.45

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	MICROSOFT CORP				
	594918104				
146,808.0000	PLANT-MO-EQ	2,733,497.66	376.0400	55,205,680.32	52,472,182.66
3,645.0000	PLANT-FERC-EQ	93,276.01	376.0400	1,370,665.80	1,277,389.79
150,453.0000		2,826,773.67		56,576,346.12	53,749,572.45
	MICROCHIP TECHNOLOGY INC				
	595017104				
10,749.0000	PLANT-MO-EQ	249,545.28	90.1800	969,344.82	719,799.54
267.0000	PLANT-FERC-EQ	10,878.58	90.1800	24,078.06	13,199.48
11,016.0000		260,423.86		993,422.88	732,999.02
	MICRON TECHNOLOGY INC				
	595112103				
21,702.0000	PLANT-MO-EQ	230,223.74	85.3400	1,852,048.68	1,621,824.94
536.0000	PLANT-FERC-EQ	24,563.76	85.3400	45,742.24	21,178.48
22,238.0000		254,787.50		1,897,790.92	1,643,003.42
	MID-AMERICA APARTMENT COMMUNIT				
	59522J103				
2,329.0000	PLANT-MO-EQ	213,806.52	134.4600	313,157.34	99,350.82
54.0000	PLANT-FERC-EQ	5,413.23	134.4600	7,260.84	1,847.61
2,383.0000		219,219.75		320,418.18	101,198.43
	MODERNA INC				
	60770K107				
6,695.0000	PLANT-MO-EQ	2,356,077.53	99.4500	665,817.75	1,690,259.78-
161.0000	PLANT-FERC-EQ	58,053.32	99.4500	16,011.45	42,041.87-
6,856.0000		2,414,130.85		681,829.20	1,732,301.65-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	MOHAWK INDUSTRIES INC				
	608190104				
1,035.0000	PLANT-MO-EQ	145,135.47	103.5000	107,122.50	38,012.97-
29.0000	PLANT-FERC-EQ	5,101.83	103.5000	3,001.50	2,100.33-
1,064.0000		150,237.30		110,124.00	40,113.30-
	MOLINA HEALTHCARE INC				
	60855R100				
1,151.0000	PLANT-MO-EQ	361,627.19	361.3100	415,867.81	54,240.62
28.0000	PLANT-FERC-EQ	8,732.47	361.3100	10,116.68	1,384.21
1,179.0000		370,359.66		425,984.49	55,624.83
	MOLSON COORS BEVERAGE CO				
	60871R209				
3,726.0000	PLANT-MO-EQ	156,277.10	61.2100	228,068.46	71,791.36
89.0000	PLANT-FERC-EQ	5,479.28	61.2100	5,447.69	31.59-
3,815.0000		161,756.38		233,516.15	71,759.77
	MONDELEZ INTERNATIONAL INC				
	609207105				
26,900.0000	PLANT-MO-EQ	268,049.08	72.4300	1,948,367.00	1,680,317.92
672.0000	PLANT-FERC-EQ	8,266.39	72.4300	48,672.96	40,406.57
27,572.0000		276,315.47		1,997,039.96	1,720,724.49
	MONOLITHIC POWER SYSTEMS INC				
	609839105				
941.0000	PLANT-MO-EQ	368,174.85	630.7800	593,563.98	225,389.13
23.0000	PLANT-FERC-EQ	9,152.03	630.7800	14,507.94	5,355.91
964.0000		377,326.88		608,071.92	230,745.04

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	MONSTER BEVERAGE CORP				
	61174X109				
14,822.0000	PLANT-MO-EQ	203,085.63	57.6100	853,895.42	650,809.79
372.0000	PLANT-FERC-EQ	11,213.99	57.6100	21,430.92	10,216.93
15,194.0000		214,299.62		875,326.34	661,026.72
	MOODY'S CORP				
	615369105				
3,102.0000	PLANT-MO-EQ	46,679.42	390.5600	1,211,517.12	1,164,837.70
76.0000	PLANT-FERC-EQ	12,778.26	390.5600	29,682.56	16,904.30
3,178.0000		59,457.68		1,241,199.68	1,181,742.00
	MORGAN STANLEY				
	617446448				
24,962.0000	PLANT-MO-EQ	349,490.44	93.2500	2,327,706.50	1,978,216.06
624.0000	PLANT-FERC-EQ	15,586.12	93.2500	58,188.00	42,601.88
25,586.0000		365,076.56		2,385,894.50	2,020,817.94
	MOSAIC CO/THE				
	61945C103				
6,341.0000	PLANT-MO-EQ	282,333.74	35.7300	226,563.93	55,769.81-
166.0000	PLANT-FERC-EQ	5,422.39	35.7300	5,931.18	508.79
6,507.0000		287,756.13		232,495.11	55,261.02-
	MOTOROLA SOLUTIONS INC				
	620076307				
3,280.0000	PLANT-MO-EQ	110,572.96	313.0900	1,026,935.20	916,362.24
82.0000	PLANT-FERC-EQ	11,021.91	313.0900	25,673.38	14,651.47
3,362.0000		121,594.87		1,052,608.58	931,013.71

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	NVR INC				
	62944T105				
64.0000	PLANT-MO-EQ	246,311.40	7,000.4500	448,028.80	201,717.40
2.0000	PLANT-FERC-EQ	9,940.59	7,000.4500	14,000.90	4,060.31
66.0000		256,251.99		462,029.70	205,777.71
	NASDAQ INC				
	631103108				
6,621.0000	PLANT-MO-EQ	184,580.59	58.1400	384,944.94	200,364.35
165.0000	PLANT-FERC-EQ	4,959.32	58.1400	9,593.10	4,633.78
6,786.0000		189,539.91		394,538.04	204,998.13
	NETAPP INC				
	64110D104				
4,218.0000	PLANT-MO-EQ	86,277.71	88.1600	371,858.88	285,581.17
105.0000	PLANT-FERC-EQ	9,056.78	88.1600	9,256.80	200.02
4,323.0000		95,334.49		381,115.68	285,781.19
	NETFLIX INC				
	64110L106				
8,645.0000	PLANT-MO-EQ	267,270.04	486.8800	4,209,077.60	3,941,807.56
215.0000	PLANT-FERC-EQ	78,028.03	486.8800	104,679.20	26,651.17
8,860.0000		345,298.07		4,313,756.80	3,968,458.73
	NEWMONT CORP				
	651639106				
22,778.0000	PLANT-MO-EQ	753,134.74	41.3900	942,781.42	189,646.68
566.0000	PLANT-FERC-EQ	19,075.88	41.3900	23,426.74	4,350.86
23,344.0000		772,210.62		966,208.16	193,997.54

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	NEWS CORP 65249B109				
7,982.0000	PLANT-MO-EQ	51,918.47	24.5500	195,958.10	144,039.63
204.0000	PLANT-FERC-EQ	2,699.94	24.5500	5,008.20	2,308.26
8,186.0000		54,618.41		200,966.30	146,347.89
	NEWS CORP 65249B208				
2,598.0000	PLANT-MO-EQ	37,461.43	25.7200	66,820.56	29,359.13
68.0000	PLANT-FERC-EQ	903.99	25.7200	1,748.96	844.97
2,666.0000		38,365.42		68,569.52	30,204.10
	NIKE INC 654106103				
24,278.0000	PLANT-MO-EQ	72,876.45	108.5700	2,635,862.46	2,562,986.01
600.0000	PLANT-FERC-EQ	7,343.93	108.5700	65,142.00	57,798.07
24,878.0000		80,220.38		2,701,004.46	2,620,784.08
	NISOURCE INC 65473P105				
8,410.0000	PLANT-MO-EQ	136,392.08	26.5500	223,285.50	86,893.42
194.0000	PLANT-FERC-EQ	4,825.75	26.5500	5,150.70	324.95
8,604.0000		141,217.83		228,436.20	87,218.37
	NORDSON CORP 655663102				
1,021.0000	PLANT-MO-EQ	226,764.10	264.1600	269,707.36	42,943.26
26.0000	PLANT-FERC-EQ	5,774.60	264.1600	6,868.16	1,093.56
1,047.0000		232,538.70		276,575.52	44,036.82

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	NORFOLK SOUTHERN CORP				
	655844108				
4,468.0000	PLANT-MO-EQ	99,531.67	236.3800	1,056,145.84	956,614.17
112.0000	PLANT-FERC-EQ	20,429.36	236.3800	26,474.56	6,045.20
4,580.0000		119,961.03		1,082,620.40	962,659.37
	NORTHERN TRUST CORP				
	665859104				
4,117.0000	PLANT-MO-EQ	179,178.01	84.3800	347,392.46	168,214.45
98.0000	PLANT-FERC-EQ	10,040.59	84.3800	8,269.24	1,771.35-
4,215.0000		189,218.60		355,661.70	166,443.10
	NORTHROP GRUMMAN CORP				
	666807102				
2,810.0000	PLANT-MO-EQ	69,598.63	468.1400	1,315,473.40	1,245,874.77
70.0000	PLANT-FERC-EQ	22,264.55	468.1400	32,769.80	10,505.25
2,880.0000		91,863.18		1,348,243.20	1,256,380.02
	GEN DIGITAL INC				
	668771108				
11,123.0000	PLANT-MO-EQ	125,919.22	22.8200	253,826.86	127,907.64
274.0000	PLANT-FERC-EQ	5,867.71	22.8200	6,252.68	384.97
11,397.0000		131,786.93		260,079.54	128,292.61
	NUCOR CORP				
	670346105				
4,856.0000	PLANT-MO-EQ	65,647.28	174.0400	845,138.24	779,490.96
122.0000	PLANT-FERC-EQ	7,782.99	174.0400	21,232.88	13,449.89
4,978.0000		73,430.27		866,371.12	792,940.85

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	NVIDIA CORP				
	67066G104				
48,819.0000	PLANT-MO-EQ	562,509.41	495.2200	24,176,145.18	23,613,635.77
1,211.0000	PLANT-FERC-EQ	83,490.50	495.2200	599,711.42	516,220.92
50,030.0000		645,999.91		24,775,856.60	24,129,856.69
	O'REILLY AUTOMOTIVE INC				
	67103H107				
1,168.0000	PLANT-MO-EQ	39,336.01	950.0800	1,109,693.44	1,070,357.43
29.0000	PLANT-FERC-EQ	10,132.46	950.0800	27,552.32	17,419.86
1,197.0000		49,468.47		1,137,245.76	1,087,777.29
	OCCIDENTAL PETROLEUM CORP				
	674599105				
13,084.0000	PLANT-MO-EQ	193,317.45	59.7100	781,245.64	587,928.19
325.0000	PLANT-FERC-EQ	17,764.39	59.7100	19,405.75	1,641.36
13,409.0000		211,081.84		800,651.39	589,569.55
	OLD DOMINION FREIGHT LINE INC				
	679580100				
1,757.0000	PLANT-MO-EQ	215,888.45	405.3300	712,164.81	496,276.36
44.0000	PLANT-FERC-EQ	5,406.42	405.3300	17,834.52	12,428.10
1,801.0000		221,294.87		729,999.33	508,704.46
	OMNICOM GROUP INC				
	681919106				
4,009.0000	PLANT-MO-EQ	95,267.17	86.5100	346,818.59	251,551.42
100.0000	PLANT-FERC-EQ	6,833.50	86.5100	8,651.00	1,817.50
4,109.0000		102,100.67		355,469.59	253,368.92

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ON SEMICONDUCTOR CORP				
	682189105				
8,552.0000	PLANT-MO-EQ	453,689.52	83.5300	714,348.56	260,659.04
207.0000	PLANT-FERC-EQ	10,859.01	83.5300	17,290.71	6,431.70
8,759.0000		464,548.53		731,639.27	267,090.74
	ONEOK INC				
	682680103				
11,484.0000	PLANT-MO-EQ	502,346.37	70.2200	806,406.48	304,060.11
285.0000	PLANT-FERC-EQ	19,263.13	70.2200	20,012.70	749.57
11,769.0000		521,609.50		826,419.18	304,809.68
	ORACLE CORP				
	68389X105				
31,229.0000	PLANT-MO-EQ	267,308.25	105.4300	3,292,473.47	3,025,165.22
779.0000	PLANT-FERC-EQ	8,335.16	105.4300	82,129.97	73,794.81
32,008.0000		275,643.41		3,374,603.44	3,098,960.03
	OTIS WORLDWIDE CORP				
	68902V107				
8,089.0000	PLANT-MO-EQ	99,098.25	89.4700	723,722.83	624,624.58
200.0000	PLANT-FERC-EQ	1,733.31	89.4700	17,894.00	16,160.69
8,289.0000		100,831.56		741,616.83	640,785.27
	PNC FINANCIAL SERVICES GROUP I				
	693475105				
7,866.0000	PLANT-MO-EQ	318,226.00	154.8500	1,218,050.10	899,824.10
198.0000	PLANT-FERC-EQ	27,102.28	154.8500	30,660.30	3,558.02
8,064.0000		345,328.28		1,248,710.40	903,382.12

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	PPG INDUSTRIES INC				
	693506107				
4,639.0000	PLANT-MO-EQ	104,151.30	149.5500	693,762.45	589,611.15
112.0000	PLANT-FERC-EQ	12,283.60	149.5500	16,749.60	4,466.00
4,751.0000		116,434.90		710,512.05	594,077.15
	PPL CORP				
	69351T106				
15,023.0000	PLANT-MO-EQ	531,882.90	27.1000	407,123.30	124,759.60-
362.0000	PLANT-FERC-EQ	10,443.14	27.1000	9,810.20	632.94-
15,385.0000		542,326.04		416,933.50	125,392.54-
	PTC INC				
	69370C100				
2,337.0000	PLANT-MO-EQ	327,031.92	174.9600	408,881.52	81,849.60
58.0000	PLANT-FERC-EQ	8,124.34	174.9600	10,147.68	2,023.34
2,395.0000		335,156.26		419,029.20	83,872.94
	PACCAR INC				
	693718108				
10,358.0000	PLANT-MO-EQ	125,759.66	97.6500	1,011,458.70	885,699.04
253.0000	PLANT-FERC-EQ	11,791.46	97.6500	24,705.45	12,913.99
10,611.0000		137,551.12		1,036,164.15	898,613.03
	PACKAGING CORP OF AMERICA				
	695156109				
1,792.0000	PLANT-MO-EQ	197,721.22	162.9100	291,934.72	94,213.50
45.0000	PLANT-FERC-EQ	4,965.53	162.9100	7,330.95	2,365.42
1,837.0000		202,686.75		299,265.67	96,578.92

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	PALO ALTO NETWORKS INC				
	697435105				
6,139.0000	PLANT-MO-EQ	1,520,214.61	294.8800	1,810,268.32	290,053.71
152.0000	PLANT-FERC-EQ	37,619.81	294.8800	44,821.76	7,201.95
6,291.0000		1,557,834.42		1,855,090.08	297,255.66
	PARKER-HANNIFIN CORP				
	701094104				
2,509.0000	PLANT-MO-EQ	57,252.99	460.7000	1,155,896.30	1,098,643.31
63.0000	PLANT-FERC-EQ	12,046.08	460.7000	29,024.10	16,978.02
2,572.0000		69,299.07		1,184,920.40	1,115,621.33
	PAYCOM SOFTWARE INC				
	70432V102				
963.0000	PLANT-MO-EQ	302,324.90	206.7200	199,071.36	103,253.54-
23.0000	PLANT-FERC-EQ	7,188.28	206.7200	4,754.56	2,433.72-
986.0000		309,513.18		203,825.92	105,687.26-
	PAYCHEX INC				
	704326107				
6,385.0000	PLANT-MO-EQ	257,418.58	119.1100	760,517.35	503,098.77
155.0000	PLANT-FERC-EQ	11,643.72	119.1100	18,462.05	6,818.33
6,540.0000		269,062.30		778,979.40	509,917.10
	PAYPAL HOLDINGS INC				
	70450Y103				
21,295.0000	PLANT-MO-EQ	187,678.76	61.4100	1,307,725.95	1,120,047.19
529.0000	PLANT-FERC-EQ	11,901.85	61.4100	32,485.89	20,584.04
21,824.0000		199,580.61		1,340,211.84	1,140,631.23

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	PEPSICO INC				
	713448108				
27,160.0000	PLANT-MO-EQ	902,174.34	169.8400	4,612,854.40	3,710,680.06
675.0000	PLANT-FERC-EQ	24,453.54	169.8400	114,642.00	90,188.46
27,835.0000		926,627.88		4,727,496.40	3,800,868.52
	REVVITY INC				
	714046109				
2,521.0000	PLANT-MO-EQ	133,146.96	109.3100	275,570.51	142,423.55
59.0000	PLANT-FERC-EQ	5,765.18	109.3100	6,449.29	684.11
2,580.0000		138,912.14		282,019.80	143,107.66
	PFIZER INC				
	717081103				
111,238.0000	PLANT-MO-EQ	1,233,551.30	28.7900	3,202,542.02	1,968,990.72
2,785.0000	PLANT-FERC-EQ	46,078.19	28.7900	80,180.15	34,101.96
114,023.0000		1,279,629.49		3,282,722.17	2,003,092.68
	PHILIP MORRIS INTERNATIONAL IN				
	718172109				
30,622.0000	PLANT-MO-EQ	528,000.83	94.0800	2,880,917.76	2,352,916.93
764.0000	PLANT-FERC-EQ	21,143.38	94.0800	71,877.12	50,733.74
31,386.0000		549,144.21		2,952,794.88	2,403,650.67
	PHILLIPS 66				
	718546104				
8,783.0000	PLANT-MO-EQ	109,712.69	133.1400	1,169,368.62	1,059,655.93
218.0000	PLANT-FERC-EQ	23,842.25	133.1400	29,024.52	5,182.27
9,001.0000		133,554.94		1,198,393.14	1,064,838.20

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	PIONEER NATURAL RESOURCES CO				
	723787107				
4,572.0000	PLANT-MO-EQ	435,218.42	224.8800	1,028,151.36	592,932.94
114.0000	PLANT-FERC-EQ	19,210.20	224.8800	25,636.32	6,426.12
4,686.0000		454,428.62		1,053,787.68	599,359.06
	POOL CORP				
	73278L105				
756.0000	PLANT-MO-EQ	247,978.58	398.7100	301,424.76	53,446.18
19.0000	PLANT-FERC-EQ	6,232.26	398.7100	7,575.49	1,343.23
775.0000		254,210.84		309,000.25	54,789.41
	T ROWE PRICE GROUP INC				
	74144T108				
4,410.0000	PLANT-MO-EQ	106,069.00	107.6900	474,912.90	368,843.90
106.0000	PLANT-FERC-EQ	11,618.13	107.6900	11,415.14	202.99-
4,516.0000		117,687.13		486,328.04	368,640.91
	PRINCIPAL FINANCIAL GROUP INC				
	74251V102				
4,371.0000	PLANT-MO-EQ	99,945.31	78.6700	343,866.57	243,921.26
108.0000	PLANT-FERC-EQ	6,373.62	78.6700	8,496.36	2,122.74
4,479.0000		106,318.93		352,362.93	246,044.00
	PROCTER & GAMBLE CO/THE				
	742718109				
46,632.0000	PLANT-MO-EQ	1,036,146.98	146.5400	6,833,453.28	5,797,306.30
1,156.0000	PLANT-FERC-EQ	42,645.50	146.5400	169,400.24	126,754.74
47,788.0000		1,078,792.48		7,002,853.52	5,924,061.04

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	PROGRESSIVE CORP/THE				
	743315103				
11,633.0000	PLANT-MO-EQ	187,469.80	159.2800	1,852,904.24	1,665,434.44
288.0000	PLANT-FERC-EQ	21,349.20	159.2800	45,872.64	24,523.44
11,921.0000		208,819.00		1,898,776.88	1,689,957.88
	PROLOGIS INC				
	74340W103				
18,264.0000	PLANT-MO-EQ	870,757.67	133.3000	2,434,591.20	1,563,833.53
452.0000	PLANT-FERC-EQ	31,124.71	133.3000	60,251.60	29,126.89
18,716.0000		901,882.38		2,494,842.80	1,592,960.42
	PRUDENTIAL FINANCIAL INC				
	744320102				
7,129.0000	PLANT-MO-EQ	215,029.19	103.7100	739,348.59	524,319.40
178.0000	PLANT-FERC-EQ	17,727.31	103.7100	18,460.38	733.07
7,307.0000		232,756.50		757,808.97	525,052.47
	PUBLIC STORAGE				
	74460D109				
3,131.0000	PLANT-MO-EQ	295,332.93	305.0000	954,955.00	659,622.07
78.0000	PLANT-FERC-EQ	16,360.53	305.0000	23,790.00	7,429.47
3,209.0000		311,693.46		978,745.00	667,051.54
	PULTEGROUP INC				
	745867101				
4,139.0000	PLANT-MO-EQ	34,477.03	103.2200	427,227.58	392,750.55
109.0000	PLANT-FERC-EQ	2,711.38	103.2200	11,250.98	8,539.60
4,248.0000		37,188.41		438,478.56	401,290.15

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	QORVO INC				
	74736K101				
1,926.0000	PLANT-MO-EQ	158,332.03	112.6100	216,886.86	58,554.83
52.0000	PLANT-FERC-EQ	4,014.66	112.6100	5,855.72	1,841.06
1,978.0000		162,346.69		222,742.58	60,395.89
	QUALCOMM INC				
	747525103				
21,941.0000	PLANT-MO-EQ	789,715.02	144.6300	3,173,326.83	2,383,611.81
545.0000	PLANT-FERC-EQ	23,780.76	144.6300	78,823.35	55,042.59
22,486.0000		813,495.78		3,252,150.18	2,438,654.40
	QUANTA SERVICES INC				
	74762E102				
2,785.0000	PLANT-MO-EQ	71,675.94	215.8000	601,003.00	529,327.06
71.0000	PLANT-FERC-EQ	2,389.59	215.8000	15,321.80	12,932.21
2,856.0000		74,065.53		616,324.80	542,259.27
	QUEST DIAGNOSTICS INC				
	74834L100				
2,314.0000	PLANT-MO-EQ	67,851.67	137.8800	319,054.32	251,202.65
53.0000	PLANT-FERC-EQ	5,643.43	137.8800	7,307.64	1,664.21
2,367.0000		73,495.10		326,361.96	252,866.86
	RALPH LAUREN CORP				
	751212101				
786.0000	PLANT-MO-EQ	56,686.74	144.2000	113,341.20	56,654.46
19.0000	PLANT-FERC-EQ	2,616.40	144.2000	2,739.80	123.40
805.0000		59,303.14		116,081.00	56,777.86

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	RAYMOND JAMES FINANCIAL INC				
	754730109				
3,688.0000	PLANT-MO-EQ	183,565.33	111.5000	411,212.00	227,646.67
92.0000	PLANT-FERC-EQ	5,912.61	111.5000	10,258.00	4,345.39
3,780.0000		189,477.94		421,470.00	231,992.06
	RTX CORP				
	75513E101				
28,401.0000	PLANT-MO-EQ	340,608.53	84.1400	2,389,660.14	2,049,051.61
705.0000	PLANT-FERC-EQ	8,064.19	84.1400	59,318.70	51,254.51
29,106.0000		348,672.72		2,448,978.84	2,100,306.12
	REALTY INCOME CORP				
	756109104				
13,936.0000	PLANT-MO-EQ	840,494.17	57.4200	800,205.12	40,289.05-
347.0000	PLANT-FERC-EQ	21,624.42	57.4200	19,924.74	1,699.68-
14,283.0000		862,118.59		820,129.86	41,988.73-
	REGENCY CENTERS CORP				
	758849103				
3,073.0000	PLANT-MO-EQ	201,472.40	67.0000	205,891.00	4,418.60
79.0000	PLANT-FERC-EQ	5,113.28	67.0000	5,293.00	179.72
3,152.0000		206,585.68		211,184.00	4,598.32
	REGENERON PHARMACEUTICALS INC				
	75886F107				
2,114.0000	PLANT-MO-EQ	642,936.84	878.2900	1,856,705.06	1,213,768.22
53.0000	PLANT-FERC-EQ	22,996.36	878.2900	46,549.37	23,553.01
2,167.0000		665,933.20		1,903,254.43	1,237,321.23

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	REGIONS FINANCIAL CORP				
	7591EP100				
18,010.0000	PLANT-MO-EQ	88,900.18	19.3800	349,033.80	260,133.62
449.0000	PLANT-FERC-EQ	8,290.79	19.3800	8,701.62	410.83
18,459.0000		97,190.97		357,735.42	260,544.45
	REPUBLIC SERVICES INC				
	760759100				
4,101.0000	PLANT-MO-EQ	113,473.93	164.9100	676,295.91	562,821.98
99.0000	PLANT-FERC-EQ	7,227.50	164.9100	16,326.09	9,098.59
4,200.0000		120,701.43		692,622.00	571,920.57
	RESMED INC				
	761152107				
2,908.0000	PLANT-MO-EQ	251,757.57	172.0200	500,234.16	248,476.59
71.0000	PLANT-FERC-EQ	8,456.72	172.0200	12,213.42	3,756.70
2,979.0000		260,214.29		512,447.58	252,233.29
	ROBERT HALF INC				
	770323103				
2,100.0000	PLANT-MO-EQ	50,577.05	87.9200	184,632.00	134,054.95
52.0000	PLANT-FERC-EQ	3,687.06	87.9200	4,571.84	884.78
2,152.0000		54,264.11		189,203.84	134,939.73
	ROCKWELL AUTOMATION INC				
	773903109				
2,255.0000	PLANT-MO-EQ	41,577.33	310.4800	700,132.40	658,555.07
55.0000	PLANT-FERC-EQ	10,379.88	310.4800	17,076.40	6,696.52
2,310.0000		51,957.21		717,208.80	665,251.59

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ROLLINS INC				
	775711104				
5,536.0000	PLANT-MO-EQ	159,279.18	43.6700	241,757.12	82,477.94
137.0000	PLANT-FERC-EQ	3,916.16	43.6700	5,982.79	2,066.63
5,673.0000		163,195.34		247,739.91	84,544.57
	ROPER TECHNOLOGIES INC				
	776696106				
2,115.0000	PLANT-MO-EQ	169,193.54	545.1700	1,153,034.55	983,841.01
53.0000	PLANT-FERC-EQ	16,381.51	545.1700	28,894.01	12,512.50
2,168.0000		185,575.05		1,181,928.56	996,353.51
	ROSS STORES INC				
	778296103				
6,703.0000	PLANT-MO-EQ	74,336.27	138.3900	927,628.17	853,291.90
168.0000	PLANT-FERC-EQ	16,800.84	138.3900	23,249.52	6,448.68
6,871.0000		91,137.11		950,877.69	859,740.58
	S&P GLOBAL INC				
	78409V104				
6,414.0000	PLANT-MO-EQ	357,100.25	440.5200	2,825,495.28	2,468,395.03
159.0000	PLANT-FERC-EQ	30,991.04	440.5200	70,042.68	39,051.64
6,573.0000		388,091.29		2,895,537.96	2,507,446.67
	SBA COMMUNICATIONS CORP				
	78410G104				
2,117.0000	PLANT-MO-EQ	329,075.60	253.6900	537,061.73	207,986.13
53.0000	PLANT-FERC-EQ	8,581.55	253.6900	13,445.57	4,864.02
2,170.0000		337,657.15		550,507.30	212,850.15

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	SALESFORCE INC				
	79466L302				
19,220.0000	PLANT-MO-EQ	1,175,176.77	263.1400	5,057,550.80	3,882,374.03
479.0000	PLANT-FERC-EQ	75,901.40	263.1400	126,044.06	50,142.66
19,699.0000		1,251,078.17		5,183,594.86	3,932,516.69
	HENRY SCHEIN INC				
	806407102				
2,616.0000	PLANT-MO-EQ	139,923.91	75.7100	198,057.36	58,133.45
65.0000	PLANT-FERC-EQ	4,330.51	75.7100	4,921.15	590.64
2,681.0000		144,254.42		202,978.51	58,724.09
	SCHLUMBERGER LTD				
	806857108				
28,110.0000	PLANT-MO-EQ	833,985.73	52.0400	1,462,844.40	628,858.67
698.0000	PLANT-FERC-EQ	16,511.21	52.0400	36,323.92	19,812.71
28,808.0000		850,496.94		1,499,168.32	648,671.38
	CHARLES SCHWAB CORP/THE				
	808513105				
29,283.0000	PLANT-MO-EQ	469,103.74	68.8000	2,014,670.40	1,545,566.66
728.0000	PLANT-FERC-EQ	33,873.17	68.8000	50,086.40	16,213.23
30,011.0000		502,976.91		2,064,756.80	1,561,779.89
	SEMPRA				
	816851109				
12,338.0000	PLANT-MO-EQ	658,406.71	74.7300	922,018.74	263,612.03
312.0000	PLANT-FERC-EQ	17,886.60	74.7300	23,315.76	5,429.16
12,650.0000		676,293.31		945,334.50	269,041.19

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	SERVICENOW INC				
	81762P102				
4,048.0000	PLANT-MO-EQ	1,195,729.12	706.4900	2,859,871.52	1,664,142.40
101.0000	PLANT-FERC-EQ	30,071.84	706.4900	71,355.49	41,283.65
4,149.0000		1,225,800.96		2,931,227.01	1,705,426.05
	SHERWIN-WILLIAMS CO/THE				
	824348106				
4,643.0000	PLANT-MO-EQ	50,489.55	311.9000	1,448,151.70	1,397,662.15
114.0000	PLANT-FERC-EQ	17,394.50	311.9000	35,556.60	18,162.10
4,757.0000		67,884.05		1,483,708.30	1,415,824.25
	SIMON PROPERTY GROUP INC				
	828806109				
6,449.0000	PLANT-MO-EQ	313,809.58	142.6400	919,885.36	606,075.78
159.0000	PLANT-FERC-EQ	20,416.01	142.6400	22,679.76	2,263.75
6,608.0000		334,225.59		942,565.12	608,339.53
	SKYWORKS SOLUTIONS INC				
	83088M102				
3,115.0000	PLANT-MO-EQ	284,564.45	112.4200	350,188.30	65,623.85
78.0000	PLANT-FERC-EQ	7,121.01	112.4200	8,768.76	1,647.75
3,193.0000		291,685.46		358,957.06	67,271.60
	A O SMITH CORP				
	831865209				
2,427.0000	PLANT-MO-EQ	137,483.73	82.4400	200,081.88	62,598.15
63.0000	PLANT-FERC-EQ	3,389.08	82.4400	5,193.72	1,804.64
2,490.0000		140,872.81		205,275.60	64,402.79

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	J M SMUCKER CO/THE				
	832696405				
2,044.0000	PLANT-MO-EQ	81,254.36	126.3800	258,320.72	177,066.36
51.0000	PLANT-FERC-EQ	5,253.77	126.3800	6,445.38	1,191.61
2,095.0000		86,508.13		264,766.10	178,257.97
	SNAP-ON INC				
	833034101				
1,084.0000	PLANT-MO-EQ	134,946.91	288.8400	313,102.56	178,155.65
25.0000	PLANT-FERC-EQ	4,622.88	288.8400	7,221.00	2,598.12
1,109.0000		139,569.79		320,323.56	180,753.77
	SOUTHWEST AIRLINES CO				
	844741108				
11,618.0000	PLANT-MO-EQ	110,776.14	28.8800	335,527.84	224,751.70
297.0000	PLANT-FERC-EQ	16,004.81	28.8800	8,577.36	7,427.45-
11,915.0000		126,780.95		344,105.20	217,324.25
	STANLEY BLACK & DECKER INC				
	854502101				
3,106.0000	PLANT-MO-EQ	93,643.61	98.1000	304,698.60	211,054.99
77.0000	PLANT-FERC-EQ	11,303.61	98.1000	7,553.70	3,749.91-
3,183.0000		104,947.22		312,252.30	207,305.08
	STARBUCKS CORP				
	855244109				
22,630.0000	PLANT-MO-EQ	1,470,440.58	96.0100	2,172,706.30	702,265.72
561.0000	PLANT-FERC-EQ	36,381.00	96.0100	53,861.61	17,480.61
23,191.0000		1,506,821.58		2,226,567.91	719,746.33

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	STATE STREET CORP				
	857477103				
6,101.0000	PLANT-MO-EQ	167,691.32	77.4600	472,583.46	304,892.14
151.0000	PLANT-FERC-EQ	12,704.38	77.4600	11,696.46	1,007.92-
6,252.0000		180,395.70		484,279.92	303,884.22
	STEEL DYNAMICS INC				
	858119100				
3,009.0000	PLANT-MO-EQ	315,373.29	118.1000	355,362.90	39,989.61
75.0000	PLANT-FERC-EQ	7,861.05	118.1000	8,857.50	996.45
3,084.0000		323,234.34		364,220.40	40,986.06
	STRYKER CORP				
	863667101				
6,622.0000	PLANT-MO-EQ	297,335.20	299.4600	1,983,024.12	1,685,688.92
166.0000	PLANT-FERC-EQ	30,060.81	299.4600	49,710.36	19,649.55
6,788.0000		327,396.01		2,032,734.48	1,705,338.47
	SYNOPSYS INC				
	871607107				
2,990.0000	PLANT-MO-EQ	261,671.09	514.9100	1,539,580.90	1,277,909.81
75.0000	PLANT-FERC-EQ	8,259.53	514.9100	38,618.25	30,358.72
3,065.0000		269,930.62		1,578,199.15	1,308,268.53
	SYNCHRONY FINANCIAL				
	87165B103				
8,165.0000	PLANT-MO-EQ	240,302.50	38.1900	311,821.35	71,518.85
210.0000	PLANT-FERC-EQ	6,565.65	38.1900	8,019.90	1,454.25
8,375.0000		246,868.15		319,841.25	72,973.10

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	SYSCO CORP				
	871829107				
9,886.0000	PLANT-MO-EQ	129,273.00	73.1300	722,963.18	593,690.18
242.0000	PLANT-FERC-EQ	17,790.63	73.1300	17,697.46	93.17-
10,128.0000		147,063.63		740,660.64	593,597.01
	TJX COS INC/THE				
	872540109				
22,678.0000	PLANT-MO-EQ	87,990.64	93.8100	2,127,423.18	2,039,432.54
567.0000	PLANT-FERC-EQ	31,983.05	93.8100	53,190.27	21,207.22
23,245.0000		119,973.69		2,180,613.45	2,060,639.76
	T-MOBILE US INC				
	872590104				
10,051.0000	PLANT-MO-EQ	858,256.89	160.3300	1,611,476.83	753,219.94
249.0000	PLANT-FERC-EQ	21,106.72	160.3300	39,922.17	18,815.45
10,300.0000		879,363.61		1,651,399.00	772,035.39
	TAKE-TWO INTERACTIVE SOFTWARE				
	874054109				
3,163.0000	PLANT-MO-EQ	351,424.47	160.9500	509,084.85	157,660.38
75.0000	PLANT-FERC-EQ	9,818.45	160.9500	12,071.25	2,252.80
3,238.0000		361,242.92		521,156.10	159,913.18
	TAPESTRY INC				
	876030107				
4,769.0000	PLANT-MO-EQ	95,312.04	36.8100	175,546.89	80,234.85
125.0000	PLANT-FERC-EQ	6,340.62	36.8100	4,601.25	1,739.37-
4,894.0000		101,652.66		180,148.14	78,495.48

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	TARGET CORP				
	87612E106				
8,997.0000	PLANT-MO-EQ	104,147.93	142.4200	1,281,352.74	1,177,204.81
224.0000	PLANT-FERC-EQ	10,296.46	142.4200	31,902.08	21,605.62
9,221.0000		114,444.39		1,313,254.82	1,198,810.43
	TARGA RESOURCES CORP				
	87612G101				
4,368.0000	PLANT-MO-EQ	287,619.70	86.8700	379,448.16	91,828.46
109.0000	PLANT-FERC-EQ	7,177.32	86.8700	9,468.83	2,291.51
4,477.0000		294,797.02		388,916.99	94,119.97
	TELEDYNE TECHNOLOGIES INC				
	879360105				
929.0000	PLANT-MO-EQ	311,148.49	446.2900	414,603.41	103,454.92
23.0000	PLANT-FERC-EQ	7,950.43	446.2900	10,264.67	2,314.24
952.0000		319,098.92		424,868.08	105,769.16
	TELEFLEX INC				
	879369106				
975.0000	PLANT-MO-EQ	242,166.13	249.3400	243,106.50	940.37
22.0000	PLANT-FERC-EQ	5,563.13	249.3400	5,485.48	77.65-
997.0000		247,729.26		248,591.98	862.72
	TERADYNE INC				
	880770102				
3,074.0000	PLANT-MO-EQ	234,773.68	108.5200	333,590.48	98,816.80
77.0000	PLANT-FERC-EQ	5,880.80	108.5200	8,356.04	2,475.24
3,151.0000		240,654.48		341,946.52	101,292.04

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	TESLA INC				
	88160R101				
54,587.0000	PLANT-MO-EQ	12,928,439.55	248.4800	13,563,777.76	635,338.21
1,358.0000	PLANT-FERC-EQ	321,321.24	248.4800	337,435.84	16,114.60
55,945.0000		13,249,760.79		13,901,213.60	651,452.81
	TEXAS INSTRUMENTS INC				
	882508104				
17,938.0000	PLANT-MO-EQ	204,373.06	170.4600	3,057,711.48	2,853,338.42
447.0000	PLANT-FERC-EQ	6,832.49	170.4600	76,195.62	69,363.13
18,385.0000		211,205.55		3,133,907.10	2,922,701.55
	TEXTRON INC				
	883203101				
3,889.0000	PLANT-MO-EQ	50,029.68	80.4200	312,753.38	262,723.70
96.0000	PLANT-FERC-EQ	6,898.08	80.4200	7,720.32	822.24
3,985.0000		56,927.76		320,473.70	263,545.94
	THERMO FISHER SCIENTIFIC INC				
	883556102				
7,643.0000	PLANT-MO-EQ	365,359.74	530.7900	4,056,827.97	3,691,468.23
190.0000	PLANT-FERC-EQ	47,793.25	530.7900	100,850.10	53,056.85
7,833.0000		413,152.99		4,157,678.07	3,744,525.08
	3M CO				
	88579Y101				
10,757.0000	PLANT-MO-EQ	376,637.94	109.3200	1,175,955.24	799,317.30
269.0000	PLANT-FERC-EQ	11,363.40	109.3200	29,407.08	18,043.68
11,026.0000		388,001.34		1,205,362.32	817,360.98

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	TRACTOR SUPPLY CO				
	892356106				
2,146.0000	PLANT-MO-EQ	153,534.64	215.0300	461,454.38	307,919.74
54.0000	PLANT-FERC-EQ	4,933.17	215.0300	11,611.62	6,678.45
2,200.0000		158,467.81		473,066.00	314,598.19
	TRANSDIGM GROUP INC				
	893641100				
1,088.0000	PLANT-MO-EQ	340,153.20	1,011.6000	1,100,620.80	760,467.60
27.0000	PLANT-FERC-EQ	10,999.26	1,011.6000	27,313.20	16,313.94
1,115.0000		351,152.46		1,127,934.00	776,781.54
	TRAVELERS COS INC/THE				
	89417E109				
4,505.0000	PLANT-MO-EQ	91,489.79	190.4900	858,157.45	766,667.66
112.0000	PLANT-FERC-EQ	14,561.68	190.4900	21,334.88	6,773.20
4,617.0000		106,051.47		879,492.33	773,440.86
	TRIMBLE INC				
	896239100				
4,734.0000	PLANT-MO-EQ	338,095.18	53.2000	251,848.80	86,246.38-
118.0000	PLANT-FERC-EQ	8,427.39	53.2000	6,277.60	2,149.79-
4,852.0000		346,522.57		258,126.40	88,396.17-
	TRUIST FINANCIAL CORP				
	89832Q109				
25,949.0000	PLANT-MO-EQ	630,634.13	36.9200	958,037.08	327,402.95
655.0000	PLANT-FERC-EQ	32,124.55	36.9200	24,182.60	7,941.95-
26,604.0000		662,758.68		982,219.68	319,461.00

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	TYLER TECHNOLOGIES INC				
	902252105				
826.0000	PLANT-MO-EQ	278,446.03	418.1200	345,367.12	66,921.09
21.0000	PLANT-FERC-EQ	7,118.68	418.1200	8,780.52	1,661.84
847.0000		285,564.71		354,147.64	68,582.93
	TYSON FOODS INC				
	902494103				
5,560.0000	PLANT-MO-EQ	83,121.03	53.7500	298,850.00	215,728.97
139.0000	PLANT-FERC-EQ	8,303.17	53.7500	7,471.25	831.92-
5,699.0000		91,424.20		306,321.25	214,897.05
	UDR INC				
	902653104				
6,082.0000	PLANT-MO-EQ	223,744.00	38.2900	232,879.78	9,135.78
146.0000	PLANT-FERC-EQ	5,941.35	38.2900	5,590.34	351.01-
6,228.0000		229,685.35		238,470.12	8,784.77
	US BANCORP				
	902973304				
30,671.0000	PLANT-MO-EQ	885,175.72	43.2800	1,327,440.88	442,265.16
763.0000	PLANT-FERC-EQ	22,050.22	43.2800	33,022.64	10,972.42
31,434.0000		907,225.94		1,360,463.52	453,237.58
	UBER TECHNOLOGIES INC				
	90353T100				
40,645.0000	PLANT-MO-EQ	2,514,299.70	61.5700	2,502,512.65	11,787.05-
1,009.0000	PLANT-FERC-EQ	62,416.74	61.5700	62,124.13	292.61-
41,654.0000		2,576,716.44		2,564,636.78	12,079.66-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ULTA BEAUTY INC				
	90384S303				
964.0000	PLANT-MO-EQ	196,268.20	489.9900	472,350.36	276,082.16
24.0000	PLANT-FERC-EQ	6,819.24	489.9900	11,759.76	4,940.52
988.0000		203,087.44		484,110.12	281,022.68
	UNION PACIFIC CORP				
	907818108				
12,089.0000	PLANT-MO-EQ	154,781.11	245.6200	2,969,300.18	2,814,519.07
300.0000	PLANT-FERC-EQ	13,723.50	245.6200	73,686.00	59,962.50
12,389.0000		168,504.61		3,042,986.18	2,874,481.57
	UNITED AIRLINES HOLDINGS INC				
	910047109				
6,491.0000	PLANT-MO-EQ	330,257.58	41.2600	267,818.66	62,438.92-
157.0000	PLANT-FERC-EQ	12,185.47	41.2600	6,477.82	5,707.65-
6,648.0000		342,443.05		274,296.48	68,146.57-
	UNITED PARCEL SERVICE INC				
	911312106				
14,325.0000	PLANT-MO-EQ	902,499.81	157.2300	2,252,319.75	1,349,819.94
354.0000	PLANT-FERC-EQ	22,023.88	157.2300	55,659.42	33,635.54
14,679.0000		924,523.69		2,307,979.17	1,383,455.48
	UNITED RENTALS INC				
	911363109				
1,338.0000	PLANT-MO-EQ	157,422.39	573.4200	767,235.96	609,813.57
34.0000	PLANT-FERC-EQ	5,586.03	573.4200	19,496.28	13,910.25
1,372.0000		163,008.42		786,732.24	623,723.82

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	UNITEDHEALTH GROUP INC				
	91324P102				
18,271.0000	PLANT-MO-EQ	416,844.90	526.4700	9,619,133.37	9,202,288.47
454.0000	PLANT-FERC-EQ	21,066.31	526.4700	239,017.38	217,951.07
18,725.0000		437,911.21		9,858,150.75	9,420,239.54
	UNIVERSAL HEALTH SERVICES INC				
	913903100				
1,240.0000	PLANT-MO-EQ	130,792.10	152.4400	189,025.60	58,233.50
30.0000	PLANT-FERC-EQ	3,866.25	152.4400	4,573.20	706.95
1,270.0000		134,658.35		193,598.80	58,940.45
	VF CORP				
	918204108				
6,151.0000	PLANT-MO-EQ	47,470.18	18.8000	115,638.80	68,168.62
154.0000	PLANT-FERC-EQ	13,623.11	18.8000	2,895.20	10,727.91-
6,305.0000		61,093.29		118,534.00	57,440.71
	VALERO ENERGY CORP				
	91913Y100				
6,727.0000	PLANT-MO-EQ	97,408.59	130.0000	874,510.00	777,101.41
167.0000	PLANT-FERC-EQ	19,139.04	130.0000	21,710.00	2,570.96
6,894.0000		116,547.63		896,220.00	779,672.37
	VENTAS INC				
	92276F100				
8,008.0000	PLANT-MO-EQ	295,989.10	49.8400	399,118.72	103,129.62
200.0000	PLANT-FERC-EQ	10,663.75	49.8400	9,968.00	695.75-
8,208.0000		306,652.85		409,086.72	102,433.87

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	VANGUARD 500 INDEX-ADM				
	922908710				
7,208.5160	ISFSI-MO-EQ	2,000,390.29	439.9900	3,171,674.95	1,171,284.66
	VERALTO CORP				
	92338C103				
4,317.0000	PLANT-MO-EQ	51,360.23	82.2600	355,116.42	303,756.19
107.0000	PLANT-FERC-EQ	2,995.45	82.2600	8,801.82	5,806.37
4,424.0000		54,355.68		363,918.24	309,562.56
	VERISIGN INC				
	92343E102				
1,822.0000	PLANT-MO-EQ	87,473.03	205.9600	375,259.12	287,786.09
46.0000	PLANT-FERC-EQ	7,408.99	205.9600	9,474.16	2,065.17
1,868.0000		94,882.02		384,733.28	289,851.26
	VERIZON COMMUNICATIONS INC				
	92343V104				
83,196.0000	PLANT-MO-EQ	2,797,866.22	37.7000	3,136,489.20	338,622.98
2,059.0000	PLANT-FERC-EQ	62,484.81	37.7000	77,624.30	15,139.49
85,255.0000		2,860,351.03		3,214,113.50	353,762.47
	VERISK ANALYTICS INC				
	92345Y106				
2,853.0000	PLANT-MO-EQ	222,355.69	238.8600	681,467.58	459,111.89
71.0000	PLANT-FERC-EQ	8,628.98	238.8600	16,959.06	8,330.08
2,924.0000		230,984.67		698,426.64	467,441.97
	VERTEX PHARMACEUTICALS INC				
	92532F100				
5,087.0000	PLANT-MO-EQ	477,849.54	406.8900	2,069,849.43	1,591,999.89
126.0000	PLANT-FERC-EQ	25,019.72	406.8900	51,268.14	26,248.42
5,213.0000		502,869.26		2,121,117.57	1,618,248.31

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	PARAMOUNT GLOBAL				
	92556H206				
9,857.0000	PLANT-MO-EQ	131,536.42	14.7900	145,785.03	14,248.61
243.0000	PLANT-FERC-EQ	13,890.85	14.7900	3,593.97	10,296.88-
10,100.0000		145,427.27		149,379.00	3,951.73
	VIATRIS INC				
	92556V106				
23,674.0000	PLANT-MO-EQ	159,915.53	10.8300	256,389.42	96,473.89
570.0000	PLANT-FERC-EQ	5,608.18	10.8300	6,173.10	564.92
24,244.0000		165,523.71		262,562.52	97,038.81
	VICI PROPERTIES INC				
	925652109				
20,407.0000	PLANT-MO-EQ	646,929.25	31.8800	650,575.16	3,645.91
507.0000	PLANT-FERC-EQ	16,041.90	31.8800	16,163.16	121.26
20,914.0000		662,971.15		666,738.32	3,767.17
	VISA INC				
	92826C839				
31,487.0000	PLANT-MO-EQ	672,946.40	260.3500	8,197,640.45	7,524,694.05
782.0000	PLANT-FERC-EQ	13,876.59	260.3500	203,593.70	189,717.11
32,269.0000		686,822.99		8,401,234.15	7,714,411.16
	VULCAN MATERIALS CO				
	929160109				
2,617.0000	PLANT-MO-EQ	137,900.98	227.0100	594,085.17	456,184.19
63.0000	PLANT-FERC-EQ	7,012.21	227.0100	14,301.63	7,289.42
2,680.0000		144,913.19		608,386.80	463,473.61

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	WEC ENERGY GROUP INC				
	92939U106				
6,341.0000	PLANT-MO-EQ	312,960.51	84.1700	533,721.97	220,761.46
158.0000	PLANT-FERC-EQ	10,665.87	84.1700	13,298.86	2,632.99
6,499.0000		323,626.38		547,020.83	223,394.45
	WESTINGHOUSE AIR BRAKE TECHNOL				
	929740108				
3,661.0000	PLANT-MO-EQ	268,183.88	126.9000	464,580.90	196,397.02
88.0000	PLANT-FERC-EQ	6,429.18	126.9000	11,167.20	4,738.02
3,749.0000		274,613.06		475,748.10	201,135.04
	WALMART INC				
	931142103				
28,267.0000	PLANT-MO-EQ	595,543.26	157.6500	4,456,292.55	3,860,749.29
700.0000	PLANT-FERC-EQ	16,900.85	157.6500	110,355.00	93,454.15
28,967.0000		612,444.11		4,566,647.55	3,954,203.44
	WALGREENS BOOTS ALLIANCE INC				
	931427108				
14,438.0000	PLANT-MO-EQ	143,852.21	26.1100	376,976.18	233,123.97
339.0000	PLANT-FERC-EQ	8,729.52	26.1100	8,851.29	121.77
14,777.0000		152,581.73		385,827.47	233,245.74
	WARNER BROS DISCOVERY INC				
	934423104				
43,180.0000	PLANT-MO-EQ	769,082.95	11.3800	491,388.40	277,694.55-
1,048.0000	PLANT-FERC-EQ	27,208.51	11.3800	11,926.24	15,282.27-
44,228.0000		796,291.46		503,314.64	292,976.82-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	WASTE MANAGEMENT INC				
	94106L109				
7,245.0000	PLANT-MO-EQ	225,181.36	179.1000	1,297,579.50	1,072,398.14
181.0000	PLANT-FERC-EQ	16,432.08	179.1000	32,417.10	15,985.02
7,426.0000		241,613.44		1,329,996.60	1,088,383.16
	WATERS CORP				
	941848103				
1,151.0000	PLANT-MO-EQ	43,967.69	329.2300	378,943.73	334,976.04
29.0000	PLANT-FERC-EQ	5,677.47	329.2300	9,547.67	3,870.20
1,180.0000		49,645.16		388,491.40	338,846.24
	WELLS FARGO & CO				
	949746101				
71,734.0000	PLANT-MO-EQ	1,052,309.27	49.2200	3,530,747.48	2,478,438.21
1,781.0000	PLANT-FERC-EQ	32,696.68	49.2200	87,660.82	54,964.14
73,515.0000		1,085,005.95		3,618,408.30	2,533,402.35
	WELLTOWER INC				
	95040Q104				
10,944.0000	PLANT-MO-EQ	664,009.33	90.1700	986,820.48	322,811.15
272.0000	PLANT-FERC-EQ	18,307.65	90.1700	24,526.24	6,218.59
11,216.0000		682,316.98		1,011,346.72	329,029.74
	WEST PHARMACEUTICAL SERVICES I				
	955306105				
1,472.0000	PLANT-MO-EQ	319,524.24	352.1200	518,320.64	198,796.40
35.0000	PLANT-FERC-EQ	7,385.70	352.1200	12,324.20	4,938.50
1,507.0000		326,909.94		530,644.84	203,734.90

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	WESTERN DIGITAL CORP				
	958102105				
6,202.0000	PLANT-MO-EQ	202,665.83	52.3700	324,798.74	122,132.91
159.0000	PLANT-FERC-EQ	9,078.13	52.3700	8,326.83	751.30-
6,361.0000		211,743.96		333,125.57	121,381.61
	WESTROCK CO				
	96145D105				
5,303.0000	PLANT-MO-EQ	185,064.97	41.5200	220,180.56	35,115.59
135.0000	PLANT-FERC-EQ	7,178.48	41.5200	5,605.20	1,573.28-
5,438.0000		192,243.45		225,785.76	33,542.31
	WEYERHAEUSER CO				
	962166104				
14,126.0000	PLANT-MO-EQ	264,569.34	34.7700	491,161.02	226,591.68
353.0000	PLANT-FERC-EQ	11,351.89	34.7700	12,273.81	921.92
14,479.0000		275,921.23		503,434.83	227,513.60
	WHIRLPOOL CORP				
	963320106				
1,145.0000	PLANT-MO-EQ	62,071.29	121.7700	139,426.65	77,355.36
29.0000	PLANT-FERC-EQ	3,420.34	121.7700	3,531.33	110.99
1,174.0000		65,491.63		142,957.98	77,466.35
	WILLIAMS COS INC/THE				
	969457100				
23,581.0000	PLANT-MO-EQ	491,286.13	34.8300	821,326.23	330,040.10
588.0000	PLANT-FERC-EQ	16,078.42	34.8300	20,480.04	4,401.62
24,169.0000		507,364.55		841,806.27	334,441.72

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	WYNN RESORTS LTD				
	983134107				
1,909.0000	PLANT-MO-EQ	120,143.02	91.1100	173,928.99	53,785.97
53.0000	PLANT-FERC-EQ	6,726.50	91.1100	4,828.83	1,897.67-
1,962.0000		126,869.52		178,757.82	51,888.30
	XYLEM INC/NY				
	98419M100				
4,696.0000	PLANT-MO-EQ	197,911.86	114.3600	537,034.56	339,122.70
116.0000	PLANT-FERC-EQ	9,922.82	114.3600	13,265.76	3,342.94
4,812.0000		207,834.68		550,300.32	342,465.64
	YUM! BRANDS INC				
	988498101				
5,528.0000	PLANT-MO-EQ	14,407.94	130.6600	722,288.48	707,880.54
138.0000	PLANT-FERC-EQ	12,566.97	130.6600	18,031.08	5,464.11
5,666.0000		26,974.91		740,319.56	713,344.65
	ZEBRA TECHNOLOGIES CORP				
	989207105				
1,008.0000	PLANT-MO-EQ	254,513.96	273.3300	275,516.64	21,002.68
25.0000	PLANT-FERC-EQ	6,162.54	273.3300	6,833.25	670.71
1,033.0000		260,676.50		282,349.89	21,673.39
	ZIMMER BIOMET HOLDINGS INC				
	98956P102				
4,103.0000	PLANT-MO-EQ	153,984.32	121.7000	499,335.10	345,350.78
102.0000	PLANT-FERC-EQ	13,119.44	121.7000	12,413.40	706.04-
4,205.0000		167,103.76		511,748.50	344,644.74

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ZIONS BANCORP NA				
	989701107				
2,961.0000	PLANT-MO-EQ	84,394.01	43.8700	129,899.07	45,505.06
74.0000	PLANT-FERC-EQ	3,729.97	43.8700	3,246.38	483.59-
3,035.0000		88,123.98		133,145.45	45,021.47
	ZOETIS INC				
	98978V103				
9,067.0000	PLANT-MO-EQ	273,753.48	197.3700	1,789,553.79	1,515,800.31
226.0000	PLANT-FERC-EQ	20,982.94	197.3700	44,605.62	23,622.68
9,293.0000		294,736.42		1,834,159.41	1,539,422.99
TOTAL INVESTMENTS EQUITY		190,530,053.29		786,167,906.94	595,637,853.65
TOTAL INVESTMENT		577,894,337.58		1,145,676,152.81	567,781,815.23
SHORT CASH EQUIVALENTS					
	PAYABLE LEHMAN TBA				
	999F64618				
28,678.0000-	PLANT-MO-FI	0.00	0.0000	0.00	0.00
820.0000-	PLANT-FERC-FI	0.00	0.0000	0.00	0.00
29,498.0000-		0.00		0.00	0.00
TOTAL SHORT CASH EQUIVALENTS		0.00		0.00	0.00
TOTAL SHORT INVESTMENT		0.00		0.00	0.00
TOTAL NET INVESTMENT		577,894,337.58		1,145,676,152.81	567,781,815.23

BNY MELLON

AMEREN SERVICES
PLANT & ISFSI - MO & FERC ALL

INVESTMENT DISTRIBUTION	COST	MARKET VALUE	UNREALIZED GAIN/LOSS
CASH EQUIVALENTS	5,379,697.82	5,379,697.82	0.00
FIXED INCOME SECURITIES	381,984,586.47	354,128,548.05	27,856,038.42-
EQUITY	190,530,053.29	786,167,906.94	595,637,853.65
TOTAL INVESTMENTS	577,894,337.58	1,145,676,152.81	567,781,815.23
SHORT CASH EQUIVALENTS	0.00	0.00	0.00
TOTAL SHORT INVESTMENTS	0.00	0.00	0.00
NET INVESTMENTS	577,894,337.58	1,145,676,152.81	567,781,815.23

BNY MELLON

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PURCHASES PENDING SETTLEMENT PAGE: 1

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AMEREN SERVICES

PLANT & ISFSI - MO & FERC ALL

SECURITY DESCRIPTION/ TRADING BROKER	TRD DATE/ SET DATE	SHARES-PAR VALUE/ (ORIGINAL SHARES)/ PRICE	SETTLEMENT AMOUNT	UNREALIZED CURRENCY GAIN/LOSS

S INDICATES PARTIAL SETTLEMENT

* * * NO POSITIONS END OF PERIOD * * *

BNY MELLON

TRDA56 A56G28172000 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

PENDING FOREIGN EXCHANGE CONTRACTS PAGE: 1

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AMEREN SERVICES

PLANT & ISFSI - MO & FERC ALL

UNITS	CONTRACT DESCRIPTION	TRD DATE/ SET DATE	PAY FX RATE/ RCV FX RATE/ CONTRACT RATE	PAY OPENING VALUE/ RCV OPENING VALUE	PAY MARKET VALUE/ RCV MARKET VALUE	UNREALIZED CURRENCY GAIN/LOSS

* * * NO POSITIONS END OF PERIOD * * *

BNY MELLON

TRDA56 A56G28172000 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

SALES PENDING SETTLEMENT

A56 G281720 31 DECEMBER 2023 MT526I

AMEREN SERVICES

PLANT & ISFSI - MO & FERC ALL

SECURITY DESCRIPTION/ TRADING BROKER	TRD DATE/ SET DATE	SHARES-PAR VALUE/ (ORIGINAL SHARES)/ PRICE	SETTLEMENT AMOUNT	UNREALIZED CURRENCY GAIN/LOSS

S INDICATES PARTIAL SETTLEMENT

* * * NO POSITIONS END OF PERIOD * * *



BNY MELLON

AMEREN SERVICES
PLANT & ISFSI - MO & FERC ALL

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	INTEREST ACCRUED NET/EXPENSE/ RECLAIM	INTEREST RECEIVED NET/EXPENSE/ RECLAIM	INTEREST RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
					S INDICATES PARTIAL SETTLEMENT		
					* INDICATES PENDING INTEREST		
U.S. DOLLAR							
ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 PLANT-FERC-FI	14-MAY-24 14-NOV-48	10,000.0000 4.8750	100.0000	63.65	0.00	63.65	0.00
ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 PLANT-MO-FI	14-MAY-24 14-NOV-48	400,000.0000 4.8750	100.0000	2,545.83	0.00	2,545.83	0.00
ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 PLANT-MO-FI	21-MAY-24 21-NOV-39	555,000.0000 4.0500	100.0000	2,497.50	0.00	2,497.50	0.00
ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 PLANT-FERC-FI	21-MAY-24 21-NOV-39	15,000.0000 4.0500	100.0000	67.50	0.00	67.50	0.00
AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 PLANT-MO-FI	30-JAN-24 30-JAN-32	545,000.0000 3.3000	100.0000	7,543.71	0.00	7,543.71	0.00
AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 PLANT-MO-FI	30-JAN-24 30-JAN-26	1,420,000.0000 1.7500	100.0000	10,423.19	0.00	10,423.19	0.00
AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 PLANT-MO-FI	15-JAN-24 15-JAN-26	405,000.0000 2.8750	100.0000	5,369.06	0.00	5,369.06	0.00

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	INTEREST ACCRUED NET/EXPENSE/ RECLAIM	INTEREST RECEIVED NET/EXPENSE/ RECLAIM	INTEREST RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 PLANT-FERC-FI	15-JAN-24 15-JAN-26	10,000.0000 2.8750	100.0000	132.57	0.00	132.57	0.00
AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 PLANT-FERC-FI	15-FEB-24 15-AUG-26	15,000.0000 1.8750	100.0000	106.25	0.00	106.25	0.00
AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 PLANT-MO-FI	15-FEB-24 15-AUG-26	585,000.0000 1.8750	100.0000	4,143.75	0.00	4,143.75	0.00
ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 PLANT-MO-FI	30-JAN-24 30-JUL-29	560,000.0000 4.5000	100.0000	10,570.00	0.00	10,570.00	0.00
ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 PLANT-FERC-FI	30-JAN-24 30-JUL-29	15,000.0000 4.5000	100.0000	283.13	0.00	283.13	0.00
ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 PLANT-FERC-FI	15-APR-24 15-APR-26	15,000.0000 3.8000	100.0000	120.33	0.00	120.33	0.00
ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 PLANT-MO-FI	15-APR-24 15-APR-26	750,000.0000 3.8000	100.0000	6,016.67	0.00	6,016.67	0.00

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	INTEREST ACCRUED NET/EXPENSE/ RECLAIM	INTEREST RECEIVED NET/EXPENSE/ RECLAIM	INTEREST RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 PLANT-MO-FI	05-JUN-24 05-DEC-44	480,000.0000 4.9500	100.0000	1,716.00	0.00	1,716.00	0.00
AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 PLANT-FERC-FI	05-JUN-24 05-DEC-44	10,000.0000 4.9500	100.0000	35.75	0.00	35.75	0.00
AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 PLANT-MO-FI	30-JAN-24 30-JUL-24	205,000.0000 2.5000	100.0000	2,149.65	0.00	2,149.65	0.00
AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 PLANT-MO-FI	03-JUN-24 03-DEC-42	300,000.0000 4.0500	100.0000	945.00	0.00	945.00	0.00
AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 PLANT-FERC-FI	03-JUN-24 03-DEC-42	10,000.0000 4.0500	100.0000	31.50	0.00	31.50	0.00
AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 PLANT-FERC-FI	15-JAN-24 15-JUL-31	5,000.0000 2.3750	100.0000	54.76	0.00	54.76	0.00
AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 PLANT-MO-FI	15-JAN-24 15-JUL-31	240,000.0000 2.3750	100.0000	2,628.33	0.00	2,628.33	0.00

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	INTEREST ACCRUED NET/EXPENSE/ RECLAIM	INTEREST RECEIVED NET/EXPENSE/ RECLAIM	INTEREST RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 PLANT-FERC-FI	15-APR-24 15-APR-32	35,000.0000 3.6250	100.0000	267.85	0.00	267.85	0.00
AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 PLANT-FERC-FI	30-DEC-23 30-JUN-50	15,000.0000 4.3750	100.0000	328.13	0.00	328.13	0.00
AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 PLANT-MO-FI	30-DEC-23 30-JUN-50	610,000.0000 4.3750	100.0000	13,343.75	0.00	13,343.75	0.00
AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 PLANT-MO-FI	01-APR-24 01-APR-28	535,000.0000 4.2000	100.0000	5,617.50	0.00	5,617.50	0.00
AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 PLANT-FERC-FI	01-APR-24 01-APR-28	20,000.0000 4.2000	100.0000	210.00	0.00	210.00	0.00
AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 PLANT-FERC-FI	30-JUN-24 30-JUN-50	15,000.0000 4.3750	100.0000	1.82	0.00	1.82	0.00
AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 PLANT-MO-FI	30-JUN-24 30-JUN-50	610,000.0000 4.3750	100.0000	74.13	0.00	74.13	0.00

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	INTEREST ACCRUED NET/EXPENSE/ RECLAIM	INTEREST RECEIVED NET/EXPENSE/ RECLAIM	INTEREST RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 PLANT-MO-FI	16-JAN-24 15-JUL-33	879,000.0000 5.5500	100.0000	29,270.70	0.00	29,270.70	0.00
AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 PLANT-FERC-FI	16-JAN-24 15-JUL-33	21,000.0000 5.5500	100.0000	699.30	0.00	699.30	0.00
AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 PLANT-FERC-FI	15-MAR-24 15-SEP-26	25,000.0000 2.8750	100.0000	211.63	0.00	211.63	0.00
AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 PLANT-MO-FI	15-MAR-24 15-SEP-26	950,000.0000 2.8750	100.0000	8,042.01	0.00	8,042.01	0.00
AMGEN INC 3.150% 02/21/2040 DD 02/21/20 PLANT-MO-FI	21-FEB-24 21-FEB-40	1,145,000.0000 3.1500	100.0000	13,024.38	0.00	13,024.38	0.00
AMGEN INC 3.150% 02/21/2040 DD 02/21/20 PLANT-FERC-FI	21-FEB-24 21-FEB-40	30,000.0000 3.1500	100.0000	341.25	0.00	341.25	0.00
AMGEN INC 5.650% 03/02/2053 DD 03/02/23 PLANT-FERC-FI	02-MAR-24 02-MAR-53	20,000.0000 5.6500	100.0000	373.53	0.00	373.53	0.00

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U.S. DOLLAR							
AMGEN INC 5.650% 03/02/2053 DD 03/02/23 PLANT-MO-FI	02-MAR-24 02-MAR-53	825,000.0000 5.6500	100.0000	15,408.02	0.00	15,408.02	0.00
AMGEN INC 4.663% 06/15/2051 DD 12/15/16 PLANT-MO-FI	15-JUN-24 15-JUN-51	575,000.0000 4.6630	100.0000	1,191.66	0.00	1,191.66	0.00
AMGEN INC 4.663% 06/15/2051 DD 12/15/16 PLANT-FERC-FI	15-JUN-24 15-JUN-51	15,000.0000 4.6630	100.0000	31.09	0.00	31.09	0.00
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 PLANT-FERC-FI	01-FEB-24 01-FEB-46	15,000.0000 4.9000	100.0000	306.25	0.00	306.25	0.00
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 PLANT-MO-FI	01-FEB-24 01-FEB-46	515,000.0000 4.9000	100.0000	10,514.58	0.00	10,514.58	0.00
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 PLANT-MO-FI	01-FEB-24 01-FEB-46	475,000.0000 4.9000	100.0000	9,697.92	0.00	9,697.92	0.00
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 PLANT-FERC-FI	01-FEB-24 01-FEB-46	10,000.0000 4.9000	100.0000	204.17	0.00	204.17	0.00

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U.S. DOLLAR							
ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 PLANT-FERC-FI	13-APR-24 13-APR-28	35,000.0000 4.0000	100.0000	303.33	0.00	303.33	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 PLANT-MO-FI	13-APR-24 13-APR-28	1,370,000.0000 4.0000	100.0000	11,873.33	0.00	11,873.33	0.00
APPLE INC 2.050% 09/11/2026 DD 09/11/19 PLANT-MO-FI	11-MAR-24 11-SEP-26	240,000.0000 2.0500	100.0000	1,503.33	0.00	1,503.33	0.00
APPLE INC 2.050% 09/11/2026 DD 09/11/19 PLANT-FERC-FI	11-MAR-24 11-SEP-26	5,000.0000 2.0500	100.0000	31.32	0.00	31.32	0.00
APPLE INC 3.850% 05/04/2043 DD 05/03/13 PLANT-FERC-FI	04-MAY-24 04-MAY-43	15,000.0000 3.8500	100.0000	91.44	0.00	91.44	0.00
APPLE INC 3.850% 05/04/2043 DD 05/03/13 PLANT-MO-FI	04-MAY-24 04-MAY-43	550,000.0000 3.8500	100.0000	3,352.71	0.00	3,352.71	0.00
APPLE INC 1.650% 05/11/2030 DD 05/11/20 PLANT-MO-FI	11-MAY-24 11-MAY-30	380,000.0000 1.6500	100.0000	870.83	0.00	870.83	0.00

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U.S. DOLLAR							
APPLE INC 1.650% 05/11/2030 DD 05/11/20 PLANT-FERC-FI	11-MAY-24 11-MAY-30	10,000.0000 1.6500	100.0000	22.92	0.00	22.92	0.00
ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 PLANT-FERC-FI	06-FEB-24 06-AUG-30	15,000.0000 1.3750	100.0000	83.07	0.00	83.07	0.00
ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 PLANT-MO-FI	06-FEB-24 06-AUG-30	580,000.0000 1.3750	100.0000	3,212.15	0.00	3,212.15	0.00
AT&T INC 4.250% 03/01/2027 DD 02/09/17 PLANT-MO-FI	01-MAR-24 01-MAR-27	975,000.0000 4.2500	100.0000	13,812.50	0.00	13,812.50	0.00
AT&T INC 4.250% 03/01/2027 DD 02/09/17 PLANT-FERC-FI	01-MAR-24 01-MAR-27	35,000.0000 4.2500	100.0000	495.83	0.00	495.83	0.00
AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 PLANT-FERC-FI	15-APR-24 15-APR-30	15,000.0000 4.0000	100.0000	126.67	0.00	126.67	0.00
AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 PLANT-MO-FI	15-APR-24 15-APR-30	640,000.0000 4.0000	100.0000	5,404.44	0.00	5,404.44	0.00

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U.S. DOLLAR							
AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 PLANT-MO-FI	01-JUN-24 01-JUN-29	575,000.0000 3.3000	100.0000	1,581.25	0.00	1,581.25	0.00
AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 PLANT-FERC-FI	01-JUN-24 01-JUN-29	15,000.0000 3.3000	100.0000	41.25	0.00	41.25	0.00
BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 PLANT-FERC-FI	15-JAN-24 15-APR-28	24,000.0000 5.0000	100.0000	100.00	0.00	100.00	0.00
BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 PLANT-MO-FI	15-JAN-24 15-APR-28	969,000.0000 5.0000	100.0000	4,037.50	0.00	4,037.50	0.00
BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 PLANT-MO-FI	05-MAR-24 05-MAR-29	3,060,000.0000 3.9700	100.0000	39,144.20	0.00	39,144.20	0.00
BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 PLANT-FERC-FI	05-MAR-24 05-MAR-29	80,000.0000 3.9700	100.0000	1,023.38	0.00	1,023.38	0.00
BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 PLANT-FERC-FI	24-APR-24 24-OCT-26	10,000.0000 1.1970	100.0000	22.28	0.00	22.28	0.00

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U.S. DOLLAR							
BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 PLANT-MO-FI	24-APR-24 24-OCT-26	330,000.0000 1.1970	100.0000	735.16	0.00	735.16	0.00
BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 PLANT-MO-FI	25-APR-24 25-APR-34	2,500,000.0000 5.2880	100.0000	24,236.67	0.00	24,236.67	0.00
BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 PLANT-FERC-FI	25-APR-24 25-APR-34	60,000.0000 5.2880	100.0000	581.68	0.00	581.68	0.00
BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 PLANT-FERC-FI	20-JUN-24 20-DEC-28	20,000.0000 3.4190	100.0000	20.89	0.00	20.89	0.00
BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 PLANT-MO-FI	20-JUN-24 20-DEC-28	730,000.0000 3.4190	100.0000	762.63	0.00	762.63	0.00
BARCLAYS PLC VAR RT 05/07/2025 DD 05/07/19 PLANT-MO-FI	07-MAY-24 07-MAY-25	490,000.0000 3.9320	100.0000	2,890.02	0.00	2,890.02	0.00
BAYER US FINANCE LLC 144A 6.375% 11/21/2030 DD 11/21/23 PLANT-MO-FI	21-MAY-24 21-NOV-30	1,165,000.0000 6.3750	100.0000	8,252.08	0.00	8,252.08	0.00

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U.S. DOLLAR							
BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 PLANT-MO-FI	15-MAR-24 15-MAR-26	855,000.0000 3.1250	100.0000	7,867.19	0.00	7,867.19	0.00
BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 PLANT-FERC-FI	15-MAR-24 15-MAR-26	20,000.0000 3.1250	100.0000	184.03	0.00	184.03	0.00
BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 PLANT-FERC-FI	15-MAR-24 15-MAR-32	35,000.0000 3.7000	100.0000	381.31	0.00	381.31	0.00
BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 PLANT-MO-FI	15-MAR-24 15-MAR-32	1,270,000.0000 3.7000	100.0000	13,835.94	0.00	13,835.94	0.00
BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 PLANT-MO-FI	01-MAY-24 01-MAY-30	710,000.0000 2.2500	100.0000	2,662.50	0.00	2,662.50	0.00
BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 PLANT-FERC-FI	01-MAY-24 01-MAY-30	20,000.0000 2.2500	100.0000	75.00	0.00	75.00	0.00
BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 PLANT-FERC-FI	01-FEB-24 01-FEB-31	20,000.0000 3.6250	100.0000	302.08	0.00	302.08	0.00

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U.S. DOLLAR							
BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 PLANT-MO-FI	01-FEB-24 01-FEB-31	870,000.0000 3.6250	100.0000	13,140.63	0.00	13,140.63	0.00
BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 PLANT-MO-FI	01-MAR-24 01-MAR-25	1,825,000.0000 2.5000	100.0000	15,208.33	0.00	15,208.33	0.00
BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 PLANT-FERC-FI	01-MAR-24 01-MAR-25	45,000.0000 2.5000	100.0000	375.00	0.00	375.00	0.00
BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 PLANT-FERC-FI	19-MAR-24 19-SEP-27	35,000.0000 3.2790	100.0000	325.17	0.00	325.17	0.00
BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 PLANT-MO-FI	19-MAR-24 19-SEP-27	1,360,000.0000 3.2790	100.0000	12,635.08	0.00	12,635.08	0.00
BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 PLANT-MO-FI	15-APR-24 15-APR-33	1,125,000.0000 3.4190	100.0000	8,120.13	0.00	8,120.13	0.00
BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 PLANT-FERC-FI	15-APR-24 15-APR-33	30,000.0000 3.4190	100.0000	216.54	0.00	216.54	0.00

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U.S. DOLLAR							
CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 PLANT-FERC-FI	01-MAR-24 01-MAR-38	40,000.0000 5.1250	100.0000	683.33	0.00	683.33	0.00
CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 PLANT-MO-FI	01-MAR-24 01-MAR-38	1,615,000.0000 5.1250	100.0000	27,589.58	0.00	27,589.58	0.00
CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 PLANT-MO-FI	01-APR-24 01-OCT-26	685,000.0000 2.3750	100.0000	4,067.19	0.00	4,067.19	0.00
CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 PLANT-FERC-FI	01-APR-24 01-OCT-26	15,000.0000 2.3750	100.0000	89.06	0.00	89.06	0.00
CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2029 DD 06/08/23 PLANT-FERC-FI	10-JUN-24 08-JUN-29	18,000.0000 6.3120	100.0000	72.59	0.00	72.59	0.00
CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2029 DD 06/08/23 PLANT-MO-FI	10-JUN-24 08-JUN-29	726,000.0000 6.3120	100.0000	2,927.72	0.00	2,927.72	0.00
CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 PLANT-MO-FI	15-FEB-24 15-FEB-30	1,645,000.0000 2.7220	100.0000	16,915.72	0.00	16,915.72	0.00

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U.S. DOLLAR							
CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 PLANT-FERC-FI	15-FEB-24 15-FEB-30	40,000.0000 2.7220	100.0000	411.32	0.00	411.32	0.00
CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 PLANT-FERC-FI	10-JAN-24 11-JAN-27	15,298.7047 1.3100	100.0000	11.69	0.00	11.69	0.00
CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 PLANT-MO-FI	10-JAN-24 11-JAN-27	676,967.6829 1.3100	100.0000	517.32	0.00	517.32	0.00
CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 PLANT-FERC-FI	09-FEB-24 09-AUG-26	20,000.0000 2.4000	100.0000	189.33	0.00	189.33	0.00
CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 PLANT-FERC-FI	15-FEB-24 15-AUG-42	15,000.0000 3.8030	100.0000	215.50	0.00	215.50	0.00
CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 PLANT-MO-FI	15-FEB-24 15-AUG-42	610,000.0000 3.8030	100.0000	8,763.80	0.00	8,763.80	0.00
CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 PLANT-MO-FI	10-JAN-24 10-NOV-49	310,000.0000 3.5260	100.0000	910.88	0.00	910.88	0.00

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U.S. DOLLAR							
CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 PLANT-FERC-FI	10-JAN-24 10-NOV-49	10,000.0000 3.5260	100.0000	29.38	0.00	29.38	0.00
CENCORA INC 3.250% 03/01/2025 DD 02/20/15 PLANT-FERC-FI	01-MAR-24 01-MAR-25	5,000.0000 3.2500	100.0000	54.17	0.00	54.17	0.00
CENCORA INC 3.250% 03/01/2025 DD 02/20/15 PLANT-MO-FI	01-MAR-24 01-MAR-25	255,000.0000 3.2500	100.0000	2,762.50	0.00	2,762.50	0.00
CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 PLANT-FERC-FI	03-MAR-24 03-MAR-27	8,000.0000 2.4500	100.0000	64.24	0.00	64.24	0.00
CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 PLANT-MO-FI	03-MAR-24 03-MAR-27	280,000.0000 2.4500	100.0000	2,248.56	0.00	2,248.56	0.00
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 PLANT-FERC-FI	23-JAN-24 23-JUL-25	15,000.0000 4.9080	100.0000	323.11	0.00	323.11	0.00
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 PLANT-MO-FI	23-JAN-24 23-JUL-25	524,000.0000 4.9080	100.0000	11,287.31	0.00	11,287.31	0.00

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	INTEREST ACCRUED NET/EXPENSE/ RECLAIM	INTEREST RECEIVED NET/EXPENSE/ RECLAIM	INTEREST RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 PLANT-MO-FI	01-MAY-24 01-MAY-47	400,000.0000 5.3750	100.0000	3,583.33	0.00	3,583.33	0.00
CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 PLANT-FERC-FI	01-MAY-24 01-MAY-47	10,000.0000 5.3750	100.0000	89.58	0.00	89.58	0.00
CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 PLANT-FERC-FI	15-MAY-24 15-NOV-29	30,000.0000 3.7000	100.0000	141.83	0.00	141.83	0.00
CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 PLANT-MO-FI	15-MAY-24 15-NOV-29	1,075,000.0000 3.7000	100.0000	5,082.36	0.00	5,082.36	0.00
CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 PLANT-MO-FI	15-MAR-24 15-MAR-30	615,000.0000 2.4000	100.0000	4,346.00	0.00	4,346.00	0.00
CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 PLANT-FERC-FI	15-MAR-24 15-MAR-30	20,000.0000 2.4000	100.0000	141.33	0.00	141.33	0.00
CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 PLANT-FERC-FI	15-APR-24 15-OCT-28	20,000.0000 4.3750	100.0000	184.72	0.00	184.72	0.00

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U.S. DOLLAR							
CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 PLANT-MO-FI	15-APR-24 15-OCT-28	1,045,000.0000 4.3750	100.0000	9,651.74	0.00	9,651.74	0.00
CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 PLANT-MO-FI	10-JAN-24 10-FEB-48	1,310,000.0000 3.1370	100.0000	3,424.56	0.00	3,424.56	0.00
CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 PLANT-FERC-FI	10-JAN-24 10-JUN-51	17,027.0270 3.9630	100.0000	56.23	0.00	56.23	0.00
CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 PLANT-FERC-FI	10-JAN-24 10-JAN-28	20,000.0000 3.8870	100.0000	369.27	0.00	369.27	0.00
CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 PLANT-MO-FI	10-JAN-24 10-JAN-28	800,000.0000 3.8870	100.0000	14,770.60	0.00	14,770.60	0.00
CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 PLANT-MO-FI	29-JAN-24 29-JAN-31	1,985,000.0000 2.6660	100.0000	22,344.04	0.00	22,344.04	0.00
CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 PLANT-FERC-FI	29-JAN-24 29-JAN-31	45,000.0000 2.6660	100.0000	506.54	0.00	506.54	0.00

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U.S. DOLLAR							
CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 PLANT-FERC-FI	30-JAN-24 30-JUL-45	10,000.0000 4.6500	100.0000	195.04	0.00	195.04	0.00
CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 PLANT-MO-FI	30-JAN-24 30-JUL-45	535,000.0000 4.6500	100.0000	10,434.73	0.00	10,434.73	0.00
CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 PLANT-FERC-FI	01-MAY-24 01-MAY-26	25,000.0000 3.4000	100.0000	141.67	0.00	141.67	0.00
CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 PLANT-FERC-FI	01-MAR-24 01-MAR-44	40,000.0000 4.8750	100.0000	650.00	0.00	650.00	0.00
CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 PLANT-MO-FI	01-MAR-24 01-MAR-44	1,405,000.0000 4.8750	100.0000	22,831.25	0.00	22,831.25	0.00
CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 PLANT-MO-FI	15-JAN-24 15-DEC-25	470,581.6117 0.4000	100.0000	83.66	0.00	83.66	0.00
CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 PLANT-FERC-FI	15-JAN-24 15-DEC-25	11,029.2565 0.4000	100.0000	1.96	0.00	1.96	0.00

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U.S. DOLLAR							
COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 PLANT-FERC-FI	15-MAY-24 15-NOV-53	4,000.0000 6.5440	100.0000	103.98	0.00	103.98	0.00
COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 PLANT-MO-FI	15-MAY-24 15-NOV-53	175,000.0000 6.5440	100.0000	4,548.99	0.00	4,548.99	0.00
COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 PLANT-MO-FI	01-FEB-24 01-FEB-30	1,200,000.0000 2.6500	100.0000	13,250.00	0.00	13,250.00	0.00
COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 PLANT-FERC-FI	01-FEB-24 01-FEB-30	20,000.0000 2.6500	100.0000	220.83	0.00	220.83	0.00
COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 PLANT-FERC-FI	01-MAR-24 01-MAR-26	10,000.0000 3.1500	100.0000	105.00	0.00	105.00	0.00
COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 PLANT-MO-FI	01-MAR-24 01-MAR-26	255,000.0000 3.1500	100.0000	2,677.50	0.00	2,677.50	0.00
COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 PLANT-MO-FI	15-MAR-24 15-MAR-33	413,000.0000 7.0500	100.0000	8,573.19	0.00	8,573.19	0.00

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U.S. DOLLAR							
COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 PLANT-FERC-FI	15-MAR-24 15-MAR-33	11,000.0000 7.0500	100.0000	228.34	0.00	228.34	0.00
COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 PLANT-FERC-FI	01-MAY-24 01-NOV-51	6,000.0000 2.8870	100.0000	28.87	0.00	28.87	0.00
COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 PLANT-MO-FI	01-MAY-24 01-NOV-51	323,000.0000 2.8870	100.0000	1,554.17	0.00	1,554.17	0.00
COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 PLANT-MO-FI	10-JAN-24 10-JUN-47	1,022,287.8338 3.5460	100.0000	3,020.86	0.00	3,020.86	0.00
COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 PLANT-FERC-FI	10-JAN-24 10-JUN-47	26,100.9660 3.5460	100.0000	77.13	0.00	77.13	0.00
CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 PLANT-FERC-FI	01-MAY-24 01-NOV-27	15,000.0000 1.3750	100.0000	34.38	0.00	34.38	0.00
CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 PLANT-MO-FI	01-MAY-24 01-NOV-27	525,000.0000 1.3750	100.0000	1,203.13	0.00	1,203.13	0.00

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U.S. DOLLAR							
CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 PLANT-MO-FI	01-APR-24 01-APR-48	365,000.0000 4.0000	100.0000	3,650.00	0.00	3,650.00	0.00
CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 PLANT-FERC-FI	01-APR-24 01-APR-48	10,000.0000 4.0000	100.0000	100.00	0.00	100.00	0.00
CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 PLANT-FERC-FI	01-JUN-24 01-JUN-45	20,000.0000 4.1500	100.0000	69.17	0.00	69.17	0.00
CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 PLANT-MO-FI	01-JUN-24 01-JUN-45	695,000.0000 4.1500	100.0000	2,403.54	0.00	2,403.54	0.00
CONNECTICUT ST 2.098% 07/01/2025 DD 06/11/20 PLANT-MO-FI	01-JAN-24 01-JUL-25	125,000.0000 2.0980	100.0000	1,311.25	0.00	1,311.25	0.00
CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 PLANT-MO-FI	01-APR-24 01-APR-30	750,000.0000 3.3500	100.0000	6,281.25	0.00	6,281.25	0.00
CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 PLANT-FERC-FI	01-APR-24 01-APR-30	15,000.0000 3.3500	100.0000	125.63	0.00	125.63	0.00

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U.S. DOLLAR							
CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 PLANT-FERC-FI	01-JUN-24 01-DEC-48	15,000.0000 4.6500	100.0000	58.13	0.00	58.13	0.00
CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 PLANT-MO-FI	01-JUN-24 01-DEC-48	550,000.0000 4.6500	100.0000	2,131.25	0.00	2,131.25	0.00
CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 PLANT-MO-FI	15-APR-24 15-APR-49	550,000.0000 4.3500	100.0000	5,050.83	0.00	5,050.83	0.00
CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 PLANT-FERC-FI	15-APR-24 15-APR-49	15,000.0000 4.3500	100.0000	137.75	0.00	137.75	0.00
COREBRIDGE FINANCIAL INC 5.750% 01/15/2034 DD 12/08/23 PLANT-FERC-FI	15-JUL-24 15-JAN-34	15,000.0000 5.7500	100.0000	55.10	0.00	55.10	0.00
COREBRIDGE FINANCIAL INC 5.750% 01/15/2034 DD 12/08/23 PLANT-MO-FI	15-JUL-24 15-JAN-34	604,000.0000 5.7500	100.0000	2,218.86	0.00	2,218.86	0.00
CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 PLANT-MO-FI	15-JAN-24 15-JAN-31	2,010,000.0000 2.2500	100.0000	20,853.75	0.00	20,853.75	0.00

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U.S. DOLLAR							
CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 PLANT-FERC-FI	15-JAN-24 15-JAN-31	40,000.0000 2.2500	100.0000	415.00	0.00	415.00	0.00
CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 PLANT-FERC-FI	15-MAR-24 15-MAR-27	11,000.0000 2.9000	100.0000	93.93	0.00	93.93	0.00
CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 PLANT-FERC-FI	15-JAN-24 15-NOV-50	20,000.0000 3.1908	100.0000	53.18	0.00	53.18	0.00
CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 PLANT-MO-FI	15-JAN-24 15-NOV-50	735,000.0000 3.1908	100.0000	1,954.37	0.00	1,954.37	0.00
CSX CORP 4.100% 03/15/2044 DD 10/22/12 PLANT-MO-FI	15-MAR-24 15-MAR-44	300,000.0000 4.1000	100.0000	3,621.67	0.00	3,621.67	0.00
CSX CORP 4.100% 03/15/2044 DD 10/22/12 PLANT-FERC-FI	15-MAR-24 15-MAR-44	5,000.0000 4.1000	100.0000	60.36	0.00	60.36	0.00
CSX CORP 3.350% 11/01/2025 DD 10/20/15 PLANT-FERC-FI	01-MAY-24 01-NOV-25	10,000.0000 3.3500	100.0000	55.83	0.00	55.83	0.00

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U.S. DOLLAR							
CSX CORP 2.600% 11/01/2026 DD 10/18/16 PLANT-FERC-FI	01-MAY-24 01-NOV-26	10,000.0000 2.6000	100.0000	43.33	0.00	43.33	0.00
CSX CORP 2.600% 11/01/2026 DD 10/18/16 PLANT-MO-FI	01-MAY-24 01-NOV-26	455,000.0000 2.6000	100.0000	1,971.67	0.00	1,971.67	0.00
CSX CORP 3.350% 11/01/2025 DD 10/20/15 PLANT-MO-FI	01-MAY-24 01-NOV-25	480,000.0000 3.3500	100.0000	2,680.00	0.00	2,680.00	0.00
CSX CORP 3.250% 06/01/2027 DD 05/01/17 PLANT-MO-FI	01-JUN-24 01-JUN-27	1,148,000.0000 3.2500	100.0000	3,109.17	0.00	3,109.17	0.00
CSX CORP 3.250% 06/01/2027 DD 05/01/17 PLANT-FERC-FI	01-JUN-24 01-JUN-27	25,000.0000 3.2500	100.0000	67.71	0.00	67.71	0.00
CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 PLANT-FERC-FI	21-FEB-24 21-AUG-30	25,000.0000 1.7500	100.0000	157.99	0.00	157.99	0.00
CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 PLANT-MO-FI	21-FEB-24 21-AUG-30	1,005,000.0000 1.7500	100.0000	6,351.04	0.00	6,351.04	0.00

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U.S. DOLLAR							
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 PLANT-MO-FI	25-MAR-24 25-MAR-28	145,000.0000 4.3000	100.0000	1,662.67	0.00	1,662.67	0.00
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 PLANT-MO-FI	25-MAR-24 25-MAR-48	600,000.0000 5.0500	100.0000	8,080.00	0.00	8,080.00	0.00
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 PLANT-FERC-FI	25-MAR-24 25-MAR-48	10,000.0000 5.0500	100.0000	134.67	0.00	134.67	0.00
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 PLANT-FERC-FI	25-MAR-24 25-MAR-28	4,000.0000 4.3000	100.0000	45.87	0.00	45.87	0.00
CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 PLANT-FERC-FI	05-JUN-24 05-DEC-43	20,000.0000 5.3000	100.0000	76.56	0.00	76.56	0.00
CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 PLANT-MO-FI	05-JUN-24 05-DEC-43	600,000.0000 5.3000	100.0000	2,296.67	0.00	2,296.67	0.00
DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 PLANT-MO-FI	22-JAN-24 23-AUG-27	1,242,042.9009 2.4900	100.0000	773.17	0.00	773.17	0.00

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U.S. DOLLAR							
DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 PLANT-MO-FI	15-MAY-24 15-NOV-29	540,000.0000 2.6000	100.0000	1,794.00	0.00	1,794.00	0.00
DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 PLANT-FERC-FI	15-MAY-24 15-NOV-29	15,000.0000 2.6000	100.0000	49.83	0.00	49.83	0.00
DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 PLANT-FERC-FI	29-MAY-24 29-NOV-32	32,000.0000 6.7000	100.0000	190.58	0.00	190.58	0.00
DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 PLANT-MO-FI	29-MAY-24 29-NOV-32	1,150,000.0000 6.7000	100.0000	6,848.89	0.00	6,848.89	0.00
DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 PLANT-MO-FI	15-MAY-24 15-MAY-28	305,000.0000 4.2000	100.0000	1,636.83	0.00	1,636.83	0.00
DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 PLANT-FERC-FI	15-MAY-24 15-MAY-28	5,000.0000 4.2000	100.0000	26.83	0.00	26.83	0.00
DREYFUS INS RSRV PR MONEY 6546 PLANT-MO-EQ	01-JAN-24 31-DEC-49	1,739,554.6600 5.3288	100.0000	5,808.90	0.00	5,808.90	0.00

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U.S. DOLLAR							
DREYFUS INS RSRV PR MONEY 6546 PLANT-MO-FI	01-JAN-24 31-DEC-49	3,508,028.2200 5.3288	100.0000	16,067.17	0.00	16,067.17	0.00
DREYFUS INS RSRV PR MONEY 6546 ISFSI-MO-FI	01-JAN-24 31-DEC-49	9,924.3000 5.3288	100.0000	44.67	0.00	44.67	0.00
DREYFUS INS RSRV PR MONEY 6546 ISFSI-MO-EQ	01-JAN-24 31-DEC-49	10,053.5200 5.3288	100.0000	45.27	0.00	45.27	0.00
DREYFUS INS RSRV PR MONEY 6546 PLANT-FERC-EQ	01-JAN-24 31-DEC-49	50,388.3800 5.3288	100.0000	143.50	0.00	143.50	0.00
DREYFUS INS RSRV PR MONEY 6546 PLANT-FERC-FI	01-JAN-24 31-DEC-49	61,748.7400 5.3288	100.0000	211.68	0.00	211.68	0.00
EATON CORP 4.150% 03/15/2033 DD 08/23/22 PLANT-FERC-FI	15-MAR-24 15-MAR-33	50,000.0000 4.1500	100.0000	610.97	0.00	610.97	0.00
EATON CORP 4.150% 03/15/2033 DD 08/23/22 PLANT-MO-FI	15-MAR-24 15-MAR-33	1,945,000.0000 4.1500	100.0000	23,766.82	0.00	23,766.82	0.00

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U.S. DOLLAR							
ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 PLANT-MO-FI	08-MAR-24 08-MAR-33	686,000.0000 5.7000	100.0000	12,273.68	0.00	12,273.68	0.00
ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 PLANT-FERC-FI	08-MAR-24 08-MAR-33	17,000.0000 5.7000	100.0000	304.16	0.00	304.16	0.00
ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 PLANT-FERC-FI	15-MAY-24 15-NOV-29	10,000.0000 3.1250	100.0000	39.93	0.00	39.93	0.00
ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 PLANT-MO-FI	15-MAY-24 15-NOV-29	455,000.0000 3.1250	100.0000	1,816.84	0.00	1,816.84	0.00
ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 PLANT-MO-FI	01-FEB-24 01-FEB-43	805,000.0000 5.1500	100.0000	17,273.96	0.00	17,273.96	0.00
ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 PLANT-FERC-FI	01-FEB-24 01-FEB-43	20,000.0000 5.1500	100.0000	429.17	0.00	429.17	0.00
ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23 PLANT-MO-FI	20-JAN-24 22-OCT-29	897,000.0000 5.4200	100.0000	1,485.53	0.00	1,485.53	0.00

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U.S. DOLLAR							
ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 PLANT-MO-FI	31-JAN-24 31-JAN-30	535,000.0000 2.8000	100.0000	6,241.67	0.00	6,241.67	0.00
ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 PLANT-FERC-FI	31-JAN-24 31-JAN-30	10,000.0000 2.8000	100.0000	116.67	0.00	116.67	0.00
ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 PLANT-FERC-FI	15-FEB-24 15-FEB-53	20,000.0000 3.3000	100.0000	249.33	0.00	249.33	0.00
ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 PLANT-MO-FI	15-FEB-24 15-FEB-53	490,000.0000 3.3000	100.0000	6,108.67	0.00	6,108.67	0.00
EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 PLANT-MO-FI	15-MAY-24 15-MAY-31	875,000.0000 2.5000	100.0000	2,795.14	0.00	2,795.14	0.00
EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 PLANT-FERC-FI	15-MAY-24 15-MAY-31	20,000.0000 2.5000	100.0000	63.89	0.00	63.89	0.00
EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 PLANT-FERC-FI	18-MAY-24 18-NOV-49	10,000.0000 3.2500	100.0000	38.82	0.00	38.82	0.00

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U.S. DOLLAR							
EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 PLANT-MO-FI	18-MAY-24 18-NOV-49	365,000.0000 3.2500	100.0000	1,416.91	0.00	1,416.91	0.00
ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 PLANT-MO-FI	15-APR-24 15-OCT-37	370,000.0000 7.0000	100.0000	5,467.78	0.00	5,467.78	0.00
ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 PLANT-FERC-FI	15-APR-24 15-OCT-37	9,000.0000 7.0000	100.0000	133.00	0.00	133.00	0.00
ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 PLANT-FERC-FI	01-JUN-24 01-DEC-29	10,000.0000 2.3750	100.0000	19.79	0.00	19.79	0.00
ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 PLANT-MO-FI	01-JUN-24 01-DEC-29	335,000.0000 2.3750	100.0000	663.02	0.00	663.02	0.00
EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 PLANT-MO-FI	01-APR-24 01-APR-29	990,000.0000 4.2500	100.0000	10,518.75	0.00	10,518.75	0.00
EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 PLANT-MO-FI	01-APR-24 01-APR-28	242,000.0000 5.7000	100.0000	3,448.50	0.00	3,448.50	0.00

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U.S. DOLLAR							
EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 PLANT-FERC-FI	01-APR-24 01-APR-28	6,000.0000 5.7000	100.0000	85.50	0.00	85.50	0.00
FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 PLANT-FERC-FI	15-MAY-24 15-MAY-29	5,000.0000 6.2500	100.0000	39.93	0.00	39.93	0.00
FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 PLANT-FERC-FI	15-JAN-24 15-JAN-47	10,000.0000 4.4000	100.0000	202.89	0.00	202.89	0.00
FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 PLANT-MO-FI	15-JAN-24 15-JAN-47	475,000.0000 4.4000	100.0000	9,637.22	0.00	9,637.22	0.00
FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 PLANT-MO-FI	25-JAN-24 01-AUG-53	3,195,873.1835 5.5000	100.0000	14,647.75	0.00	14,647.75	0.00
FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 PLANT-FERC-FI	25-JAN-24 01-AUG-53	78,067.1312 5.5000	100.0000	357.81	0.00	357.81	0.00
FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 PLANT-FERC-FI	25-JAN-24 25-JUL-29	35,000.0000 2.5190	100.0000	73.47	0.00	73.47	0.00

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U.S. DOLLAR							
FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 PLANT-MO-FI	25-JAN-24 25-JUL-29	1,200,000.0000 2.5190	100.0000	2,519.00	0.00	2,519.00	0.00
FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 PLANT-FERC-FI	25-JAN-24 25-JAN-30	15,000.0000 1.8720	100.0000	23.40	0.00	23.40	0.00
FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 PLANT-FERC-FI	15-JAN-24 15-JAN-25	961.1460 4.0000	100.0000	3.20	0.00	3.20	0.00
FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 PLANT-MO-FI	15-JAN-24 15-JAN-25	36,331.3188 4.0000	100.0000	121.10	0.00	121.10	0.00
FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 PLANT-MO-FI	25-JAN-24 01-NOV-42	2,451,035.3592 3.5000	100.0000	7,911.36	762.51	7,148.85	0.00
FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 PLANT-FERC-FI	25-JAN-24 01-NOV-42	66,954.2854 3.5000	100.0000	209.12	13.84	195.28	0.00
FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 PLANT-FERC-FI	25-JAN-24 01-JUL-52	69,152.7135 4.0000	100.0000	244.85	14.34	230.51	0.00

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U.S. DOLLAR							
FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 PLANT-MO-FI	25-JAN-24 01-JUL-52	1,521,359.6970 4.0000	100.0000	7,545.33	2,474.13	5,071.20	0.00
FORD CREDIT AUTO LEASE TR B A3 5.910% 10/15/2026 DD 09/19/23 PLANT-FERC-FI	15-JAN-24 15-OCT-26	65,000.0000 5.9100	100.0000	170.73	0.00	170.73	0.00
FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22 PLANT-FERC-FI	19-FEB-24 19-AUG-32	25,000.0000 6.1000	100.0000	559.17	0.00	559.17	0.00
FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22 PLANT-MO-FI	19-FEB-24 19-AUG-32	1,060,000.0000 6.1000	100.0000	23,708.67	0.00	23,708.67	0.00
GE HEALTHCARE TECHNOLOGIES INC 5.905% 11/22/2032 DD 05/22/23 PLANT-MO-FI	22-MAY-24 22-NOV-32	1,280,000.0000 5.9050	100.0000	8,188.27	0.00	8,188.27	0.00
GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 PLANT-FERC-FI	01-MAY-24 01-MAY-30	50,000.0000 3.6250	100.0000	302.08	0.00	302.08	0.00
GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 PLANT-FERC-FI	01-APR-24 01-APR-48	5,000.0000 5.4000	100.0000	67.50	0.00	67.50	0.00

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U.S. DOLLAR							
GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 PLANT-MO-FI	01-APR-24 01-APR-48	255,000.0000 5.4000	100.0000	3,442.50	0.00	3,442.50	0.00
GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 PLANT-MO-FI	08-JAN-24 08-JAN-26	945,000.0000 1.2500	100.0000	5,676.56	0.00	5,676.56	0.00
GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 PLANT-FERC-FI	08-JAN-24 08-JAN-26	25,000.0000 1.2500	100.0000	150.17	0.00	150.17	0.00
GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 PLANT-FERC-FI	10-APR-24 10-APR-28	20,000.0000 2.4000	100.0000	108.00	0.00	108.00	0.00
GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 PLANT-MO-FI	10-APR-24 10-APR-28	825,000.0000 2.4000	100.0000	4,455.00	0.00	4,455.00	0.00
GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 PLANT-MO-FI	01-MAR-24 01-MAR-26	670,000.0000 3.6500	100.0000	8,151.67	0.00	8,151.67	0.00
GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 PLANT-FERC-FI	01-MAR-24 01-MAR-26	20,000.0000 3.6500	100.0000	243.33	0.00	243.33	0.00

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U.S. DOLLAR							
GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 PLANT-FERC-FI	23-MAR-24 23-SEP-31	30,000.0000 2.6250	100.0000	214.38	0.00	214.38	0.00
GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 PLANT-MO-FI	23-MAR-24 23-SEP-31	1,150,000.0000 2.6250	100.0000	8,217.71	0.00	8,217.71	0.00
GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 PLANT-MO-FI	20-JAN-24 20-JUN-51	1,585,334.5942 5.0000	100.0000	6,605.56	0.00	6,605.56	0.00
GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 PLANT-FERC-FI	20-JAN-24 20-JUN-51	40,882.5540 5.0000	100.0000	170.34	0.00	170.34	0.00
GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 PLANT-FERC-FI	20-JAN-24 20-JUL-53	59,252.8986 6.0000	100.0000	296.26	0.00	296.26	0.00
GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 PLANT-MO-FI	20-JAN-24 20-JUL-53	2,429,368.8426 6.0000	100.0000	12,146.84	0.00	12,146.84	0.00
GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 PLANT-FERC-FI	20-JAN-24 20-OCT-53	39,821.6540 6.0000	100.0000	245.57	46.46	199.11	0.00

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U.S. DOLLAR							
GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 PLANT-FERC-FI	03-MAR-24 03-MAR-24	15,000.0000 4.0000	100.0000	196.67	0.00	196.67	0.00
GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 PLANT-MO-FI	03-MAR-24 03-MAR-24	475,000.0000 4.0000	100.0000	6,227.78	0.00	6,227.78	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 PLANT-MO-FI	23-APR-24 23-APR-29	2,560,000.0000 3.8140	100.0000	18,442.81	0.00	18,442.81	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 PLANT-FERC-FI	23-APR-24 23-APR-29	60,000.0000 3.8140	100.0000	432.25	0.00	432.25	0.00
GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 PLANT-FERC-FI	10-JAN-24 10-MAY-52	15,000.0000 3.3070	100.0000	41.34	0.00	41.34	0.00
HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 PLANT-FERC-FI	15-FEB-24 15-FEB-30	15,000.0000 3.1000	100.0000	175.67	0.00	175.67	0.00
HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 PLANT-MO-FI	15-FEB-24 15-FEB-30	700,000.0000 3.1000	100.0000	8,197.78	0.00	8,197.78	0.00

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U.S. DOLLAR							
HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 PLANT-MO-FI	15-APR-24 15-OCT-25	315,000.0000 4.9000	100.0000	3,258.50	0.00	3,258.50	0.00
HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 PLANT-FERC-FI	15-APR-24 15-OCT-25	10,000.0000 4.9000	100.0000	103.44	0.00	103.44	0.00
HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 PLANT-FERC-FI	21-JAN-24 21-APR-27	17,000.0000 5.0400	100.0000	23.80	0.00	23.80	0.00
HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 PLANT-MO-FI	21-JAN-24 21-APR-27	650,000.0000 5.0400	100.0000	910.00	0.00	910.00	0.00
HONOLULU CITY & CNTY HI WSTWTR 2.495% 07/01/2027 DD 11/06/19 PLANT-MO-FI	01-JAN-24 01-JUL-27	80,000.0000 2.4950	100.0000	998.00	0.00	998.00	0.00
HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 PLANT-MO-FI	20-JAN-24 22-FEB-28	2,460,000.0000 5.4100	100.0000	4,066.52	0.00	4,066.52	0.00
HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 PLANT-FERC-FI	20-JAN-24 22-FEB-28	100,000.0000 5.4100	100.0000	165.31	0.00	165.31	0.00

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U.S. DOLLAR							
HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 PLANT-MO-FI	21-MAR-24 22-SEP-31	410,000.0000 2.1250	100.0000	2,420.14	0.00	2,420.14	0.00
HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 PLANT-MO-FI	16-JUN-24 16-JUN-29	440,000.0000 5.2500	100.0000	962.50	0.00	962.50	0.00
HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 PLANT-MO-FI	15-JAN-24 16-OCT-28	1,264,000.0000 5.5200	100.0000	3,101.01	0.00	3,101.01	0.00
HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 PLANT-FERC-FI	15-JAN-24 16-OCT-28	34,000.0000 5.5200	100.0000	83.41	0.00	83.41	0.00
IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 PLANT-FERC-FI	15-JAN-24 15-JUL-36	10,000.0000 6.7500	100.0000	311.25	0.00	311.25	0.00
IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 PLANT-MO-FI	15-JAN-24 15-JUL-36	355,000.0000 6.7500	100.0000	11,049.38	0.00	11,049.38	0.00
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 PLANT-MO-FI	01-JUN-24 01-JUN-33	1,680,000.0000 5.1000	100.0000	7,140.00	0.00	7,140.00	0.00

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U.S. DOLLAR							
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 PLANT-FERC-FI	01-JUN-24 01-JUN-33	45,000.0000 5.1000	100.0000	191.25	0.00	191.25	0.00
ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 PLANT-FERC-FI	13-JUN-24 13-DEC-27	7,000.0000 5.7500	100.0000	20.13	0.00	20.13	0.00
ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 PLANT-MO-FI	13-JUN-24 13-DEC-27	289,000.0000 5.7500	100.0000	830.88	0.00	830.88	0.00
ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 PLANT-MO-FI	09-APR-24 09-APR-24	515,000.0000 3.5500	100.0000	4,164.35	0.00	4,164.35	0.00
INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 PLANT-MO-FI	15-JUN-24 15-JUN-29	446,000.0000 4.3500	100.0000	862.27	0.00	862.27	0.00
INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 PLANT-FERC-FI	15-JUN-24 15-JUN-29	11,000.0000 4.3500	100.0000	21.27	0.00	21.27	0.00
J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 PLANT-MO-FI	15-MAY-24 15-NOV-33	443,000.0000 6.2000	100.0000	5,035.43	0.00	5,035.43	0.00

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U.S. DOLLAR							
J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 PLANT-FERC-FI	15-MAY-24 15-NOV-33	12,000.0000 6.2000	100.0000	136.40	0.00	136.40	0.00
JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 PLANT-MO-FI	15-JAN-24 15-MAR-28	829,000.0000 5.1800	100.0000	1,908.54	0.00	1,908.54	0.00
JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 PLANT-FERC-FI	15-JAN-24 15-MAR-28	21,000.0000 5.1800	100.0000	48.35	0.00	48.35	0.00
JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 PLANT-FERC-FI	15-JAN-24 15-SEP-47	20,000.0000 3.8012	100.0000	63.35	0.00	63.35	0.00
JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 PLANT-MO-FI	15-JAN-24 15-SEP-47	900,000.0000 3.8012	100.0000	2,850.90	0.00	2,850.90	0.00
JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 PLANT-MO-FI	23-JAN-24 23-JAN-25	280,000.0000 3.1250	100.0000	3,840.28	0.00	3,840.28	0.00
JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 PLANT-FERC-FI	23-JAN-24 23-JAN-25	5,000.0000 3.1250	100.0000	68.58	0.00	68.58	0.00

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	INTEREST ACCRUED NET/EXPENSE/ RECLAIM	INTEREST RECEIVED NET/EXPENSE/ RECLAIM	INTEREST RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 PLANT-FERC-FI	14-MAR-24 14-SEP-33	30,000.0000 5.7170	100.0000	509.77	0.00	509.77	0.00
JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 PLANT-MO-FI	14-MAR-24 14-SEP-33	1,005,000.0000 5.7170	100.0000	17,077.16	0.00	17,077.16	0.00
JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 PLANT-MO-FI	03-JUN-24 01-JUN-34	1,660,000.0000 5.3500	100.0000	7,400.83	0.00	7,400.83	0.00
JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 PLANT-FERC-FI	03-JUN-24 01-JUN-34	40,000.0000 5.3500	100.0000	178.33	0.00	178.33	0.00
JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 PLANT-FERC-FI	05-JUN-24 05-DEC-29	80,000.0000 4.4520	100.0000	257.23	0.00	257.23	0.00
JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 PLANT-MO-FI	05-JUN-24 05-DEC-29	3,070,000.0000 4.4520	100.0000	9,871.07	0.00	9,871.07	0.00
KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 PLANT-MO-FI	15-MAR-24 15-MAR-51	805,000.0000 3.3500	100.0000	7,940.43	0.00	7,940.43	0.00

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U.S. DOLLAR							
KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 PLANT-FERC-FI	15-MAR-24 15-MAR-51	20,000.0000 3.3500	100.0000	197.28	0.00	197.28	0.00
KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 PLANT-FERC-FI	01-MAY-24 01-MAY-30	20,000.0000 3.2000	100.0000	106.67	0.00	106.67	0.00
KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 PLANT-MO-FI	01-MAY-24 01-MAY-30	720,000.0000 3.2000	100.0000	3,840.00	0.00	3,840.00	0.00
KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 PLANT-FERC-FI	15-MAR-24 15-SEP-40	5,000.0000 6.5500	100.0000	96.43	0.00	96.43	0.00
KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 PLANT-FERC-FI	15-JAN-24 15-JAN-32	25,000.0000 7.7500	100.0000	893.40	0.00	893.40	0.00
KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 PLANT-MO-FI	15-JAN-24 15-JAN-32	995,000.0000 7.7500	100.0000	35,557.43	0.00	35,557.43	0.00
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 PLANT-MO-FI	01-JUN-24 01-JUN-46	990,000.0000 4.3750	100.0000	3,609.38	0.00	3,609.38	0.00

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U.S. DOLLAR							
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 PLANT-FERC-FI	01-JUN-24 01-JUN-46	25,000.0000 4.3750	100.0000	91.15	0.00	91.15	0.00
LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 PLANT-MO-FI	11-MAY-24 11-MAY-27	2,080,000.0000 1.6270	100.0000	4,700.22	0.00	4,700.22	0.00
LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 PLANT-MO-FI	15-FEB-24 15-FEB-55	1,180,000.0000 5.2000	100.0000	23,180.44	0.00	23,180.44	0.00
LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 PLANT-FERC-FI	15-FEB-24 15-FEB-55	30,000.0000 5.2000	100.0000	589.33	0.00	589.33	0.00
LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/2039 DD 06/02/10 PLANT-FERC-FI	01-JAN-24 01-JUL-39	5,000.0000 5.7160	100.0000	142.90	0.00	142.90	0.00
LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/2039 DD 06/02/10 PLANT-MO-FI	01-JAN-24 01-JUL-39	210,000.0000 5.7160	100.0000	6,001.80	0.00	6,001.80	0.00
LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 PLANT-MO-FI	01-JUN-24 01-DEC-34	1,650,000.0000 5.0480	100.0000	6,941.00	0.00	6,941.00	0.00

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U.S. DOLLAR							
LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 PLANT-FERC-FI	01-JUN-24 01-DEC-34	40,000.0000 5.0480	100.0000	168.27	0.00	168.27	0.00
LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 PLANT-FERC-FI	15-APR-24 15-APR-33	45,000.0000 5.0000	100.0000	475.00	0.00	475.00	0.00
LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 PLANT-FERC-FI	15-APR-24 15-APR-53	20,000.0000 5.6250	100.0000	237.50	0.00	237.50	0.00
LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 PLANT-MO-FI	15-APR-24 15-APR-53	840,000.0000 5.6250	100.0000	9,975.00	0.00	9,975.00	0.00
LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 PLANT-MO-FI	15-APR-24 15-APR-33	1,700,000.0000 5.0000	100.0000	17,944.44	0.00	17,944.44	0.00
MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 PLANT-FERC-FI	15-APR-24 15-APR-31	35,000.0000 2.8500	100.0000	210.58	0.00	210.58	0.00
MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 PLANT-MO-FI	15-APR-24 15-APR-31	1,370,000.0000 2.8500	100.0000	8,242.83	0.00	8,242.83	0.00

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U.S. DOLLAR							
MASSACHUSETTS ST SCH BLDG AUTH 2.436% 10/15/2027 DD 11/20/19 PLANT-MO-FI	15-APR-24 15-OCT-27	320,000.0000 2.4360	100.0000	1,645.65	0.00	1,645.65	0.00
MASSACHUSETTS ST SCH BLDG AUTH 2.436% 10/15/2027 DD 11/20/19 PLANT-FERC-FI	15-APR-24 15-OCT-27	5,000.0000 2.4360	100.0000	25.71	0.00	25.71	0.00
MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 PLANT-FERC-FI	01-JAN-24 01-JUL-30	10,000.0000 3.6000	100.0000	180.00	0.00	180.00	0.00
MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 PLANT-FERC-FI	01-JAN-24 01-JUL-27	10,000.0000 3.5000	100.0000	175.00	0.00	175.00	0.00
MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 PLANT-MO-FI	01-JAN-24 01-JUL-30	260,000.0000 3.6000	100.0000	4,680.00	0.00	4,680.00	0.00
MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 PLANT-MO-FI	01-JAN-24 01-JUL-27	320,000.0000 3.5000	100.0000	5,600.00	0.00	5,600.00	0.00
MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 PLANT-MO-FI	01-MAR-24 01-SEP-49	750,000.0000 3.6250	100.0000	9,062.50	0.00	9,062.50	0.00

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U.S. DOLLAR							
MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 PLANT-FERC-FI	01-MAR-24 01-SEP-49	20,000.0000 3.6250	100.0000	241.67	0.00	241.67	0.00
MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 PLANT-FERC-FI	15-MAR-24 15-MAR-45	3,000.0000 4.6250	100.0000	40.85	0.00	40.85	0.00
MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 PLANT-MO-FI	15-MAR-24 15-MAR-45	79,000.0000 4.6250	100.0000	1,075.83	0.00	1,075.83	0.00
MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 PLANT-MO-FI	15-JAN-24 15-NOV-27	907,000.0000 4.5100	100.0000	3,408.81	0.00	3,408.81	0.00
MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 PLANT-FERC-FI	15-JAN-24 15-NOV-27	23,000.0000 4.5100	100.0000	86.44	0.00	86.44	0.00
MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 PLANT-MO-FI	07-MAR-24 07-MAR-29	150,000.0000 3.4000	100.0000	1,615.00	0.00	1,615.00	0.00
MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 PLANT-MO-FI	15-MAY-24 15-NOV-40	20,000.0000 6.0890	100.0000	155.61	0.00	155.61	0.00

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U.S. DOLLAR							
MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 PLANT-MO-FI	15-MAY-24 15-NOV-31	395,000.0000 6.5480	100.0000	3,304.92	0.00	3,304.92	0.00
MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 PLANT-FERC-FI	15-MAY-24 15-NOV-31	10,000.0000 6.5480	100.0000	83.67	0.00	83.67	0.00
META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 PLANT-FERC-FI	15-FEB-24 15-AUG-32	25,000.0000 3.8500	100.0000	363.61	0.00	363.61	0.00
META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 PLANT-MO-FI	15-FEB-24 15-AUG-32	972,000.0000 3.8500	100.0000	14,137.20	0.00	14,137.20	0.00
META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 PLANT-MO-FI	15-MAY-24 15-MAY-53	825,000.0000 5.6000	100.0000	5,903.33	0.00	5,903.33	0.00
META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 PLANT-FERC-FI	15-MAY-24 15-MAY-53	20,000.0000 5.6000	100.0000	143.11	0.00	143.11	0.00
METLIFE INC 4.600% 05/13/2046 DD 11/13/15 PLANT-FERC-FI	13-MAY-24 13-MAY-46	15,000.0000 4.6000	100.0000	92.00	0.00	92.00	0.00

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U.S. DOLLAR							
METLIFE INC 6.500% 12/15/2032 DD 12/10/02 PLANT-MO-FI	15-JUN-24 15-DEC-32	578,000.0000 6.5000	100.0000	1,669.78	0.00	1,669.78	0.00
MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 PLANT-MO-FI	14-FEB-24 14-AUG-41	410,000.0000 4.2800	100.0000	6,677.99	0.00	6,677.99	0.00
MEXICO GOVERNMENT INTERNATIONA 2.659% 05/24/2031 DD 11/24/20 PLANT-MO-FI	24-MAY-24 24-MAY-31	925,000.0000 2.6590	100.0000	2,527.90	0.00	2,527.90	0.00
MIAMI-DADE CNTY FL WTR & SWR R 2.551% 10/01/2028 DD 11/06/19 PLANT-MO-FI	01-APR-24 01-OCT-28	750,000.0000 2.5510	100.0000	4,783.13	0.00	4,783.13	0.00
MIAMI-DADE CNTY FL WTR & SWR R 2.551% 10/01/2028 DD 11/06/19 PLANT-FERC-FI	01-APR-24 01-OCT-28	15,000.0000 2.5510	100.0000	95.66	0.00	95.66	0.00
MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 PLANT-FERC-FI	01-JUN-24 01-JUN-50	40,000.0000 2.5250	100.0000	84.17	0.00	84.17	0.00
MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 PLANT-MO-FI	01-JUN-24 01-JUN-50	1,505,000.0000 2.5250	100.0000	3,166.77	0.00	3,166.77	0.00

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U.S. DOLLAR							
MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 PLANT-MO-FI	17-MAR-24 17-MAR-32	775,000.0000 3.0000	100.0000	6,716.67	0.00	6,716.67	0.00
MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 PLANT-FERC-FI	17-MAR-24 17-MAR-27	13,000.0000 2.6250	100.0000	98.58	0.00	98.58	0.00
MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 PLANT-FERC-FI	23-JAN-24 23-JAN-30	45,000.0000 4.4310	100.0000	875.12	0.00	875.12	0.00
MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 PLANT-FERC-FI	23-JAN-24 23-JUL-25	10,000.0000 4.0000	100.0000	175.56	0.00	175.56	0.00
MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 PLANT-MO-FI	23-JAN-24 23-JUL-25	365,000.0000 4.0000	100.0000	6,407.78	0.00	6,407.78	0.00
MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 PLANT-MO-FI	23-JAN-24 23-JAN-30	1,765,000.0000 4.4310	100.0000	34,324.25	0.00	34,324.25	0.00
MPLX LP 4.950% 09/01/2032 DD 08/11/22 PLANT-MO-FI	01-MAR-24 01-SEP-32	804,000.0000 4.9500	100.0000	13,266.00	0.00	13,266.00	0.00

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U.S. DOLLAR							
MPLX LP 5.200% 03/01/2047 DD 02/10/17 PLANT-FERC-FI	01-MAR-24 01-MAR-47	20,000.0000 5.2000	100.0000	346.67	0.00	346.67	0.00
MPLX LP 4.125% 03/01/2027 DD 02/10/17 PLANT-FERC-FI	01-MAR-24 01-MAR-27	5,000.0000 4.1250	100.0000	68.75	0.00	68.75	0.00
MPLX LP 4.950% 09/01/2032 DD 08/11/22 PLANT-FERC-FI	01-MAR-24 01-SEP-32	21,000.0000 4.9500	100.0000	346.50	0.00	346.50	0.00
MPLX LP 4.125% 03/01/2027 DD 02/10/17 PLANT-MO-FI	01-MAR-24 01-MAR-27	280,000.0000 4.1250	100.0000	3,850.00	0.00	3,850.00	0.00
MPLX LP 5.200% 03/01/2047 DD 02/10/17 PLANT-MO-FI	01-MAR-24 01-MAR-47	760,000.0000 5.2000	100.0000	13,173.33	0.00	13,173.33	0.00
NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 PLANT-FERC-FI	15-FEB-24 15-AUG-53	12,000.0000 5.9500	100.0000	362.95	0.00	362.95	0.00
NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 PLANT-MO-FI	15-FEB-24 15-AUG-53	513,000.0000 5.9500	100.0000	15,516.11	0.00	15,516.11	0.00

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U.S. DOLLAR							
NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 PLANT-MO-FI	22-MAR-24 22-MAR-25	650,000.0000 4.2690	100.0000	7,630.84	0.00	7,630.84	0.00
NATWEST GROUP PLC VAR RT 06/14/2027 DD 06/14/21 PLANT-MO-FI	14-JUN-24 14-JUN-27	200,000.0000 1.6420	100.0000	155.08	0.00	155.08	0.00
NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 PLANT-MO-FI	20-JAN-24 20-OCT-61	1,345,000.0000 1.9100	100.0000	784.96	0.00	784.96	0.00
NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 PLANT-MO-FI	01-JUN-24 01-DEC-36	370,000.0000 5.9850	100.0000	1,845.38	0.00	1,845.38	0.00
NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 PLANT-FERC-FI	01-JUN-24 01-DEC-36	10,000.0000 5.9850	100.0000	49.88	0.00	49.88	0.00
NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 PLANT-FERC-FI	01-APR-24 01-OCT-29	30,000.0000 2.8000	100.0000	210.00	0.00	210.00	0.00
NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 PLANT-MO-FI	01-APR-24 01-OCT-29	1,270,000.0000 2.8000	100.0000	8,890.00	0.00	8,890.00	0.00

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U.S. DOLLAR							
NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 PLANT-MO-FI	01-FEB-24 01-FEB-45	240,000.0000 5.6500	100.0000	5,650.00	0.00	5,650.00	0.00
NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 PLANT-FERC-FI	01-FEB-24 01-FEB-45	5,000.0000 5.6500	100.0000	117.71	0.00	117.71	0.00
NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 PLANT-MO-FI	30-MAR-24 30-MAR-28	91,000.0000 5.2500	100.0000	1,207.65	0.00	1,207.65	0.00
NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 PLANT-FERC-FI	30-MAR-24 30-MAR-28	2,000.0000 5.2500	100.0000	26.54	0.00	26.54	0.00
NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 PLANT-MO-FI	15-JAN-24 15-JAN-26	1,281,000.0000 4.9100	100.0000	2,795.43	0.00	2,795.43	0.00
NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 PLANT-FERC-FI	15-JAN-24 15-JAN-26	33,000.0000 4.9100	100.0000	72.01	0.00	72.01	0.00
NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 PLANT-FERC-FI	01-JUN-24 01-JUN-53	30,000.0000 4.5500	100.0000	113.75	0.00	113.75	0.00

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	INTEREST ACCRUED NET/EXPENSE/ RECLAIM	INTEREST RECEIVED NET/EXPENSE/ RECLAIM	INTEREST RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 PLANT-MO-FI	01-JUN-24 01-JUN-53	1,220,000.0000 4.5500	100.0000	4,625.83	0.00	4,625.83	0.00
NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 PLANT-MO-FI	13-MAY-24 13-MAY-30	900,000.0000 2.9500	100.0000	3,540.00	0.00	3,540.00	0.00
NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 PLANT-FERC-FI	13-MAY-24 13-MAY-30	25,000.0000 2.9500	100.0000	98.33	0.00	98.33	0.00
NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 PLANT-MO-FI	15-FEB-24 15-FEB-32	970,000.0000 2.6500	100.0000	9,710.78	0.00	9,710.78	0.00
NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 PLANT-FERC-FI	15-FEB-24 15-FEB-32	25,000.0000 2.6500	100.0000	250.28	0.00	250.28	0.00
O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 PLANT-MO-FI	01-JUN-24 01-JUN-28	695,000.0000 4.3500	100.0000	2,519.38	0.00	2,519.38	0.00
O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 PLANT-FERC-FI	01-JUN-24 01-JUN-28	20,000.0000 4.3500	100.0000	72.50	0.00	72.50	0.00

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U.S. DOLLAR							
ONEOK INC 5.650% 11/01/2028 DD 08/24/23 PLANT-FERC-FI	01-MAY-24 01-NOV-28	7,000.0000 5.6500	100.0000	139.52	0.00	139.52	0.00
ONEOK INC 5.650% 11/01/2028 DD 08/24/23 PLANT-MO-FI	01-MAY-24 01-NOV-28	283,000.0000 5.6500	100.0000	5,640.74	0.00	5,640.74	0.00
ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 PLANT-MO-FI	15-JAN-24 15-JUL-26	930,000.0000 2.6500	100.0000	11,364.08	0.00	11,364.08	0.00
ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 PLANT-FERC-FI	15-JAN-24 15-JUL-26	25,000.0000 2.6500	100.0000	305.49	0.00	305.49	0.00
PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 PLANT-FERC-FI	14-APR-24 14-APR-26	45,000.0000 1.3750	100.0000	132.34	0.00	132.34	0.00
PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 PLANT-MO-FI	14-APR-24 14-APR-26	1,845,000.0000 1.3750	100.0000	5,426.09	0.00	5,426.09	0.00
PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 PLANT-FERC-FI	06-APR-24 06-OCT-46	15,000.0000 3.4500	100.0000	122.19	0.00	122.19	0.00

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U.S. DOLLAR							
PFIZER INC 3.450% 03/15/2029 DD 03/11/19 PLANT-FERC-FI	15-MAR-24 15-MAR-29	5,000.0000 3.4500	100.0000	50.79	0.00	50.79	0.00
PFIZER INC 3.450% 03/15/2029 DD 03/11/19 PLANT-MO-FI	15-MAR-24 15-MAR-29	140,000.0000 3.4500	100.0000	1,422.17	0.00	1,422.17	0.00
PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 PLANT-MO-FI	17-MAY-24 17-NOV-29	166,000.0000 5.6250	100.0000	1,141.25	0.00	1,141.25	0.00
PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 PLANT-FERC-FI	17-MAY-24 17-NOV-29	4,000.0000 5.6250	100.0000	27.50	0.00	27.50	0.00
PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 PLANT-FERC-FI	01-MAR-24 01-MAR-28	15,000.0000 3.7500	100.0000	187.50	0.00	187.50	0.00
PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 PLANT-MO-FI	23-FEB-24 23-FEB-25	1,800,000.0000 2.9500	100.0000	18,880.00	0.00	18,880.00	0.00
PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 PLANT-FERC-FI	29-APR-24 29-APR-24	50,000.0000 3.9000	100.0000	335.83	0.00	335.83	0.00

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U.S. DOLLAR							
PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 PLANT-FERC-FI	12-JUN-24 12-JUN-29	35,000.0000 5.5820	100.0000	103.11	0.00	103.11	0.00
PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 PLANT-MO-FI	12-JUN-24 12-JUN-29	1,350,000.0000 5.5820	100.0000	3,977.18	0.00	3,977.18	0.00
PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 PLANT-MO-FI	15-MAY-24 15-NOV-46	1,280,000.0000 4.3000	100.0000	7,032.89	0.00	7,032.89	0.00
PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 PLANT-FERC-FI	15-MAY-24 15-NOV-46	30,000.0000 4.3000	100.0000	164.83	0.00	164.83	0.00
PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 PLANT-FERC-FI	15-APR-24 15-APR-30	5,000.0000 2.2500	100.0000	23.75	0.00	23.75	0.00
PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 PLANT-MO-FI	15-APR-24 15-APR-27	115,000.0000 2.1250	100.0000	515.90	0.00	515.90	0.00
PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 PLANT-MO-FI	15-APR-24 15-APR-30	350,000.0000 2.2500	100.0000	1,662.50	0.00	1,662.50	0.00

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U.S. DOLLAR							
PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 PLANT-MO-FI	15-MAY-24 15-MAY-44	1,070,000.0000 4.6000	100.0000	6,289.22	0.00	6,289.22	0.00
PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 PLANT-FERC-FI	15-MAY-24 15-MAY-44	30,000.0000 4.6000	100.0000	176.33	0.00	176.33	0.00
REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 PLANT-FERC-FI	15-JUN-24 15-DEC-32	15,000.0000 2.8500	100.0000	19.00	0.00	19.00	0.00
REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 PLANT-MO-FI	15-JUN-24 15-DEC-32	700,000.0000 2.8500	100.0000	886.67	0.00	886.67	0.00
REEDY CREEK FL IMPT DIST 2.447% 06/01/2033 DD 02/27/20 PLANT-MO-FI	01-JUN-24 01-JUN-33	190,000.0000 2.4470	100.0000	387.44	0.00	387.44	0.00
REEDY CREEK FL IMPT DIST 2.397% 06/01/2032 DD 02/27/20 PLANT-MO-FI	01-JUN-24 01-JUN-32	190,000.0000 2.3970	100.0000	379.53	0.00	379.53	0.00
REEDY CREEK FL IMPT DIST 2.497% 06/01/2034 DD 02/27/20 PLANT-MO-FI	01-JUN-24 01-JUN-34	150,000.0000 2.4970	100.0000	312.13	0.00	312.13	0.00

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U.S. DOLLAR							
REEDY CREEK FL IMPT DIST 2.397% 06/01/2032 DD 02/27/20 PLANT-FERC-FI	01-JUN-24 01-JUN-32	5,000.0000 2.3970	100.0000	9.99	0.00	9.99	0.00
REEDY CREEK FL IMPT DIST 2.497% 06/01/2034 DD 02/27/20 PLANT-FERC-FI	01-JUN-24 01-JUN-34	5,000.0000 2.4970	100.0000	10.40	0.00	10.40	0.00
REEDY CREEK FL IMPT DIST 2.447% 06/01/2033 DD 02/27/20 PLANT-FERC-FI	01-JUN-24 01-JUN-33	5,000.0000 2.4470	100.0000	10.20	0.00	10.20	0.00
REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 PLANT-FERC-FI	15-MAR-24 15-SEP-30	10,000.0000 1.7500	100.0000	51.53	0.00	51.53	0.00
REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 PLANT-MO-FI	15-MAR-24 15-SEP-30	334,000.0000 1.7500	100.0000	1,721.03	0.00	1,721.03	0.00
REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 PLANT-MO-FI	17-FEB-24 17-FEB-26	1,175,000.0000 1.2500	100.0000	5,467.01	0.00	5,467.01	0.00
REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 PLANT-MO-FI	17-APR-24 17-OCT-29	675,000.0000 2.8750	100.0000	3,989.06	0.00	3,989.06	0.00

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U.S. DOLLAR							
REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 PLANT-FERC-FI	15-FEB-24 15-AUG-24	10,000.0000 2.5000	100.0000	94.44	0.00	94.44	0.00
REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 PLANT-MO-FI	15-FEB-24 15-AUG-24	290,000.0000 2.5000	100.0000	2,738.89	0.00	2,738.89	0.00
ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 PLANT-MO-FI	15-MAR-24 15-MAR-44	245,000.0000 5.0000	100.0000	3,606.94	0.00	3,606.94	0.00
ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 PLANT-FERC-FI	15-MAR-24 15-MAR-44	5,000.0000 5.0000	100.0000	73.61	0.00	73.61	0.00
ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 PLANT-FERC-FI	16-JAN-24 16-JUL-24	15,000.0000 2.5500	100.0000	175.31	0.00	175.31	0.00
ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 PLANT-MO-FI	16-JAN-24 16-JUL-24	675,000.0000 2.5500	100.0000	7,889.06	0.00	7,889.06	0.00
ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 PLANT-MO-FI	02-MAR-24 02-SEP-31	905,000.0000 2.1500	100.0000	6,431.78	0.00	6,431.78	0.00

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U.S. DOLLAR							
ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 PLANT-FERC-FI	02-MAR-24 02-SEP-31	25,000.0000 2.1500	100.0000	177.67	0.00	177.67	0.00
RTX CORP 4.625% 11/16/2048 DD 08/16/18 PLANT-MO-FI	16-MAY-24 16-NOV-48	1,205,000.0000 4.6250	100.0000	6,966.41	0.00	6,966.41	0.00
RTX CORP 4.625% 11/16/2048 DD 08/16/18 PLANT-FERC-FI	16-MAY-24 16-NOV-48	30,000.0000 4.6250	100.0000	173.44	0.00	173.44	0.00
RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 PLANT-MO-FI	03-JUN-24 01-JUN-28	584,000.0000 5.2500	100.0000	2,555.00	0.00	2,555.00	0.00
RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 PLANT-FERC-FI	03-JUN-24 01-JUN-28	15,000.0000 5.2500	100.0000	65.63	0.00	65.63	0.00
SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 PLANT-MO-FI	20-JAN-24 20-JUL-29	797,832.6489 2.9200	100.0000	711.84	0.00	711.84	0.00
SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 PLANT-FERC-FI	25-JAN-24 25-SEP-29	15,000.0000 2.7500	100.0000	34.38	0.00	34.38	0.00

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U.S. DOLLAR							
SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 PLANT-MO-FI	25-JAN-24 25-SEP-29	780,000.0000 2.7500	100.0000	1,787.50	0.00	1,787.50	0.00
SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 PLANT-MO-FI	25-JAN-24 25-NOV-29	725,000.0000 2.7500	100.0000	1,661.46	0.00	1,661.46	0.00
SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 PLANT-FERC-FI	25-JAN-24 25-NOV-29	15,000.0000 2.7500	100.0000	34.38	0.00	34.38	0.00
SEMPRA 3.400% 02/01/2028 DD 01/12/18 PLANT-FERC-FI	01-FEB-24 01-FEB-28	10,000.0000 3.4000	100.0000	141.67	0.00	141.67	0.00
SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 PLANT-FERC-FI	15-MAY-24 15-MAY-30	30,000.0000 2.3000	100.0000	88.17	0.00	88.17	0.00
SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 PLANT-MO-FI	15-MAY-24 15-MAY-30	1,175,000.0000 2.3000	100.0000	3,453.19	0.00	3,453.19	0.00
SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 PLANT-MO-FI	15-MAR-24 15-MAR-42	430,000.0000 4.7500	100.0000	6,014.03	0.00	6,014.03	0.00

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U.S. DOLLAR							
SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 PLANT-FERC-FI	15-MAR-24 15-MAR-42	10,000.0000 4.7500	100.0000	139.86	0.00	139.86	0.00
SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 PLANT-FERC-FI	23-APR-24 23-APR-45	5,000.0000 5.8750	100.0000	55.49	0.00	55.49	0.00
SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 PLANT-MO-FI	23-APR-24 23-APR-45	300,000.0000 5.8750	100.0000	3,329.17	0.00	3,329.17	0.00
SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 PLANT-MO-FI	15-MAR-24 15-MAR-24	130,000.0000 4.7500	100.0000	1,818.19	0.00	1,818.19	0.00
SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 PLANT-FERC-FI	15-MAR-24 15-MAR-24	5,000.0000 4.7500	100.0000	69.93	0.00	69.93	0.00
SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 PLANT-FERC-FI	15-MAR-24 15-MAR-25	15,000.0000 3.5000	100.0000	154.58	0.00	154.58	0.00
SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 PLANT-FERC-FI	15-JAN-24 15-JAN-30	25,000.0000 3.4000	100.0000	391.94	0.00	391.94	0.00

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U.S. DOLLAR							
SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 PLANT-MO-FI	15-JAN-24 15-JAN-30	990,000.0000 3.4000	100.0000	15,521.00	0.00	15,521.00	0.00
STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 PLANT-MO-FI	15-MAY-24 15-NOV-30	1,880,000.0000 2.5500	100.0000	6,125.67	0.00	6,125.67	0.00
STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 PLANT-FERC-FI	15-MAY-24 15-NOV-30	50,000.0000 2.5500	100.0000	162.92	0.00	162.92	0.00
STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 PLANT-MO-FI	15-MAR-24 15-SEP-31	2,040,000.0000 2.6910	100.0000	16,163.94	0.00	16,163.94	0.00
SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 PLANT-FERC-FI	15-MAY-24 15-MAY-38	5,000.0000 6.8000	100.0000	43.44	0.00	43.44	0.00
T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 PLANT-FERC-FI	15-JAN-24 15-JAN-33	15,000.0000 5.2000	100.0000	359.67	0.00	359.67	0.00
T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 PLANT-MO-FI	15-JAN-24 15-JAN-33	603,000.0000 5.2000	100.0000	14,458.60	0.00	14,458.60	0.00

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U.S. DOLLAR							
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 PLANT-MO-FI	15-APR-24 15-APR-30	1,235,000.0000 3.8750	100.0000	10,102.99	0.00	10,102.99	0.00
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 PLANT-FERC-FI	15-APR-24 15-APR-30	30,000.0000 3.8750	100.0000	245.42	0.00	245.42	0.00
TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 PLANT-MO-FI	31-MAR-24 31-MAR-30	805,000.0000 2.0500	100.0000	4,171.47	0.00	4,171.47	0.00
TARGET CORP 3.375% 04/15/2029 DD 03/27/19 PLANT-MO-FI	15-APR-24 15-APR-29	660,000.0000 3.3750	100.0000	4,702.50	0.00	4,702.50	0.00
TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 PLANT-MO-FI	08-MAR-24 08-MAR-47	585,000.0000 5.2130	100.0000	9,572.37	0.00	9,572.37	0.00
TORONTO-DOMINION BANK/THE 5.523% 07/17/2028 DD 07/17/23 PLANT-MO-FI	17-JAN-24 17-JUL-28	1,330,000.0000 5.5230	100.0000	33,463.24	0.00	33,463.24	0.00
TORONTO-DOMINION BANK/THE 5.523% 07/17/2028 DD 07/17/23 PLANT-FERC-FI	17-JAN-24 17-JUL-28	35,000.0000 5.5230	100.0000	880.61	0.00	880.61	0.00

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	INTEREST ACCRUED NET/EXPENSE/ RECLAIM	INTEREST RECEIVED NET/EXPENSE/ RECLAIM	INTEREST RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
TOTALENERGIES CAPITAL INTERNAT 3.455% 02/19/2029 DD 02/19/19 PLANT-MO-FI	19-FEB-24 19-FEB-29	685,000.0000 3.4550	100.0000	8,677.81	0.00	8,677.81	0.00
TOTALENERGIES CAPITAL INTERNAT 3.127% 05/29/2050 DD 05/29/20 PLANT-MO-FI	29-MAY-24 29-MAY-50	645,000.0000 3.1270	100.0000	1,792.81	0.00	1,792.81	0.00
TOTALENERGIES CAPITAL INTERNAT 3.127% 05/29/2050 DD 05/29/20 PLANT-FERC-FI	29-MAY-24 29-MAY-50	20,000.0000 3.1270	100.0000	55.59	0.00	55.59	0.00
TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 PLANT-FERC-FI	15-JAN-24 15-SEP-27	20,000.0000 4.6300	100.0000	77.17	0.00	77.17	0.00
TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 PLANT-MO-FI	15-JAN-24 15-SEP-27	739,000.0000 4.6300	100.0000	2,851.31	0.00	2,851.31	0.00
TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 PLANT-MO-FI	15-JAN-24 15-SEP-27	1,950,000.0000 5.3000	100.0000	4,593.33	0.00	4,593.33	0.00
TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 PLANT-FERC-FI	15-JAN-24 15-SEP-27	52,000.0000 5.3000	100.0000	122.49	0.00	122.49	0.00

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U.S. DOLLAR							
TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 PLANT-FERC-FI	01-FEB-24 01-AUG-24	20,000.0000 2.5000	100.0000	208.33	0.00	208.33	0.00
TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 PLANT-MO-FI	06-JUN-24 06-JUN-28	2,150,000.0000 4.1230	100.0000	6,155.87	0.00	6,155.87	0.00
TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 PLANT-FERC-FI	06-JUN-24 06-JUN-28	45,000.0000 4.1230	100.0000	128.84	0.00	128.84	0.00
TRUIST FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23 PLANT-MO-FI	10-JUN-24 08-JUN-34	144,000.0000 5.8670	100.0000	539.76	0.00	539.76	0.00
U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 PLANT-MO-FI	15-FEB-24 15-AUG-41	32,872,000.0000 1.7500	100.0000	220,685.85	3,400.14	217,285.71	0.00
U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 PLANT-MO-FI	15-FEB-24 15-AUG-53	970,000.0000 4.1250	100.0000	15,113.42	0.00	15,113.42	0.00
U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 PLANT-MO-FI	15-FEB-24 15-FEB-52	2,285,000.0000 2.2500	100.0000	20,510.77	1,091.37	19,419.40	0.00

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	INTEREST ACCRUED NET/EXPENSE/ RECLAIM	INTEREST RECEIVED NET/EXPENSE/ RECLAIM	INTEREST RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 PLANT-FERC-FI	15-FEB-24 15-AUG-53	20,000.0000 4.1250	100.0000	311.62	0.00	311.62	0.00
U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 PLANT-FERC-FI	15-FEB-24 15-FEB-43	68,000.0000 3.8750	100.0000	1,161.13	165.84	995.29	0.00
U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 PLANT-FERC-FI	15-FEB-24 15-FEB-52	70,000.0000 2.2500	100.0000	594.90	0.00	594.90	0.00
U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 PLANT-FERC-FI	15-FEB-24 15-AUG-41	700,000.0000 1.7500	100.0000	4,721.67	94.63	4,627.04	0.00
U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 PLANT-FERC-FI	15-MAY-24 15-NOV-53	20,000.0000 4.7500	100.0000	147.45	24.79	122.66	0.00
U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 PLANT-FERC-FI	15-MAY-24 15-MAY-51	625,000.0000 2.3750	100.0000	1,916.64	0.00	1,916.64	0.00
U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 PLANT-MO-FI	15-MAY-24 15-NOV-53	1,100,000.0000 4.7500	100.0000	7,738.33	991.76	6,746.57	0.00

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U.S. DOLLAR							
U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 PLANT-MO-FI	15-MAY-24 15-MAY-51	25,739,000.0000 2.3750	100.0000	78,931.75	0.00	78,931.75	0.00
U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 PLANT-MO-FI	31-JAN-24 31-JAN-29	10,000.0000 1.7500	100.0000	73.23	0.00	73.23	0.00
U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 PLANT-MO-FI	15-FEB-24 15-AUG-33	3,780,000.0000 3.8750	100.0000	113,353.76	58,027.61	55,326.15	0.00
U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 PLANT-MO-FI	15-FEB-24 15-FEB-32	1,372,000.0000 1.8750	100.0000	30,250.07	20,533.29	9,716.78	0.00
U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 PLANT-FERC-FI	15-FEB-24 15-AUG-33	80,000.0000 3.8750	100.0000	3,450.63	2,279.71	1,170.92	0.00
U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 PLANT-FERC-FI	15-FEB-24 15-FEB-32	160,000.0000 1.8750	100.0000	1,558.08	424.93	1,133.15	0.00
U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 PLANT-MO-FI	28-FEB-24 31-AUG-30	2,100,000.0000 4.1250	100.0000	37,638.02	8,204.66	29,433.36	0.00

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U.S. DOLLAR							
U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 PLANT-MO-FI	29-MAR-24 30-SEP-30	2,800,000.0000 4.6250	100.0000	33,269.34	0.00	33,269.34	0.00
U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 PLANT-FERC-FI	29-MAR-24 30-SEP-30	115,000.0000 4.6250	100.0000	1,366.42	0.00	1,366.42	0.00
U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 PLANT-FERC-FI	31-MAR-24 30-SEP-26	670,000.0000 0.8750	100.0000	1,489.65	0.00	1,489.65	0.00
U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 PLANT-MO-FI	31-MAR-24 30-SEP-26	26,568,000.0000 0.8750	100.0000	87,158.42	28,088.17	59,070.25	0.00
U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 PLANT-MO-FI	30-APR-24 31-OCT-28	31,300,000.0000 4.8750	100.0000	259,901.79	0.00	259,901.79	0.00
U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 PLANT-FERC-FI	30-APR-24 30-APR-28	45,000.0000 1.2500	100.0000	491.41	395.60	95.81	0.00
U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 PLANT-FERC-FI	30-APR-24 31-OCT-28	665,000.0000 4.8750	100.0000	5,521.88	0.00	5,521.88	0.00

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U.S. DOLLAR							
U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 PLANT-FERC-FI	15-MAY-24 15-MAY-31	80,000.0000 1.6250	100.0000	167.86	0.00	167.86	0.00
U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 PLANT-MO-FI	15-MAY-24 15-MAY-31	2,200,000.0000 1.6250	100.0000	4,616.07	0.00	4,616.07	0.00
U S TREASURY NOTE 4.875% 11/30/2025 DD 11/30/23 PLANT-MO-FI	31-MAY-24 30-NOV-25	28,600,000.0000 4.8750	100.0000	121,901.64	0.00	121,901.64	0.00
U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23 PLANT-MO-FI	31-MAY-24 30-NOV-30	1,150,000.0000 4.3750	100.0000	4,398.91	0.00	4,398.91	0.00
U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23 PLANT-FERC-FI	31-MAY-24 30-NOV-30	30,000.0000 4.3750	100.0000	114.75	0.00	114.75	0.00
U S TREASURY NOTE 4.875% 11/30/2025 DD 11/30/23 PLANT-FERC-FI	31-MAY-24 30-NOV-25	860,000.0000 4.8750	100.0000	3,665.57	0.00	3,665.57	0.00
UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 PLANT-FERC-FI	15-FEB-24 15-AUG-46	15,000.0000 3.3500	100.0000	189.83	0.00	189.83	0.00

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	INTEREST ACCRUED NET/EXPENSE/ RECLAIM	INTEREST RECEIVED NET/EXPENSE/ RECLAIM	INTEREST RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 PLANT-FERC-FI	15-JAN-24 15-JUL-45	10,000.0000 4.7500	100.0000	219.03	0.00	219.03	0.00
UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 PLANT-MO-FI	15-JAN-24 15-JUL-45	475,000.0000 4.7500	100.0000	10,403.82	0.00	10,403.82	0.00
UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 PLANT-MO-FI	15-FEB-24 15-AUG-29	530,000.0000 2.8750	100.0000	5,756.39	0.00	5,756.39	0.00
UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 PLANT-FERC-FI	15-FEB-24 15-AUG-29	15,000.0000 2.8750	100.0000	162.92	0.00	162.92	0.00
US BANCORP 2.400% 07/30/2024 DD 07/29/19 PLANT-FERC-FI	30-JAN-24 30-JUL-24	15,000.0000 2.4000	100.0000	151.00	0.00	151.00	0.00
US BANCORP 2.400% 07/30/2024 DD 07/29/19 PLANT-MO-FI	30-JAN-24 30-JUL-24	620,000.0000 2.4000	100.0000	6,241.33	0.00	6,241.33	0.00
VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 PLANT-MO-FI	08-JAN-24 08-JUL-30	560,000.0000 3.7500	100.0000	10,091.67	0.00	10,091.67	0.00

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	INTEREST ACCRUED NET/EXPENSE/ RECLAIM	INTEREST RECEIVED NET/EXPENSE/ RECLAIM	INTEREST RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 PLANT-FERC-FI	08-JAN-24 08-JUL-30	15,000.0000 3.7500	100.0000	270.31	0.00	270.31	0.00
VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 PLANT-MO-FI	08-FEB-24 08-FEB-29	865,000.0000 3.8750	100.0000	13,314.39	0.00	13,314.39	0.00
VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 PLANT-MO-FI	20-MAY-24 20-NOV-50	1,165,000.0000 2.8750	100.0000	3,814.57	0.00	3,814.57	0.00
VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 PLANT-FERC-FI	20-MAY-24 20-NOV-50	30,000.0000 2.8750	100.0000	98.23	0.00	98.23	0.00
VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 PLANT-MO-FI	03-JUN-24 03-DEC-29	185,000.0000 4.0160	100.0000	577.86	0.00	577.86	0.00
VISA INC 3.150% 12/14/2025 DD 12/14/15 PLANT-MO-FI	14-JUN-24 14-DEC-25	1,250,000.0000 3.1500	100.0000	1,859.38	0.00	1,859.38	0.00
VISA INC 3.150% 12/14/2025 DD 12/14/15 PLANT-FERC-FI	14-JUN-24 14-DEC-25	35,000.0000 3.1500	100.0000	52.06	0.00	52.06	0.00

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	INTEREST ACCRUED NET/EXPENSE/ RECLAIM	INTEREST RECEIVED NET/EXPENSE/ RECLAIM	INTEREST RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
WARNERMEDIA HOLDINGS INC 3.755% 03/15/2027 DD 03/15/23 PLANT-MO-FI	15-MAR-24 15-MAR-27	1,134,000.0000 3.7550	100.0000	12,537.95	0.00	12,537.95	0.00
WARNERMEDIA HOLDINGS INC 3.755% 03/15/2027 DD 03/15/23 PLANT-FERC-FI	15-MAR-24 15-MAR-27	30,000.0000 3.7550	100.0000	331.69	0.00	331.69	0.00
WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 PLANT-MO-FI	15-MAY-24 15-NOV-50	525,000.0000 2.5000	100.0000	1,677.08	0.00	1,677.08	0.00
WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 PLANT-FERC-FI	15-MAY-24 15-NOV-50	15,000.0000 2.5000	100.0000	47.92	0.00	47.92	0.00
WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 PLANT-FERC-FI	01-JUN-24 01-JUN-29	10,000.0000 2.0000	100.0000	16.67	0.00	16.67	0.00
WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 PLANT-MO-FI	01-JUN-24 01-JUN-29	205,000.0000 2.0000	100.0000	341.67	0.00	341.67	0.00
WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 PLANT-MO-FI	15-JUN-24 15-JUN-25	234,000.0000 3.5500	100.0000	369.20	0.00	369.20	0.00

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	INTEREST ACCRUED NET/EXPENSE/ RECLAIM	INTEREST RECEIVED NET/EXPENSE/ RECLAIM	INTEREST RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 PLANT-FERC-FI	15-JUN-24 15-JUN-25	6,000.0000 3.5500	100.0000	9.47	0.00	9.47	0.00
WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 PLANT-FERC-FI	22-JAN-24 22-JUL-27	20,000.0000 4.3000	100.0000	379.83	0.00	379.83	0.00
WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 PLANT-MO-FI	22-JAN-24 22-JUL-27	660,000.0000 4.3000	100.0000	12,534.50	0.00	12,534.50	0.00
WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 PLANT-MO-FI	24-JAN-24 24-JAN-29	2,675,000.0000 4.1500	100.0000	48,413.78	0.00	48,413.78	0.00
WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 PLANT-FERC-FI	24-JAN-24 24-JAN-29	70,000.0000 4.1500	100.0000	1,266.90	0.00	1,266.90	0.00
WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 PLANT-FERC-FI	15-JAN-24 15-JUN-53	10,000.0000 2.4480	100.0000	20.40	0.00	20.40	0.00
WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 PLANT-MO-FI	15-JAN-24 15-JUN-53	400,000.0000 2.4480	100.0000	816.00	0.00	816.00	0.00

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	INTEREST ACCRUED NET/EXPENSE/ RECLAIM	INTEREST RECEIVED NET/EXPENSE/ RECLAIM	INTEREST RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 PLANT-MO-FI	15-JAN-24 15-DEC-47	521,819.8019 3.1470	100.0000	1,368.47	0.00	1,368.47	0.00
WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 PLANT-MO-FI	15-JAN-24 15-JAN-60	1,545,000.0000 3.6310	100.0000	4,674.91	0.00	4,674.91	0.00
WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 PLANT-FERC-FI	15-JAN-24 15-JAN-60	40,000.0000 3.6310	100.0000	121.03	0.00	121.03	0.00
WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 PLANT-FERC-FI	01-APR-24 01-APR-33	4,000.0000 6.1500	100.0000	61.50	0.00	61.50	0.00
WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 PLANT-MO-FI	01-APR-24 01-APR-33	154,000.0000 6.1500	100.0000	2,367.75	0.00	2,367.75	0.00
WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 PLANT-MO-FI	15-JAN-24 15-SEP-57	484,920.6246 3.4880	100.0000	1,409.50	0.00	1,409.50	0.00
WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 PLANT-FERC-FI	15-JAN-24 15-SEP-57	11,731.9506 3.4880	100.0000	34.10	0.00	34.10	0.00

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U.S. DOLLAR							
WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 PLANT-FERC-FI	15-MAR-24 15-MAR-31	25,000.0000 2.6000	100.0000	191.39	0.00	191.39	0.00
WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 PLANT-MO-FI	15-MAR-24 15-MAR-31	955,000.0000 2.6000	100.0000	7,311.06	0.00	7,311.06	0.00
WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 PLANT-MO-FI	01-MAY-24 01-NOV-44	670,000.0000 4.7520	100.0000	5,306.40	0.00	5,306.40	0.00
WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 PLANT-FERC-FI	01-MAY-24 01-NOV-44	15,000.0000 4.7520	100.0000	118.80	0.00	118.80	0.00
WISCONSIN ST GEN FUND ANNUAL A 2.196% 05/01/2027 DD 02/13/20 PLANT-FERC-FI	01-MAY-24 01-MAY-27	10,000.0000 2.1960	100.0000	36.60	0.00	36.60	0.00
WISCONSIN ST GEN FUND ANNUAL A 2.196% 05/01/2027 DD 02/13/20 PLANT-MO-FI	01-MAY-24 01-MAY-27	400,000.0000 2.1960	100.0000	1,464.00	0.00	1,464.00	0.00
WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 PLANT-MO-FI	01-FEB-24 01-FEB-31	500,000.0000 2.4000	100.0000	5,000.00	0.00	5,000.00	0.00

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	INTEREST ACCRUED NET/EXPENSE/ RECLAIM	INTEREST RECEIVED NET/EXPENSE/ RECLAIM	INTEREST RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 PLANT-FERC-FI	01-FEB-24 01-FEB-31	10,000.0000 2.4000	100.0000	100.00	0.00	100.00	0.00
WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 PLANT-FERC-FI	01-APR-24 01-APR-33	20,000.0000 2.2500	100.0000	112.50	0.00	112.50	0.00
WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 PLANT-MO-FI	01-APR-24 01-APR-33	875,000.0000 2.2500	100.0000	4,921.88	0.00	4,921.88	0.00
			TOTAL INTEREST NET RECEIVABLE			2,758,217.07	0.00
			TOTAL INTEREST TAX EXPENSE PAYABLE			0.00	0.00
			TOTAL INTEREST TAX RECLAIM RECEIVABLE			0.00	0.00
			TOTAL PENDING INTEREST RECEIVABLE			0.00	0.00
			TOTAL PENDING TAX EXPENSE PAYABLE			0.00	0.00
			GROSS INTEREST RECEIVABLE			2,758,217.07	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
ACCENTURE PLC	11-APR-18 15-MAY-18	1.0000 3400.5400	100.0000	3,400.54	0.00	3,400.54	0.00
ACCENTURE PLC	17-OCT-18 15-NOV-18	1.0000 3831.6200	100.0000	3,831.62	0.00	3,831.62	0.00
ACCENTURE PLC	10-APR-19 15-MAY-19	1.0000 3831.6200	100.0000	3,831.62	0.00	3,831.62	0.00
ACCENTURE PLC	15-JAN-20 14-FEB-20	13,645.0000 0.8000	100.0000	10,916.00	8,187.00	2,729.00	0.00
ACCENTURE PLC	15-APR-20 15-MAY-20	13,730.0000 0.8000	100.0000	10,984.00	8,238.00	2,746.00	0.00
ACCENTURE PLC	15-JUL-20 14-AUG-20	1.0000 2790.2000	100.0000	2,790.20	0.00	2,790.20	0.00
ACCENTURE PLC	09-OCT-20 13-NOV-20	1.0000 3069.2200	100.0000	3,069.22	0.00	3,069.22	0.00
ACCENTURE PLC	13-JAN-21 12-FEB-21	13,703.0000 0.8800	100.0000	12,058.64	9,043.98	3,014.66	0.00
ACCENTURE PLC	14-APR-21 14-MAY-21	1.0000 2837.1200	100.0000	2,837.12	0.00	2,837.12	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
ACCENTURE PLC	14-JUL-21 13-AUG-21	12,988.0000 0.8800	100.0000	11,429.44	8,572.08	2,857.36	0.00
ACCENTURE PLC	13-OCT-21 15-NOV-21	12,929.0000 0.9700	100.0000	12,541.13	9,405.85	3,135.28	0.00
ACCENTURE PLC	12-JAN-22 15-FEB-22	12,929.0000 0.9700	100.0000	12,541.13	9,405.85	3,135.28	0.00
ACCENTURE PLC	13-APR-22 13-MAY-22	11,912.0000 0.9700	100.0000	11,554.64	8,665.98	2,888.66	0.00
ACCENTURE PLC	13-JUL-22 15-AUG-22	12,082.0000 0.9700	100.0000	11,719.54	8,789.65	2,929.89	0.00
ACCENTURE PLC	12-OCT-22 15-NOV-22	12,146.0000 1.1200	100.0000	13,603.52	10,202.64	3,400.88	0.00
ACCENTURE PLC	11-JAN-23 15-FEB-23	12,282.0000 1.1200	100.0000	13,755.84	10,316.88	3,438.96	0.00
ACCENTURE PLC	11-OCT-23 15-NOV-23	12,444.0000 1.2900	100.0000	16,052.76	12,039.57	4,013.19	0.00
AGILENT TECHNOLOGIES INC	29-DEC-23 24-JAN-24	5,844.0000 0.2360	100.0000	1,379.18	0.00	1,379.18	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
AGILENT TECHNOLOGIES INC	29-DEC-23 24-JAN-24	143.0000 0.2360	100.0000	33.75	0.00	33.75	0.00
AIR PRODUCTS AND CHEMICALS INC	29-DEC-23 12-FEB-24	108.0000 1.7500	100.0000	189.00	0.00	189.00	0.00
AIR PRODUCTS AND CHEMICALS INC	29-DEC-23 12-FEB-24	4,417.0000 1.7500	100.0000	7,729.75	0.00	7,729.75	0.00
ALBEMARLE CORP	14-DEC-23 02-JAN-24	2,399.0000 0.4000	100.0000	959.60	0.00	959.60	0.00
ALBEMARLE CORP	14-DEC-23 02-JAN-24	57.0000 0.4000	100.0000	22.80	0.00	22.80	0.00
ALEXANDRIA REAL ESTATE EQUITIE	28-DEC-23 12-JAN-24	77.0000 1.2700	100.0000	97.79	0.00	97.79	0.00
ALEXANDRIA REAL ESTATE EQUITIE	28-DEC-23 12-JAN-24	3,101.0000 1.2700	100.0000	3,938.27	0.00	3,938.27	0.00
ALLERGAN PLC	27-FEB-18 28-MAR-18	1.0000 995.7600	100.0000	995.76	0.00	995.76	0.00
ALLERGAN PLC	17-MAY-18 15-JUN-18	1.0000 995.7600	100.0000	995.76	0.00	995.76	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
ALLERGAN PLC	16-AUG-18 17-SEP-18	1.0000 995.7600	100.0000	995.76	0.00	995.76	0.00
ALLERGAN PLC	09-NOV-18 14-DEC-18	1.0000 995.7600	100.0000	995.76	0.00	995.76	0.00
ALLERGAN PLC	14-FEB-19 15-MAR-19	1.0000 1023.4200	100.0000	1,023.42	0.00	1,023.42	0.00
ALLERGAN PLC	13-MAY-19 14-JUN-19	1.0000 1023.4200	100.0000	1,023.42	0.00	1,023.42	0.00
ALLERGAN PLC	12-AUG-19 13-SEP-19	6,542.0000 0.7400	100.0000	4,841.08	3,872.86	968.22	0.00
ALLERGAN PLC	13-FEB-20 13-MAR-20	7,088.0000 0.7400	100.0000	5,245.12	3,933.84	1,311.28	0.00
ALLERGAN PLC	15-APR-20 08-MAY-20	1.0000 1311.2800	100.0000	1,311.28	0.00	1,311.28	0.00
ALLSTATE CORP/THE	29-NOV-23 02-JAN-24	5,228.0000 0.8900	100.0000	4,652.92	0.00	4,652.92	0.00
ALLSTATE CORP/THE	29-NOV-23 02-JAN-24	129.0000 0.8900	100.0000	114.81	0.00	114.81	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
ALTRIA GROUP INC	20-DEC-23 10-JAN-24	866.0000 0.9800	100.0000	848.68	0.00	848.68	0.00
ALTRIA GROUP INC	20-DEC-23 10-JAN-24	35,034.0000 0.9800	100.0000	34,333.32	0.00	34,333.32	0.00
AMERICAN TOWER CORP	27-DEC-23 01-FEB-24	9,157.0000 1.7000	100.0000	15,566.90	0.00	15,566.90	0.00
AMERICAN TOWER CORP	27-DEC-23 01-FEB-24	229.0000 1.7000	100.0000	389.30	0.00	389.30	0.00
AMPHENOL CORP	18-DEC-23 10-JAN-24	293.0000 0.2200	100.0000	64.46	0.00	64.46	0.00
AMPHENOL CORP	18-DEC-23 10-JAN-24	11,704.0000 0.2200	100.0000	2,574.88	0.00	2,574.88	0.00
AON PLC	30-APR-20 15-MAY-20	1.0000 561.7700	100.0000	561.77	0.00	561.77	0.00
AON PLC	31-JUL-20 14-AUG-20	5,107.0000 0.4400	100.0000	2,247.08	1,685.31	561.77	0.00
AON PLC	30-OCT-20 13-NOV-20	5,107.0000 0.4600	100.0000	2,349.22	1,761.91	587.31	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
AON PLC	29-JAN-21 12-FEB-21	4,655.0000 0.4600	100.0000	2,141.30	1,605.97	535.33	0.00
AON PLC	30-APR-21 14-MAY-21	4,655.0000 0.5100	100.0000	2,374.05	1,780.54	593.51	0.00
AON PLC	30-JUL-21 13-AUG-21	4,655.0000 0.5100	100.0000	2,374.05	1,780.54	593.51	0.00
AON PLC	29-OCT-21 15-NOV-21	4,586.0000 0.5100	100.0000	2,338.86	1,754.14	584.72	0.00
AON PLC	31-JAN-22 15-FEB-22	4,155.0000 0.5100	100.0000	2,119.05	1,589.29	529.76	0.00
AON PLC	29-APR-22 13-MAY-22	4,155.0000 0.5600	100.0000	2,326.80	1,745.10	581.70	0.00
AON PLC	29-JUL-22 12-AUG-22	4,047.0000 0.5600	100.0000	2,266.32	1,699.74	566.58	0.00
AON PLC	31-OCT-22 15-NOV-22	4,045.0000 0.5600	100.0000	2,265.20	1,698.90	566.30	0.00
AON PLC	31-JAN-23 15-FEB-23	4,045.0000 0.5600	100.0000	2,265.20	1,698.90	566.30	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
APTIV PLC	04-FEB-20 19-FEB-20	5,535.0000 0.2200	100.0000	1,217.70	913.27	304.43	0.00
AUTOMATIC DATA PROCESSING INC	07-DEC-23 01-JAN-24	8,138.0000 1.4000	100.0000	11,393.20	0.00	11,393.20	0.00
AUTOMATIC DATA PROCESSING INC	07-DEC-23 01-JAN-24	203.0000 1.4000	100.0000	284.20	0.00	284.20	0.00
AVALONBAY COMMUNITIES INC	28-DEC-23 16-JAN-24	70.0000 1.6500	100.0000	115.50	0.00	115.50	0.00
AVALONBAY COMMUNITIES INC	28-DEC-23 16-JAN-24	2,798.0000 1.6500	100.0000	4,616.70	0.00	4,616.70	0.00
BAXTER INTERNATIONAL INC	30-NOV-23 02-JAN-24	10,409.0000 0.2900	100.0000	3,018.61	0.00	3,018.61	0.00
BAXTER INTERNATIONAL INC	30-NOV-23 02-JAN-24	236.0000 0.2900	100.0000	68.44	0.00	68.44	0.00
BEST BUY CO INC	11-DEC-23 02-JAN-24	97.0000 0.9200	100.0000	89.24	0.00	89.24	0.00
BEST BUY CO INC	11-DEC-23 02-JAN-24	3,882.0000 0.9200	100.0000	3,571.44	0.00	3,571.44	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
BOSTON PROPERTIES INC	28-DEC-23 30-JAN-24	2,846.0000 0.9800	100.0000	2,789.08	0.00	2,789.08	0.00
BOSTON PROPERTIES INC	28-DEC-23 30-JAN-24	67.0000 0.9800	100.0000	65.66	0.00	65.66	0.00
BROADRIDGE FINANCIAL SOLUTIONS	14-DEC-23 05-JAN-24	55.0000 0.8000	100.0000	44.00	0.00	44.00	0.00
BROADRIDGE FINANCIAL SOLUTIONS	14-DEC-23 05-JAN-24	2,325.0000 0.8000	100.0000	1,860.00	0.00	1,860.00	0.00
BROWN-FORMAN CORP	30-NOV-23 02-JAN-24	3,447.0000 0.2178	100.0000	750.76	0.00	750.76	0.00
BROWN-FORMAN CORP	30-NOV-23 02-JAN-24	86.0000 0.2178	100.0000	18.73	0.00	18.73	0.00
CAMDEN PROPERTY TRUST	14-DEC-23 17-JAN-24	54.0000 1.0000	100.0000	54.00	0.00	54.00	0.00
CAMDEN PROPERTY TRUST	14-DEC-23 17-JAN-24	2,097.0000 1.0000	100.0000	2,097.00	0.00	2,097.00	0.00
CARDINAL HEALTH INC	29-DEC-23 15-JAN-24	4,864.0000 0.5006	100.0000	2,434.92	0.00	2,434.92	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
CARDINAL HEALTH INC	29-DEC-23 15-JAN-24	125.0000 0.5006	100.0000	62.58	0.00	62.58	0.00
CARRIER GLOBAL CORP	20-DEC-23 09-FEB-24	408.0000 0.1900	100.0000	77.52	0.00	77.52	0.00
CARRIER GLOBAL CORP	20-DEC-23 09-FEB-24	16,342.0000 0.1900	100.0000	3,104.98	0.00	3,104.98	0.00
CH ROBINSON WORLDWIDE INC	30-NOV-23 02-JAN-24	61.0000 0.6100	100.0000	37.21	0.00	37.21	0.00
CH ROBINSON WORLDWIDE INC	30-NOV-23 02-JAN-24	2,452.0000 0.6100	100.0000	1,495.72	0.00	1,495.72	0.00
CHUBB LTD	14-DEC-23 05-JAN-24	8,123.0000 0.8600	100.0000	6,985.78	0.00	6,985.78	0.00
CHUBB LTD	14-DEC-23 05-JAN-24	203.0000 0.8600	100.0000	174.58	0.00	174.58	0.00
CINCINNATI FINANCIAL CORP	18-DEC-23 16-JAN-24	3,067.0000 0.7500	100.0000	2,300.25	0.00	2,300.25	0.00
CINCINNATI FINANCIAL CORP	18-DEC-23 16-JAN-24	77.0000 0.7500	100.0000	57.75	0.00	57.75	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
CME GROUP INC	27-DEC-23 18-JAN-24	177.0000 5.2500	100.0000	929.25	0.00	929.25	0.00
CME GROUP INC	27-DEC-23 18-JAN-24	7,089.0000 5.2500	100.0000	37,217.25	0.00	37,217.25	0.00
COMERICA INC	14-DEC-23 01-JAN-24	2,478.0000 0.7100	100.0000	1,759.38	0.00	1,759.38	0.00
COMERICA INC	14-DEC-23 01-JAN-24	62.0000 0.7100	100.0000	44.02	0.00	44.02	0.00
COSTCO WHOLESALE CORP	27-DEC-23 12-JAN-24	217.0000 15.0000	100.0000	3,255.00	0.00	3,255.00	0.00
COSTCO WHOLESALE CORP	27-DEC-23 12-JAN-24	8,761.0000 15.0000	100.0000	131,415.00	0.00	131,415.00	0.00
DANAHER CORP	28-DEC-23 26-JAN-24	12,952.0000 0.2400	100.0000	3,108.48	0.00	3,108.48	0.00
DANAHER CORP	28-DEC-23 26-JAN-24	322.0000 0.2400	100.0000	77.28	0.00	77.28	0.00
DEERE & CO	28-DEC-23 08-FEB-24	131.0000 1.4700	100.0000	192.57	0.00	192.57	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
DEERE & CO	28-DEC-23 08-FEB-24	5,290.0000 1.4700	100.0000	7,776.30	0.00	7,776.30	0.00
DENTSPLY SIRONA INC	28-DEC-23 12-JAN-24	4,472.0000 0.1400	100.0000	626.08	0.00	626.08	0.00
DENTSPLY SIRONA INC	28-DEC-23 12-JAN-24	103.0000 0.1400	100.0000	14.42	0.00	14.42	0.00
DIGITAL REALTY TRUST INC	14-DEC-23 19-JAN-24	148.0000 1.2200	100.0000	180.56	0.00	180.56	0.00
DIGITAL REALTY TRUST INC	14-DEC-23 19-JAN-24	5,966.0000 1.2200	100.0000	7,278.52	0.00	7,278.52	0.00
EASTMAN CHEMICAL CO	15-DEC-23 05-JAN-24	2,536.0000 0.8100	100.0000	2,054.16	0.00	2,054.16	0.00
EASTMAN CHEMICAL CO	15-DEC-23 05-JAN-24	63.0000 0.8100	100.0000	51.03	0.00	51.03	0.00
EATON CORP PLC	09-MAR-18 23-MAR-18	1.0000 1240.9300	100.0000	1,240.93	0.00	1,240.93	0.00
EATON CORP PLC	03-MAY-18 18-MAY-18	1.0000 1240.9300	100.0000	1,240.93	0.00	1,240.93	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
EATON CORP PLC	02-AUG-18 17-AUG-18	1.0000 1174.1400	100.0000	1,174.14	0.00	1,174.14	0.00
EATON CORP PLC	01-NOV-18 16-NOV-18	1.0000 1174.1400	100.0000	1,174.14	0.00	1,174.14	0.00
EATON CORP PLC	07-MAR-19 22-MAR-19	1.0000 1263.0900	100.0000	1,263.09	0.00	1,263.09	0.00
EATON CORP PLC	02-MAY-19 17-MAY-19	1.0000 1263.0900	100.0000	1,263.09	0.00	1,263.09	0.00
EATON CORP PLC	01-AUG-19 16-AUG-19	8,895.0000 0.7100	100.0000	6,315.45	5,052.36	1,263.09	0.00
EATON CORP PLC	12-MAR-20 27-MAR-20	8,895.0000 0.7300	100.0000	6,493.35	4,870.01	1,623.34	0.00
EATON CORP PLC	13-MAY-20 29-MAY-20	8,895.0000 0.7300	100.0000	6,493.35	4,870.01	1,623.34	0.00
EATON CORP PLC	13-AUG-20 28-AUG-20	8,895.0000 0.7300	100.0000	6,493.35	4,870.01	1,623.34	0.00
EATON CORP PLC	05-NOV-20 20-NOV-20	8,895.0000 0.7300	100.0000	6,493.35	4,870.01	1,623.34	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
EATON CORP PLC	15-MAR-21 30-MAR-21	8,114.0000 0.7600	100.0000	6,166.64	4,624.98	1,541.66	0.00
EATON CORP PLC	13-MAY-21 28-MAY-21	8,114.0000 0.7600	75.0000	6,166.64	4,624.98	1,541.66	0.00
PLANT-MO-EQ			25.0000	0.00	0.00	0.00	0.00
EATON CORP PLC	10-NOV-21 30-NOV-21	8,114.0000 0.7600	100.0000	6,166.64	4,624.98	1,541.66	0.00
EATON CORP PLC	10-MAR-22 31-MAR-22	7,517.0000 0.8100	100.0000	6,088.77	4,566.58	1,522.19	0.00
EATON CORP PLC	12-MAY-22 27-MAY-22	7,517.0010 0.8100	100.0000	7,610.96	6,088.77	1,522.19	0.00
EATON CORP PLC	09-NOV-22 30-NOV-22	7,678.0000 0.8100	100.0000	6,219.18	4,664.38	1,554.80	0.00
EATON CORP PLC	03-NOV-23 24-NOV-23	7,894.0000 0.8600	100.0000	6,788.84	5,091.63	1,697.21	0.00
ECOLAB INC	18-DEC-23 16-JAN-24	124.0000 0.5700	100.0000	70.68	0.00	70.68	0.00
ECOLAB INC	18-DEC-23 16-JAN-24	5,011.0000 0.5700	100.0000	2,856.27	0.00	2,856.27	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
EQUITY RESIDENTIAL	29-DEC-23 12-JAN-24	6,762.0000 0.6625	100.0000	4,479.83	0.00	4,479.83	0.00
EQUITY RESIDENTIAL	29-DEC-23 12-JAN-24	161.0000 0.6625	100.0000	106.66	0.00	106.66	0.00
ESSEX PROPERTY TRUST INC	29-DEC-23 12-JAN-24	31.0000 2.3100	100.0000	71.61	0.00	71.61	0.00
ESSEX PROPERTY TRUST INC	29-DEC-23 12-JAN-24	1,227.0000 2.3100	100.0000	2,834.37	0.00	2,834.37	0.00
FEDERAL REALTY INVESTMENT TRUS	29-DEC-23 16-JAN-24	1,513.0000 1.0900	100.0000	1,649.17	0.00	1,649.17	0.00
FEDERAL REALTY INVESTMENT TRUS	29-DEC-23 16-JAN-24	35.0000 1.0900	100.0000	38.15	0.00	38.15	0.00
FEDEX CORP	08-DEC-23 02-JAN-24	115.0000 1.2600	100.0000	144.90	0.00	144.90	0.00
FEDEX CORP	08-DEC-23 02-JAN-24	4,609.0000 1.2600	100.0000	5,807.34	0.00	5,807.34	0.00
FIFTH THIRD BANCORP	28-DEC-23 16-JAN-24	13,444.0000 0.3500	100.0000	4,705.40	0.00	4,705.40	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
FIFTH THIRD BANCORP	28-DEC-23 16-JAN-24	322.0000 0.3500	100.0000	112.70	0.00	112.70	0.00
FMC CORP	28-DEC-23 18-JAN-24	60.0000 0.5800	100.0000	34.80	0.00	34.80	0.00
FMC CORP	28-DEC-23 18-JAN-24	2,391.0000 0.5800	100.0000	1,386.78	0.00	1,386.78	0.00
GENERAL ELECTRIC CO	27-DEC-23 25-JAN-24	21,457.0000 0.0800	100.0000	1,716.56	0.00	1,716.56	0.00
GENERAL ELECTRIC CO	27-DEC-23 25-JAN-24	535.0000 0.0800	100.0000	42.80	0.00	42.80	0.00
GENUINE PARTS CO	30-NOV-23 02-JAN-24	67.0000 0.9500	100.0000	63.65	0.00	63.65	0.00
GENUINE PARTS CO	30-NOV-23 02-JAN-24	2,791.0000 0.9500	100.0000	2,651.45	0.00	2,651.45	0.00
HARTFORD FINANCIAL SERVICES GR	30-NOV-23 03-JAN-24	6,113.0000 0.4700	100.0000	2,873.11	0.00	2,873.11	0.00
HARTFORD FINANCIAL SERVICES GR	30-NOV-23 03-JAN-24	150.0000 0.4700	100.0000	70.50	0.00	70.50	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
HEWLETT PACKARD ENTERPRISE CO	12-DEC-23 11-JAN-24	617.0000 0.1300	100.0000	80.21	0.00	80.21	0.00
HEWLETT PACKARD ENTERPRISE CO	12-DEC-23 11-JAN-24	24,670.0000 0.1300	100.0000	3,207.10	0.00	3,207.10	0.00
HOST HOTELS & RESORTS INC	28-DEC-23 16-JAN-24	14,390.0000 0.4500	100.0000	6,475.50	0.00	6,475.50	0.00
HOST HOTELS & RESORTS INC	28-DEC-23 16-JAN-24	361.0000 0.4500	100.0000	162.45	0.00	162.45	0.00
HP INC	12-DEC-23 03-JAN-24	435.0000 0.2756	100.0000	119.89	0.00	119.89	0.00
HP INC	12-DEC-23 03-JAN-24	17,535.0000 0.2756	100.0000	4,832.65	0.00	4,832.65	0.00
HUMANA INC	28-DEC-23 26-JAN-24	2,455.0000 0.8850	100.0000	2,172.68	0.00	2,172.68	0.00
HUMANA INC	28-DEC-23 26-JAN-24	61.0000 0.8850	100.0000	53.99	0.00	53.99	0.00
HUNTINGTON BANCSHARES INC/OH	15-DEC-23 02-JAN-24	682.0000 0.1550	100.0000	105.71	0.00	105.71	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
HUNTINGTON BANCSHARES INC/OH	15-DEC-23 02-JAN-24	27,303.0000 0.1550	100.0000	4,231.97	0.00	4,231.97	0.00
ILLINOIS TOOL WORKS INC	28-DEC-23 11-JAN-24	5,412.0000 1.4000	100.0000	7,576.80	0.00	7,576.80	0.00
ILLINOIS TOOL WORKS INC	28-DEC-23 11-JAN-24	135.0000 1.4000	100.0000	189.00	0.00	189.00	0.00
INGERSOLL-RAND PLC	08-MAR-18 30-MAR-18	1.0000 477.8100	100.0000	477.81	0.00	477.81	0.00
INGERSOLL-RAND PLC	07-JUN-18 29-JUN-18	1.0000 477.8100	100.0000	477.81	0.00	477.81	0.00
INGERSOLL-RAND PLC	06-SEP-18 28-SEP-18	1.0000 562.7500	100.0000	562.75	0.00	562.75	0.00
INGERSOLL-RAND PLC	06-DEC-18 31-DEC-18	1.0000 562.7500	100.0000	562.75	0.00	562.75	0.00
INGERSOLL-RAND PLC	07-MAR-19 29-MAR-19	1.0000 562.7500	100.0000	562.75	0.00	562.75	0.00
INGERSOLL-RAND PLC	06-JUN-19 28-JUN-19	1.0000 562.7500	100.0000	562.75	0.00	562.75	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
INGERSOLL-RAND PLC	05-SEP-19 30-SEP-19	5,120.0000 0.5300	100.0000	2,713.60	2,170.88	542.72	0.00
INTERNATIONAL FLAVORS & FRAGRA	27-DEC-23 08-JAN-24	120.0000 0.8100	100.0000	97.20	0.00	97.20	0.00
INTERNATIONAL FLAVORS & FRAGRA	27-DEC-23 08-JAN-24	4,984.0000 0.8100	100.0000	4,037.04	0.00	4,037.04	0.00
INVITATION HOMES INC	26-DEC-23 19-JAN-24	11,170.0000 0.2800	100.0000	3,127.60	0.00	3,127.60	0.00
INVITATION HOMES INC	26-DEC-23 19-JAN-24	279.0000 0.2800	100.0000	78.12	0.00	78.12	0.00
IRON MOUNTAIN INC	14-DEC-23 04-JAN-24	136.0000 0.6500	100.0000	88.40	0.00	88.40	0.00
IRON MOUNTAIN INC	14-DEC-23 04-JAN-24	5,834.0000 0.6500	100.0000	3,792.10	0.00	3,792.10	0.00
JOHNSON CONTROLS INTERNATIONAL	15-DEC-17 12-JAN-18	1.0000 1013.0600	100.0000	1,013.06	0.00	1,013.06	0.00
JOHNSON CONTROLS INTERNATIONAL	16-MAR-18 13-APR-18	1.0000 1013.0600	100.0000	1,013.06	0.00	1,013.06	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
JOHNSON CONTROLS INTERNATIONAL	22-JUN-18 13-JUL-18	1.0000 1013.0600	100.0000	1,013.06	0.00	1,013.06	0.00
JOHNSON CONTROLS INTERNATIONAL	21-SEP-18 12-OCT-18	1.0000 979.6800	100.0000	979.68	0.00	979.68	0.00
JOHNSON CONTROLS INTERNATIONAL	14-DEC-18 11-JAN-19	1.0000 989.3000	100.0000	989.30	0.00	989.30	0.00
JOHNSON CONTROLS INTERNATIONAL	15-MAR-19 12-APR-19	1.0000 989.3000	100.0000	989.30	0.00	989.30	0.00
JOHNSON CONTROLS INTERNATIONAL	21-JUN-19 12-JUL-19	19,025.0000 0.2600	100.0000	4,946.50	3,957.20	989.30	0.00
JOHNSON CONTROLS INTERNATIONAL	13-SEP-19 04-OCT-19	16,896.0000 0.2600	80.0000	4,392.96	3,514.37	878.59	0.00
PLANT-MO-EQ			20.0000	0.00	0.00	0.00	0.00
JOHNSON CONTROLS INTERNATIONAL	13-DEC-19 10-JAN-20	16,896.0000 0.2600	100.0000	4,392.96	3,294.72	1,098.24	0.00
JOHNSON CONTROLS INTERNATIONAL	13-MAR-20 10-APR-20	16,896.0000 0.2600	100.0000	4,392.96	3,294.72	1,098.24	0.00
JOHNSON CONTROLS INTERNATIONAL	19-JUN-20 17-JUL-20	1.0000 1098.2400	100.0000	1,098.24	0.00	1,098.24	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
JOHNSON CONTROLS INTERNATIONAL	25-SEP-20 16-OCT-20	16,298.0000 0.2600	100.0000	4,237.48	3,178.11	1,059.37	0.00
JOHNSON CONTROLS INTERNATIONAL	18-DEC-20 15-JAN-21	16,298.0000 0.2600	100.0000	4,237.48	3,178.11	1,059.37	0.00
JOHNSON CONTROLS INTERNATIONAL	19-MAR-21 16-APR-21	14,862.0000 0.2700	100.0000	4,012.74	3,009.55	1,003.19	0.00
JOHNSON CONTROLS INTERNATIONAL	18-JUN-21 16-JUL-21	14,862.0000 0.2700	100.0000	4,012.74	3,009.55	1,003.19	0.00
JOHNSON CONTROLS INTERNATIONAL	17-DEC-21 14-JAN-22	14,556.0000 0.3400	100.0000	4,949.04	3,711.78	1,237.26	0.00
JOHNSON CONTROLS INTERNATIONAL	18-MAR-22 14-APR-22	13,365.0110 0.3500	100.0000	4,677.75	3,508.31	1,169.44	0.00
JOHNSON CONTROLS INTERNATIONAL	17-JUN-22 15-JUL-22	13,365.0000 0.3500	100.0000	4,677.75	3,508.31	1,169.44	0.00
JOHNSON CONTROLS INTERNATIONAL	23-SEP-22 14-OCT-22	13,365.0000 0.3500	100.0000	4,677.75	3,508.31	1,169.44	0.00
JOHNSON CONTROLS INTERNATIONAL	16-DEC-22 13-JAN-23	13,365.0000 0.3500	100.0000	4,677.75	3,508.31	1,169.44	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
JOHNSON CONTROLS INTERNATIONAL	15-DEC-23 12-JAN-24	13,365.0000 0.3700	100.0000	4,945.05	0.00	4,945.05	0.00
JOHNSON CONTROLS INTERNATIONAL	15-DEC-23 12-JAN-24	334.0000 0.3700	100.0000	123.58	0.00	123.58	0.00
KIMBERLY-CLARK CORP	07-DEC-23 03-JAN-24	6,685.0000 1.1800	100.0000	7,888.30	0.00	7,888.30	0.00
KIMBERLY-CLARK CORP	07-DEC-23 03-JAN-24	164.0000 1.1800	100.0000	193.52	0.00	193.52	0.00
LAM RESEARCH CORP	12-DEC-23 03-JAN-24	65.0000 2.0000	100.0000	130.00	0.00	130.00	0.00
LAM RESEARCH CORP	12-DEC-23 03-JAN-24	2,655.0000 2.0000	100.0000	5,310.00	0.00	5,310.00	0.00
MCCORMICK & CO INC/MD	28-DEC-23 08-JAN-24	4,989.0000 0.4200	100.0000	2,095.38	0.00	2,095.38	0.00
MCCORMICK & CO INC/MD	28-DEC-23 08-JAN-24	118.0000 0.4200	100.0000	49.56	0.00	49.56	0.00
MCKESSON CORP	30-NOV-23 02-JAN-24	67.0000 0.6200	100.0000	41.54	0.00	41.54	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
MCKESSON CORP	30-NOV-23 02-JAN-24	2,628.0000 0.6200	100.0000	1,629.36	0.00	1,629.36	0.00
MEDTRONIC PLC	28-DEC-17 19-JAN-18	1.0000 2577.7500	100.0000	2,577.75	0.00	2,577.75	0.00
MEDTRONIC PLC	22-MAR-18 13-APR-18	1.0000 2599.8300	100.0000	2,599.83	0.00	2,599.83	0.00
MEDTRONIC PLC	05-JUL-18 25-JUL-18	1.0000 2862.5000	100.0000	2,862.50	0.00	2,862.50	0.00
MEDTRONIC PLC	27-SEP-18 19-OCT-18	1.0000 2754.5000	100.0000	2,754.50	0.00	2,754.50	0.00
MEDTRONIC PLC	27-DEC-18 18-JAN-19	1.0000 2777.6000	100.0000	2,777.60	0.00	2,777.60	0.00
MEDTRONIC PLC	21-MAR-19 12-APR-19	1.0000 2801.3000	100.0000	2,801.30	0.00	2,801.30	0.00
MEDTRONIC PLC	05-JUL-19 25-JUL-19	28,465.0000 0.5400	100.0000	15,371.10	12,296.88	3,074.22	0.00
MEDTRONIC PLC	26-SEP-19 18-OCT-19	28,616.0000 0.5400	100.0000	15,452.64	12,362.11	3,090.53	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
MEDTRONIC PLC	26-DEC-19 17-JAN-20	1.0000 3901.3700	100.0000	3,901.37	0.00	3,901.37	0.00
MEDTRONIC PLC	26-MAR-20 17-APR-20	1.0000 3922.2900	100.0000	3,922.29	0.00	3,922.29	0.00
MEDTRONIC PLC	25-JUN-20 17-JUL-20	1.0000 4234.2900	100.0000	4,234.29	0.00	4,234.29	0.00
MEDTRONIC PLC	24-SEP-20 16-OCT-20	29,448.0000 0.5800	100.0000	17,079.84	12,809.88	4,269.96	0.00
MEDTRONIC PLC	21-DEC-20 15-JAN-21	29,111.0000 0.5800	100.0000	16,884.38	12,663.28	4,221.10	0.00
MEDTRONIC PLC	25-MAR-21 16-APR-21	27,411.0000 0.5800	100.0000	15,898.38	11,923.78	3,974.60	0.00
MEDTRONIC PLC	24-JUN-21 16-JUL-21	27,411.0000 0.6300	100.0000	17,268.93	12,951.70	4,317.23	0.00
MEDTRONIC PLC	21-DEC-21 14-JAN-22	27,411.0000 0.6300	100.0000	17,268.93	12,951.70	4,317.23	0.00
MEDTRONIC PLC	24-MAR-22 22-APR-22	25,381.0000 0.6300	100.0000	15,990.03	11,992.52	3,997.51	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
MEDTRONIC PLC	23-JUN-22 15-JUL-22	25,381.0000 0.6800	100.0000	17,259.08	12,944.31	4,314.77	0.00
MEDTRONIC PLC	22-SEP-22 14-OCT-22	25,662.0000 0.6800	75.0000	17,450.16	13,087.62	4,362.54	0.00
PLANT-MO-EQ			25.0000	0.00	0.00	0.00	0.00
MEDTRONIC PLC	20-DEC-22 13-JAN-23	25,934.0000 0.6800	100.0000	17,635.12	13,226.34	4,408.78	0.00
MEDTRONIC PLC	22-JUN-23 14-JUL-23	26,215.0000 0.6900	100.0000	18,088.35	13,566.26	4,522.09	0.00
MEDTRONIC PLC	19-DEC-23 12-JAN-24	26,215.0000 0.6900	100.0000	18,088.35	0.00	18,088.35	0.00
MEDTRONIC PLC	19-DEC-23 12-JAN-24	656.0000 0.6900	100.0000	452.64	0.00	452.64	0.00
MERCK & CO INC	14-DEC-23 08-JAN-24	50,198.0000 0.7700	100.0000	38,652.46	0.00	38,652.46	0.00
MERCK & CO INC	14-DEC-23 08-JAN-24	1,249.0000 0.7700	100.0000	961.73	0.00	961.73	0.00
MICRON TECHNOLOGY INC	29-DEC-23 18-JAN-24	536.0000 0.1150	100.0000	61.64	0.00	61.64	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
MICRON TECHNOLOGY INC	29-DEC-23 18-JAN-24	21,702.0000 0.1150	100.0000	2,495.73	0.00	2,495.73	0.00
MONDELEZ INTERNATIONAL INC	28-DEC-23 12-JAN-24	26,900.0000 0.4250	100.0000	11,432.50	0.00	11,432.50	0.00
MONDELEZ INTERNATIONAL INC	28-DEC-23 12-JAN-24	672.0000 0.4250	100.0000	285.60	0.00	285.60	0.00
MONOLITHIC POWER SYSTEMS INC	28-DEC-23 15-JAN-24	23.0000 1.0000	100.0000	23.00	0.00	23.00	0.00
MONOLITHIC POWER SYSTEMS INC	28-DEC-23 15-JAN-24	941.0000 1.0000	100.0000	941.00	0.00	941.00	0.00
MOTOROLA SOLUTIONS INC	14-DEC-23 12-JAN-24	3,333.0000 0.9800	100.0000	3,266.34	0.00	3,266.34	0.00
MOTOROLA SOLUTIONS INC	14-DEC-23 12-JAN-24	82.0000 0.9800	100.0000	80.36	0.00	80.36	0.00
NIKE INC	01-DEC-23 02-JAN-24	600.0000 0.3700	100.0000	222.00	0.00	222.00	0.00
NIKE INC	01-DEC-23 02-JAN-24	24,278.0000 0.3700	100.0000	8,982.86	0.00	8,982.86	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
NORDSON CORP	18-DEC-23 02-JAN-24	1,021.0000 0.6800	100.0000	694.28	0.00	694.28	0.00
NORDSON CORP	18-DEC-23 02-JAN-24	26.0000 0.6800	100.0000	17.68	0.00	17.68	0.00
NORTHERN TRUST CORP	07-DEC-23 01-JAN-24	98.0000 0.7500	100.0000	73.50	0.00	73.50	0.00
NORTHERN TRUST CORP	07-DEC-23 01-JAN-24	4,117.0000 0.7500	100.0000	3,087.75	0.00	3,087.75	0.00
NUCOR CORP	28-DEC-23 09-FEB-24	4,856.0000 0.5400	100.0000	2,622.24	0.00	2,622.24	0.00
NUCOR CORP	28-DEC-23 09-FEB-24	122.0000 0.5400	100.0000	65.88	0.00	65.88	0.00
NXP SEMICONDUCTORS NV	12-DEC-23 05-JAN-24	125.0000 1.0140	100.0000	126.75	0.00	126.75	0.00
NXP SEMICONDUCTORS NV	12-DEC-23 05-JAN-24	5,138.0000 1.0140	100.0000	5,209.93	0.00	5,209.93	0.00
OCCIDENTAL PETROLEUM CORP	07-DEC-23 16-JAN-24	13,084.0000 0.1800	100.0000	2,355.12	0.00	2,355.12	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
OCCIDENTAL PETROLEUM CORP	07-DEC-23 16-JAN-24	325.0000 0.1800	100.0000	58.50	0.00	58.50	0.00
OMNICOM GROUP INC	21-DEC-23 12-JAN-24	100.0000 0.7000	100.0000	70.00	0.00	70.00	0.00
OMNICOM GROUP INC	21-DEC-23 12-JAN-24	4,009.0000 0.7000	100.0000	2,806.30	0.00	2,806.30	0.00
PACCAR INC	14-DEC-23 04-JAN-24	10,358.0000 3.2000	100.0000	33,145.60	0.00	33,145.60	0.00
PACCAR INC	14-DEC-23 04-JAN-24	253.0000 3.2000	100.0000	809.60	0.00	809.60	0.00
PACKAGING CORP OF AMERICA	15-DEC-23 15-JAN-24	45.0000 1.2500	100.0000	56.25	0.00	56.25	0.00
PACKAGING CORP OF AMERICA	15-DEC-23 15-JAN-24	1,792.0000 1.2500	100.0000	2,240.00	0.00	2,240.00	0.00
PARAMOUNT GLOBAL	14-DEC-23 02-JAN-24	9,857.0000 0.0500	100.0000	492.85	0.00	492.85	0.00
PARAMOUNT GLOBAL	14-DEC-23 02-JAN-24	243.0000 0.0500	100.0000	12.15	0.00	12.15	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
PEPSICO INC	30-NOV-23 05-JAN-24	675.0000 1.2650	100.0000	853.88	0.00	853.88	0.00
PEPSICO INC	30-NOV-23 05-JAN-24	27,160.0000 1.2650	100.0000	34,357.40	0.00	34,357.40	0.00
PHILIP MORRIS INTERNATIONAL IN	20-DEC-23 10-JAN-24	30,622.0000 1.3000	100.0000	39,808.60	0.00	39,808.60	0.00
PHILIP MORRIS INTERNATIONAL IN	20-DEC-23 10-JAN-24	764.0000 1.3000	100.0000	993.20	0.00	993.20	0.00
PPL CORP	07-DEC-23 02-JAN-24	385.0000 0.2400	100.0000	92.40	0.00	92.40	0.00
PPL CORP	07-DEC-23 02-JAN-24	15,023.0000 0.2400	100.0000	3,605.52	0.00	3,605.52	0.00
PULTEGROUP INC	18-DEC-23 03-JAN-24	4,139.0000 0.2000	100.0000	827.80	0.00	827.80	0.00
PULTEGROUP INC	18-DEC-23 03-JAN-24	109.0000 0.2000	100.0000	21.80	0.00	21.80	0.00
QUANTA SERVICES INC	29-DEC-23 12-JAN-24	71.0000 0.0900	100.0000	6.39	0.00	6.39	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
QUANTA SERVICES INC	29-DEC-23 12-JAN-24	2,785.0000 0.0900	100.0000	250.65	0.00	250.65	0.00
RALPH LAUREN CORP	28-DEC-23 12-JAN-24	786.0000 0.7500	100.0000	589.50	0.00	589.50	0.00
RALPH LAUREN CORP	28-DEC-23 12-JAN-24	19.0000 0.7500	100.0000	14.25	0.00	14.25	0.00
RAYMOND JAMES FINANCIAL INC	29-DEC-23 16-JAN-24	92.0000 0.4500	100.0000	41.40	0.00	41.40	0.00
RAYMOND JAMES FINANCIAL INC	29-DEC-23 16-JAN-24	3,688.0000 0.4500	100.0000	1,659.60	0.00	1,659.60	0.00
REALTY INCOME CORP	29-DEC-23 12-JAN-24	13,936.0000 0.2565	100.0000	3,574.58	0.00	3,574.58	0.00
REALTY INCOME CORP	29-DEC-23 12-JAN-24	347.0000 0.2565	100.0000	89.01	0.00	89.01	0.00
REGENCY CENTERS CORP	13-DEC-23 03-JAN-24	79.0000 0.6700	100.0000	52.93	0.00	52.93	0.00
REGENCY CENTERS CORP	13-DEC-23 03-JAN-24	3,073.0000 0.6700	100.0000	2,058.91	0.00	2,058.91	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
REGIONS FINANCIAL CORP	07-DEC-23 02-JAN-24	18,010.0000 0.2400	100.0000	4,322.40	0.00	4,322.40	0.00
REGIONS FINANCIAL CORP	07-DEC-23 02-JAN-24	449.0000 0.2400	100.0000	107.76	0.00	107.76	0.00
REPUBLIC SERVICES INC	29-DEC-23 16-JAN-24	99.0000 0.5350	100.0000	52.97	0.00	52.97	0.00
REPUBLIC SERVICES INC	29-DEC-23 16-JAN-24	4,101.0000 0.5350	100.0000	2,194.04	0.00	2,194.04	0.00
SCHLUMBERGER LTD	05-DEC-23 11-JAN-24	28,110.0000 0.2500	100.0000	7,027.50	0.00	7,027.50	0.00
SCHLUMBERGER LTD	05-DEC-23 11-JAN-24	698.0000 0.2500	100.0000	174.50	0.00	174.50	0.00
SEAGATE TECHNOLOGY HOLDINGS PL	21-DEC-21 05-JAN-22	4,097.0000 0.7000	100.0000	2,867.90	2,150.92	716.98	0.00
SEAGATE TECHNOLOGY HOLDINGS PL	21-MAR-22 06-APR-22	3,863.0000 0.7000	100.0000	2,704.10	2,028.07	676.03	0.00
SEAGATE TECHNOLOGY HOLDINGS PL	20-SEP-22 05-OCT-22	3,863.0000 0.7000	100.0000	2,704.10	2,028.07	676.03	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
SEAGATE TECHNOLOGY HOLDINGS PL	20-DEC-22 05-JAN-23	3,863.0000 0.7000	100.0000	2,704.10	2,028.07	676.03	0.00
SEAGATE TECHNOLOGY HOLDINGS PL	20-DEC-23 09-JAN-24	3,863.0000 0.7000	100.0000	2,704.10	0.00	2,704.10	0.00
SEAGATE TECHNOLOGY HOLDINGS PL	20-DEC-23 09-JAN-24	97.0000 0.7000	100.0000	67.90	0.00	67.90	0.00
SEAGATE TECHNOLOGY PLC	19-DEC-17 03-JAN-18	1.0000 771.8800	100.0000	771.88	0.00	771.88	0.00
SEAGATE TECHNOLOGY PLC	20-MAR-18 04-APR-18	1.0000 771.8800	100.0000	771.88	0.00	771.88	0.00
SEAGATE TECHNOLOGY PLC	19-JUN-18 05-JUL-18	1.0000 771.8800	100.0000	771.88	0.00	771.88	0.00
SEAGATE TECHNOLOGY PLC	18-SEP-18 03-OCT-18	1.0000 735.5900	100.0000	735.59	0.00	735.59	0.00
SEAGATE TECHNOLOGY PLC	18-DEC-18 02-JAN-19	1.0000 735.5900	100.0000	735.59	0.00	735.59	0.00
SEAGATE TECHNOLOGY PLC	19-MAR-19 03-APR-19	1.0000 735.5900	100.0000	735.59	0.00	735.59	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
SEAGATE TECHNOLOGY PLC	18-JUN-19 03-JUL-19	5,838.0000 0.6300	100.0000	3,677.94	2,942.35	735.59	0.00
SEAGATE TECHNOLOGY PLC	24-SEP-19 09-OCT-19	5,349.0000 0.6300	100.0000	3,369.87	2,695.90	673.97	0.00
SEAGATE TECHNOLOGY PLC	24-DEC-19 08-JAN-20	4,986.0000 0.6500	100.0000	3,240.90	2,430.67	810.23	0.00
SEAGATE TECHNOLOGY PLC	24-MAR-20 08-APR-20	4,986.0000 0.6500	100.0000	3,240.90	2,430.67	810.23	0.00
SEAGATE TECHNOLOGY PLC	23-JUN-20 08-JUL-20	1.0000 810.2300	100.0000	810.23	0.00	810.23	0.00
SEAGATE TECHNOLOGY PLC	22-SEP-20 07-OCT-20	1.0000 810.2300	100.0000	810.23	0.00	810.23	0.00
SEAGATE TECHNOLOGY PLC	22-DEC-20 06-JAN-21	4,986.0000 0.6700	100.0000	3,340.62	2,505.46	835.16	0.00
SEAGATE TECHNOLOGY PLC	23-MAR-21 07-APR-21	4,097.0000 0.6700	100.0000	2,744.99	2,058.74	686.25	0.00
SEAGATE TECHNOLOGY PLC	11-MAY-21 07-JUL-21	4,097.0000 0.6700	100.0000	2,744.99	2,058.74	686.25	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
SEMPRA	05-DEC-23 15-JAN-24	12,338.0000 0.5950	100.0000	7,341.11	0.00	7,341.11	0.00
SEMPRA	05-DEC-23 15-JAN-24	312.0000 0.5950	100.0000	185.64	0.00	185.64	0.00
SOUTHWEST AIRLINES CO	20-DEC-23 11-JAN-24	297.0000 0.1800	100.0000	53.46	0.00	53.46	0.00
SOUTHWEST AIRLINES CO	20-DEC-23 11-JAN-24	11,618.0000 0.1800	100.0000	2,091.24	0.00	2,091.24	0.00
STATE STREET CORP	29-DEC-23 12-JAN-24	6,101.0000 0.6900	100.0000	4,209.69	0.00	4,209.69	0.00
STATE STREET CORP	29-DEC-23 12-JAN-24	151.0000 0.6900	100.0000	104.19	0.00	104.19	0.00
STEEL DYNAMICS INC	28-DEC-23 16-JAN-24	75.0000 0.4250	100.0000	31.88	0.00	31.88	0.00
STEEL DYNAMICS INC	28-DEC-23 16-JAN-24	3,009.0000 0.4250	100.0000	1,278.83	0.00	1,278.83	0.00
STERIS PLC	20-NOV-23 21-DEC-23	1,991.0000 0.5200	100.0000	1,035.32	776.49	258.83	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
STRYKER CORP	28-DEC-23 31-JAN-24	6,622.0000 0.8000	100.0000	5,297.60	0.00	5,297.60	0.00
STRYKER CORP	28-DEC-23 31-JAN-24	166.0000 0.8000	100.0000	132.80	0.00	132.80	0.00
TEXTRON INC	14-DEC-23 01-JAN-24	104.0000 0.0200	100.0000	2.08	0.00	2.08	0.00
TEXTRON INC	14-DEC-23 01-JAN-24	3,889.0000 0.0200	100.0000	77.78	0.00	77.78	0.00
THERMO FISHER SCIENTIFIC INC	14-DEC-23 16-JAN-24	7,643.0000 0.3500	100.0000	2,675.05	0.00	2,675.05	0.00
THERMO FISHER SCIENTIFIC INC	14-DEC-23 16-JAN-24	190.0000 0.3500	100.0000	66.50	0.00	66.50	0.00
TRANE TECHNOLOGIES PLC	12-MAR-20 31-MAR-20	5,120.0000 0.5300	100.0000	2,713.60	2,035.20	678.40	0.00
TRANE TECHNOLOGIES PLC	04-JUN-20 30-JUN-20	5,120.0000 0.5300	100.0000	2,713.60	2,035.20	678.40	0.00
TRANE TECHNOLOGIES PLC	03-SEP-20 30-SEP-20	5,120.0000 0.5300	100.0000	2,713.60	2,035.20	678.40	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
TRANE TECHNOLOGIES PLC	03-DEC-20 31-DEC-20	5,120.0000 0.5300	100.0000	2,713.60	2,035.20	678.40	0.00
TRANE TECHNOLOGIES PLC	04-MAR-21 31-MAR-21	4,902.0000 0.5900	100.0000	2,892.18	2,169.13	723.05	0.00
TRANE TECHNOLOGIES PLC	03-JUN-21 30-JUN-21	4,902.0000 0.5900	100.0000	2,892.18	2,169.13	723.05	0.00
TRANE TECHNOLOGIES PLC	02-DEC-21 31-DEC-21	4,902.0000 0.5900	100.0000	2,892.18	2,169.13	723.05	0.00
TRANE TECHNOLOGIES PLC	03-MAR-22 31-MAR-22	4,480.0000 0.6700	100.0000	3,001.60	2,251.20	750.40	0.00
TRANE TECHNOLOGIES PLC	02-JUN-22 30-JUN-22	4,480.0000 0.6700	100.0000	3,001.60	2,251.20	750.40	0.00
TRANE TECHNOLOGIES PLC	01-SEP-22 30-SEP-22	4,480.0000 0.6700	100.0000	3,001.60	2,251.20	750.40	0.00
TRANE TECHNOLOGIES PLC	01-DEC-22 30-DEC-22	4,480.0000 0.6700	100.0000	3,001.60	2,251.20	750.40	0.00
TRANE TECHNOLOGIES PLC	02-MAR-23 31-MAR-23	4,480.0000 0.7500	100.0000	3,360.00	2,520.00	840.00	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
TRANE TECHNOLOGIES PLC	30-NOV-23 29-DEC-23	4,480.0000 0.7500	100.0000	3,360.00	2,520.00	840.00	0.00
TRANE TECHNOLOGIES PLC	30-NOV-23 29-DEC-23	112.0000 0.7500	100.0000	84.00	63.00	21.00	0.00
US BANCORP	28-DEC-23 16-JAN-24	30,671.0000 0.4900	100.0000	15,028.79	0.00	15,028.79	0.00
US BANCORP	28-DEC-23 16-JAN-24	763.0000 0.4900	100.0000	373.87	0.00	373.87	0.00
VANGUARD TTL BD MKT IDX-ADM	29-DEC-23 02-JAN-24	179,804.8450 0.0276	100.0000	4,979.19	0.00	4,979.19	0.00
VENTAS INC	29-DEC-23 18-JAN-24	200.0000 0.4500	100.0000	90.00	0.00	90.00	0.00
VENTAS INC	29-DEC-23 18-JAN-24	8,008.0000 0.4500	100.0000	3,603.60	0.00	3,603.60	0.00
VERALTO CORP	28-DEC-23 31-JAN-24	4,317.0000 0.0900	100.0000	388.53	0.00	388.53	0.00
VERALTO CORP	28-DEC-23 31-JAN-24	107.0000 0.0900	100.0000	9.63	0.00	9.63	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
VICI PROPERTIES INC	20-DEC-23 04-JAN-24	507.0000 0.4150	100.0000	210.41	0.00	210.41	0.00
VICI PROPERTIES INC	20-DEC-23 04-JAN-24	20,407.0000 0.4150	100.0000	8,468.91	0.00	8,468.91	0.00
WALMART INC	07-DEC-23 02-JAN-24	28,267.0000 0.5700	100.0000	16,112.19	0.00	16,112.19	0.00
WALMART INC	07-DEC-23 02-JAN-24	704.0000 0.5700	100.0000	401.28	0.00	401.28	0.00
WALT DISNEY CO/THE	08-DEC-23 10-JAN-24	897.0000 0.3000	100.0000	269.10	0.00	269.10	0.00
WALT DISNEY CO/THE	08-DEC-23 10-JAN-24	35,911.0000 0.3000	100.0000	10,773.30	0.00	10,773.30	0.00
WILLIS TOWERS WATSON PLC	28-DEC-17 16-JAN-18	1.0000 280.2600	100.0000	280.26	0.00	280.26	0.00
WILLIS TOWERS WATSON PLC	28-MAR-18 16-APR-18	1.0000 317.2800	100.0000	317.28	0.00	317.28	0.00
WILLIS TOWERS WATSON PLC	27-SEP-18 15-OCT-18	1.0000 317.2800	100.0000	317.28	0.00	317.28	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
WILLIS TOWERS WATSON PLC	28-DEC-18 15-JAN-19	1.0000 317.2800	100.0000	317.28	0.00	317.28	0.00
WILLIS TOWERS WATSON PLC	28-MAR-19 15-APR-19	1.0000 343.7200	100.0000	343.72	0.00	343.72	0.00
WILLIS TOWERS WATSON PLC	27-JUN-19 15-JUL-19	2,744.0000 0.6500	100.0000	1,783.60	1,426.88	356.72	0.00
WILLIS TOWERS WATSON PLC	27-SEP-19 15-OCT-19	2,744.0000 0.6500	100.0000	1,783.60	1,426.88	356.72	0.00
WILLIS TOWERS WATSON PLC	30-MAR-20 15-APR-20	2,744.0000 0.6800	100.0000	1,865.92	1,399.44	466.48	0.00
WILLIS TOWERS WATSON PLC	29-JUN-20 15-JUL-20	2,827.0000 0.6800	100.0000	1,922.36	1,441.77	480.59	0.00
WILLIS TOWERS WATSON PLC	29-SEP-20 15-OCT-20	1.0000 480.5900	100.0000	480.59	0.00	480.59	0.00
WILLIS TOWERS WATSON PLC	30-DEC-20 15-JAN-21	2,827.0000 0.7100	100.0000	2,007.17	1,505.38	501.79	0.00
WILLIS TOWERS WATSON PLC	30-MAR-21 15-APR-21	2,626.0000 0.7100	100.0000	1,864.46	1,398.34	466.12	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
WILLIS TOWERS WATSON PLC	27-MAY-21 15-JUN-21	2,626.0000 0.7100	100.0000	1,864.46	1,398.34	466.12	0.00
WILLIS TOWERS WATSON PLC	30-DEC-21 18-JAN-22	2,626.0000 0.8000	100.0000	2,100.80	1,575.60	525.20	0.00
WILLIS TOWERS WATSON PLC	30-MAR-22 15-APR-22	2,350.0000 0.8200	100.0000	1,927.00	1,445.25	481.75	0.00
WILLIS TOWERS WATSON PLC	29-JUN-22 15-JUL-22	2,119.0000 0.8200	100.0000	1,737.58	1,303.18	434.40	0.00
WILLIS TOWERS WATSON PLC	29-SEP-22 17-OCT-22	2,119.0000 0.8200	100.0000	1,737.58	1,303.18	434.40	0.00
WILLIS TOWERS WATSON PLC	28-DEC-23 16-JAN-24	2,042.0000 0.8400	100.0000	1,715.28	0.00	1,715.28	0.00
WILLIS TOWERS WATSON PLC	28-DEC-23 16-JAN-24	53.0000 0.8400	100.0000	44.52	0.00	44.52	0.00
ZIMMER BIOMET HOLDINGS INC	26-DEC-23 31-JAN-24	4,103.0000 0.2400	100.0000	984.72	0.00	984.72	0.00
ZIMMER BIOMET HOLDINGS INC	26-DEC-23 31-JAN-24	102.0000 0.2400	100.0000	24.48	0.00	24.48	0.00
			TOTAL DIVIDEND NET RECEIVABLE			973,544.53	0.00
			TOTAL DIVIDEND TAX EXPENSE PAYABLE			0.00	0.00
			TOTAL DIVIDEND TAX RECLAIM RECEIVABLE			0.00	0.00
			GROSS DIVIDEND RECEIVABLE			973,544.53	0.00

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
RECEIPTS AND DISBURSEMENT TRANSACTIONS						
EMPLOYER CONTRIBUTIONS						
U.S. DOLLAR						
CD 25-JAN-23 25-JAN-23	ORD CUST: 000130103013681 AMER EN MISSOURI ACCOUNTS PAYABLE 1 PLANT-MO-EQ	1,560,556.50	1,560,556.50	0.00	0.00	
CD 25-JAN-23	ORD CUST: 000130103013681 AMER EN MISSOURI ACCOUNTS PAYABLE 1 ISFSI-MO-FI	129,094.75	129,094.75	0.00	0.00	
CD 25-APR-23	ORD CUST: 000130103013681 AMEREN MISSOURI ACCOUNTS PLANT-MO-FI	1,560,556.50	1,560,556.50	0.00	0.00	
CD 25-APR-23 25-APR-23	ORD CUST: 000130103013681 AMER EN MISSOURI ACCOUNTS PAYABLE 1 ISFSI-MO-FI	129,094.75	129,094.75	0.00	0.00	
CD 25-JUL-23 25-JUL-23	ORD CUST: 000130103013681 AMER EN MISSOURI ACCOUNTS PAYABLE 1 ISFSI-MO-EQ	70,000.00	70,000.00	0.00	0.00	
CD 25-JUL-23 25-JUL-23	ORD CUST: 000130103013681 AMER EN MISSOURI ACCOUNTS PAYABLE 1 ISFSI-MO-FI	59,094.75	59,094.75	0.00	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CD						
25-JUL-23	ORD CUST: 000130103013681 AMER	1,560,556.50	1,560,556.50	0.00	0.00	
25-JUL-23	EN MISSOURI ACCOUNTS PAYABLE 1 PLANT-MO-FI					
CD						
25-OCT-23	ORD CUST: 000130103013681 AMER	1,560,556.50	1,560,556.50	0.00	0.00	
25-OCT-23	EN MISSOURI ACCOUNTS PAYABLE 1 PLANT-MO-FI					
CD						
25-OCT-23	ORD CUST: 000130103013681 AMER	10,000.00	10,000.00	0.00	0.00	
25-OCT-23	EN MISSOURI ACCOUNTS PAYABLE 1 ISFSI-MO-EQ					
CD						
25-OCT-23	ORD CUST: 000130103013681 AMER	119,094.75	119,094.75	0.00	0.00	
25-OCT-23	EN MISSOURI ACCOUNTS PAYABLE 1 ISFSI-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL		6,758,605.00	6,758,605.00	0.00	0.00	0.00 I
EMPLOYER CONTRIBUTIONS						0.00 C
						0.00 T
						0.00 S
CASH TRANSFERRED IN						
U.S. DOLLAR						
CD 12-APR-23	CASH XFER FOR TAX PMT	1,810,000.00	1,810,000.00	0.00	0.00	
	PLANT-MO-FI					
CD 13-APR-23	1951718400	11,000.00	11,000.00	0.00	0.00	
	1951728400					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL		1,821,000.00	1,821,000.00	0.00	0.00	0.00 I
CASH TRANSFERRED IN						0.00 C 0.00 T 0.00 S
TRUSTEE/CUSTODIAN FEES						
U.S. DOLLAR						
CW 03-MAR-23	A56F000000A E SG Q3/22 GLBL CUST FEE PYMT PLANT-MO-EQ	13,589.97-	13,589.97-	0.00	0.00	
CW 03-MAR-23	A56F000000A E SG Q3/22 GLBL CUST FEE PYMT PLANT-FERC-EQ	2,799.44-	2,799.44-	0.00	0.00	
CW 03-MAR-23	A56F000000A E SG Q3/22 GLBL CUST FEE PYMT PLANT-FERC-FI	1,148.50-	1,148.50-	0.00	0.00	
CW 03-MAR-23	A56F000000A E SG Q3/22 GLBL CUST FEE PYMT PLANT-MO-FI	6,824.04-	6,824.04-	0.00	0.00	
CW 03-MAR-23	A56F000000A E SG Q3/22 GLBL CUST FEE PYMT ISFSI-MO-EQ	562.97-	562.97-	0.00	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CW 03-MAR-23	A56F000000A E SG Q3/22 GLBL CUST FEE PYMT ISFSI-MO-FI	557.96-	557.96-	0.00	0.00	
CW 31-MAR-23	BNY MELLON 4Q2022 TRUSTEE FEES PLANT-MO-FI	11,734.49-	11,734.49-	0.00	0.00	
CW 31-MAR-23	BNY MELLON 4Q2022 TRUSTEE FEES PLANT-FERC-FI	1,273.62-	1,273.62-	0.00	0.00	
CW 31-MAR-23	BNY MELLON 4Q2022 TRUSTEE FEES PLANT-MO-EQ	24,049.24-	24,049.24-	0.00	0.00	
CW 31-MAR-23	BNY MELLON 4Q2022 TRUSTEE FEES PLANT-FERC-EQ	3,891.02-	3,891.02-	0.00	0.00	
CW 31-MAR-23	4Q2022 TRUSTEE FEES ISFSI-MO-FI	576.60-	576.60-	0.00	0.00	
CW 31-MAR-23	4Q2022 TRUSTEE FEES ISFSI-MO-EQ	604.45-	604.45-	0.00	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CW 21-NOV-23	BNY MELLON 4Q2022 TRUSTEE FEES ISFSI-MO-EQ	556.75-	556.75-	0.00	0.00	
CW 21-NOV-23	BNY MELLON 4Q2022 TRUSTEE FEES ISFSI-MO-FI	571.85-	571.85-	0.00	0.00	
CW 21-NOV-23	BNY MELLON 4Q2022 TRUSTEE FEES ISFSI-MO-EQ	559.36-	559.36-	0.00	0.00	
CW 21-NOV-23	BNY MELLON 4Q2022 TRUSTEE FEES ISFSI-MO-FI	573.09-	573.09-	0.00	0.00	
CW 21-NOV-23	BNY MELLON 4Q2022 TRUSTEE FEES PLANT-MO-FI	6,730.60-	6,730.60-	0.00	0.00	
CW 21-NOV-23	BNY MELLON 4Q2022 TRUSTEE FEES PLANT-MO-EQ	14,500.49-	14,500.49-	0.00	0.00	
CW 21-NOV-23	BNY MELLN PLANT-FERC-FI	1,145.99-	1,145.99-	0.00	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CW 21-NOV-23	BNY MELLON	2,642.11-	2,642.11-	0.00	0.00	
	PLANT-FERC-EQ					
CW 21-NOV-23	BNY MELLON4Q2022 TRUSTEE FEES	6,547.22-	6,547.22-	0.00	0.00	
	PLANT-MO-FI					
CW 21-NOV-23	BNY MELLON	13,550.65-	13,550.65-	0.00	0.00	
	PLANT-MO-EQ					
CW 21-NOV-23	BNY MELLON	1,140.07-	1,140.07-	0.00	0.00	
	PLANT-FERC-FI					
CW 21-NOV-23	BNY MELLON 4Q2022 TRUSTEE FEES	2,253.34-	2,253.34-	0.00	0.00	
	PLANT-FERC-EQ					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL		118,383.82-	118,383.82-	0.00	0.00	0.00 I
TRUSTEE/CUSTODIAN FEES						0.00 C 0.00 T 0.00 S
INVESTMENT MANAGEMENT FEES						
U.S. DOLLAR						
CW 27-FEB-23 27-FEB-23	AMEREN MO PLANT FIXED INCOME INSIGHT PLANT-MO-FI	40,966.83-	40,966.83-	0.00	0.00	
CW 27-FEB-23 27-FEB-23	AMEREN MO PLANT EQUITY NUVEEN PLANT-MO-EQ	45,629.61-	45,629.61-	0.00	0.00	
CW 27-FEB-23 27-FEB-23	AMEREN MO FERC EQUITY NUVEEN PLANT-FERC-EQ	1,133.54-	1,133.54-	0.00	0.00	
CW 27-FEB-23 27-FEB-23	AMEREN MO FERC FIXED INCOME INSIGHT PLANT-FERC-FI	1,044.11-	1,044.11-	0.00	0.00	
CW 08-MAY-23 08-MAY-23	AMEREN MO FERC FIXED INCOME INSIGHT PLANT-FERC-FI	1,077.47-	1,077.47-	0.00	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CW						
08-MAY-23	AMEREN MO PLANT	42,293.95-	42,293.95-	0.00	0.00	
08-MAY-23	FIXED INCOME INSIGHT PLANT-MO-FI					
CW						
03-JUL-23	AMEREN MO PLANT	48,266.41-	48,266.41-	0.00	0.00	
03-JUL-23	EQUITY NUVEEN PLANT-MO-EQ					
CW						
03-JUL-23	AMEREN MO FERC	1,195.49-	1,195.49-	0.00	0.00	
03-JUL-23	EQUITY NUVEEN PLANT-FERC-EQ					
CW						
03-JUL-23	AMEREN MO FERC	1,077.47-	1,077.47-	0.00	0.00	
03-JUL-23	FIXED INCOME INSIGHT PLANT-FERC-FI					
CW						
03-JUL-23	AMEREN MO PLANT	42,293.95-	42,293.95-	0.00	0.00	
03-JUL-23	FIXED INCOME INSIGHT PLANT-MO-FI					
CW						
15-AUG-23	AMEREN MO PLANT	53,003.80-	53,003.80-	0.00	0.00	
15-AUG-23	EQUITY NUVEEN PLANT-MO-EQ					
CW						
15-AUG-23	AMEREN MO FERC	1,315.62-	1,315.62-	0.00	0.00	
15-AUG-23	EQUITY NUVEEN PLANT-FERC-EQ					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CW						
28-SEP-23	AMEREN MO PLANT	40,673.83-	40,673.83-	0.00	0.00	
28-SEP-23	FIXED INCOME INSIGHT PLANT-MO-FI					
CW						
28-SEP-23	AMEREN MO FERC	1,061.39-	1,061.39-	0.00	0.00	
28-SEP-23	FIXED INCOME INSIGHT PLANT-FERC-FI					
CW						
21-NOV-23	AMEREN MO PLANT	40,830.69-	40,830.69-	0.00	0.00	
21-NOV-23	FIXED INCOME INSIGHT PLANT-MO-FI					
CW						
21-NOV-23	AMEREN MO FERC	1,026.19-	1,026.19-	0.00	0.00	
21-NOV-23	FIXED INCOME INSIGHT PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL INVESTMENT MANAGEMENT FEES		362,890.35-	362,890.35-	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
CONSULTING FEES						
U.S. DOLLAR						
CW 27-FEB-23 27-FEB-23	AMEREN MO PLANT FIXED INCOME INSIGHT PLANT-MO-FI	855.11-	855.11-	0.00	0.00	
CW 27-FEB-23 27-FEB-23	AMEREN MO PLANT EQUITY NUVEEN PLANT-MO-EQ	1,574.34-	1,574.34-	0.00	0.00	
CW 27-FEB-23 27-FEB-23	AMEREN MO FERC EQUITY NUVEEN PLANT-FERC-EQ	39.11-	39.11-	0.00	0.00	
CW 27-FEB-23 27-FEB-23	AMEREN MO FERC FIXED INCOME INSIGHT PLANT-FERC-FI	21.80-	21.80-	0.00	0.00	
CW 27-FEB-23	AMEREN MO ISFSI EQUITY VANGUARD 500 ISFSI-MO-EQ	6.41-	6.41-	0.00	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CW 27-FEB-23	AMEREN MO ISFSI FIXED INCOME VANGUARD BOND ISFSI-MO-FI	3.23-	3.23-	0.00	0.00	
CW 01-MAY-23 01-MAY-23	AMEREN MO ISFSI EQUITY VANGUARD 500 ISFSI-MO-EQ	6.47-	6.47-	0.00	0.00	
CW 01-MAY-23 01-MAY-23	AMEREN MO ISFSI FIXED INCOME VANGUARD BOND ISFSI-MO-FI	3.45-	3.45-	0.00	0.00	
CW 01-MAY-23 01-MAY-23	AMEREN MO PLANT EQUITY NUVEEN PLANT-MO-EQ	1,600.41-	1,600.41-	0.00	0.00	
CW 01-MAY-23 01-MAY-23	AMEREN MO FERC EQUITY NUVEEN PLANT-FERC-EQ	39.65-	39.65-	0.00	0.00	
CW 01-MAY-23 01-MAY-23	AMEREN MO FERC FIXED INCOME INSIGHT PLANT-FERC-FI	21.12-	21.12-	0.00	0.00	
CW 01-MAY-23 01-MAY-23	AMEREN MO PLANT FIXED INCOME INSIGHT PLANT-MO-FI	828.90-	828.90-	0.00	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CW						
03-JUL-23	AMEREN MO ISFSI	6.47-	6.47-	0.00	0.00	
03-JUL-23	EQUITY VANGUARD 500					
	ISFSI-MO-EQ					
CW						
03-JUL-23	AMEREN MO ISFSI	3.45-	3.45-	0.00	0.00	
03-JUL-23	FIXED INCOME VANGUARD BOND					
	ISFSI-MO-FI					
CW						
03-JUL-23	AMEREN MO PLANT	1,600.41-	1,600.41-	0.00	0.00	
03-JUL-23	EQUITY NUVEEN					
	PLANT-MO-EQ					
CW						
03-JUL-23	AMEREN MO FERC	39.65-	39.65-	0.00	0.00	
03-JUL-23	EQUITY NUVEEN					
	PLANT-FERC-EQ					
CW						
03-JUL-23	AMEREN MO FERC	21.12-	21.12-	0.00	0.00	
03-JUL-23	FIXED INCOME INSIGHT					
	PLANT-FERC-FI					
CW						
03-JUL-23	AMEREN MO PLANT	828.90-	828.90-	0.00	0.00	
03-JUL-23	FIXED INCOME INSIGHT					
	PLANT-MO-FI					
CW						
18-AUG-23	WTW ALM STUDY FEE	276.26-	276.26-	0.00	0.00	
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CW						
18-AUG-23	WTW ALM STUDY FEE	10,940.81-	10,940.81-	0.00	0.00	
	PLANT-MO-FI					
CW						
18-AUG-23	WTW ALM STUDY FEE	93.40-	93.40-	0.00	0.00	
	ISFSI-MO-EQ					
CW						
18-AUG-23	WTW ALM STUDY FEE	49.49-	49.49-	0.00	0.00	
	ISFSI-MO-FI					
CW						
18-AUG-23	WTW ALM STUDY FEE	23,067.41-	23,067.41-	0.00	0.00	
	PLANT-MO-EQ					
CW						
18-AUG-23	WTW ALM STUDY FEE	572.63-	572.63-	0.00	0.00	
	PLANT-FERC-EQ					
CW						
21-NOV-23	AMEREN MO PLANT	784.01-	784.01-	0.00	0.00	
21-NOV-23	FIXED INCOME INSIGHT PLANT-MO-FI					
CW						
21-NOV-23	AMEREN MO FERC	19.70-	19.70-	0.00	0.00	
21-NOV-23	FIXED INCOME INSIGHT PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CW						
21-NOV-23	AMEREN MO PLANT	1,644.96-	1,644.96-	0.00	0.00	
21-NOV-23	EQUITY NUVEEN					
	PLANT-MO-EQ					
CW						
21-NOV-23	AMEREN MO FERC	40.84-	40.84-	0.00	0.00	
21-NOV-23	EQUITY NUVEEN					
	PLANT-FERC-EQ					
CW						
21-NOV-23	AMEREN MO ISFSI	6.82-	6.82-	0.00	0.00	
	EQUITY VANGUARD 500					
	ISFSI-MO-EQ					
CW						
21-NOV-23	AMEREN MO ISFSI	3.67-	3.67-	0.00	0.00	
	FIXED INCOME VANGUARD BON					
	ISFSI-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL CONSULTING FEES		45,000.00-	45,000.00-	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
UBTI TAX EXPENSE						
U.S. DOLLAR						
CW 14-APR-23 14-APR-23	BNF: US TAX OPS INSTITUTIONAL 500 GRANT ST PITTSBURGH, PA 15 PLANT-FERC-FI	1,000.00-	1,000.00-	0.00	0.00	
CW 14-APR-23 14-APR-23	BNF: US TAX OPS INSTITUTIONAL 500 GRANT ST PITTSBURGH, PA 15 PLANT-FERC-FI	62,000.00-	62,000.00-	0.00	0.00	
CW 14-APR-23 14-APR-23	BNF: US TAX OPS INSTITUTIONAL 500 GRANT ST PITTSBURGH, PA 15 PLANT-MO-FI	47,000.00-	47,000.00-	0.00	0.00	
CW 14-APR-23 14-APR-23	BNF: US TAX OPS INSTITUTIONAL 500 GRANT ST PITTSBURGH, PA 15 PLANT-MO-FI	2,489,000.00-	2,489,000.00-	0.00	0.00	
CW 14-APR-23 14-APR-23	BNF: US TAX OPS INSTITUTIONAL 500 GRANT ST PITTSBURGH, PA 15 PLANT-MO-EQ	86,000.00-	86,000.00-	0.00	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CW 14-APR-23 14-APR-23	BNF: US TAX OPS INSTITUTIONAL 500 GRANT ST PITTSBURGH, PA 15 PLANT-FERC-EQ	2,000.00-	2,000.00-	0.00	0.00	
CW 14-SEP-23 14-SEP-23	BNF: US TAX OPS INSTITUTIONAL 500 GRANT ST PITTSBURGH, PA 15 PLANT-MO-FI	792,000.00-	792,000.00-	0.00	0.00	
CW 14-SEP-23 14-SEP-23	BNF: US TAX OPS INSTITUTIONAL 500 GRANT ST PITTSBURGH, PA 15 PLANT-FERC-FI	20,000.00-	20,000.00-	0.00	0.00	
CW 14-DEC-23 14-DEC-23	BNF: US TAX OPS INSTITUTIONAL 500 GRANT ST PITTSBURGH, PA 15 PLANT-MO-FI	1,200,000.00-	1,200,000.00-	0.00	0.00	
CW 14-DEC-23 14-DEC-23	BNF: US TAX OPS INSTITUTIONAL 500 GRANT ST PITTSBURGH, PA 15 PLANT-FERC-FI	30,000.00-	30,000.00-	0.00	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL		4,729,000.00-	4,729,000.00-	0.00	0.00	0.00 I
UBTI TAX EXPENSE						0.00 C 0.00 T 0.00 S
CASH TRANSFERRED OUT						
U.S. DOLLAR						
CW 12-APR-23	CASH XFER FOR TAX PMT 1951498400 PLANT-MO-EQ	1,810,000.00-	1,810,000.00-	0.00	0.00	
CW 13-APR-23	1951718400TO 1951728400 PLANT-FERC-EQ	11,000.00-	11,000.00-	0.00	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL		1,821,000.00-	1,821,000.00-	0.00	0.00	0.00 I
CASH TRANSFERRED OUT						0.00 C 0.00 T 0.00 S
AMORTIZATION/ACCRETION						
U.S. DOLLAR						
BVA	975,000.000					
31-JAN-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	251.83	0.00	
BVA	35,000.000					
31-JAN-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	9.04	0.00	
BVA	975,000.000					
28-FEB-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	228.35	0.00	
BVA	35,000.000					
28-FEB-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	8.20	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	975,000.000					
31-MAR-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	253.71	0.00	
BVA	35,000.000					
31-MAR-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	9.11	0.00	
BVA	975,000.000					
30-APR-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	246.49	0.00	
BVA	35,000.000					
30-APR-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	8.85	0.00	
BVA	975,000.000					
31-MAY-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	255.67	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
BVA	35,000.000					
31-MAY-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	9.18	0.00	
BVA	975,000.000					
30-JUN-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	248.40	0.00	
BVA	35,000.000					
30-JUN-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	8.92	0.00	
BVA	975,000.000					
31-JUL-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	257.65	0.00	
BVA	35,000.000					
31-JUL-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	9.25	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	975,000.000					
31-AUG-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	258.66	0.00	
BVA	35,000.000					
31-AUG-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	9.28	0.00	
BVA	975,000.000					
30-SEP-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	251.30	0.00	
BVA	35,000.000					
30-SEP-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	9.02	0.00	
BVA	975,000.000					
31-OCT-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	260.66	0.00	

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BVA	35,000.000					
31-OCT-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	9.36	0.00	
BVA	975,000.000					
30-NOV-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	253.24	0.00	
BVA	35,000.000					
30-NOV-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	9.09	0.00	
BVA	975,000.000					
31-DEC-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	262.68	0.00	
BVA	35,000.000					
31-DEC-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	9.43	0.00	

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BVA	665,000.000					
31-JAN-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	8.39	0.00	
BVA	15,000.000					
31-JAN-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	
BVA	665,000.000					
28-FEB-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	7.61	0.00	
BVA	15,000.000					
28-FEB-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	665,000.000					
31-MAR-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	8.45	0.00	

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BVA	15,000.000					
31-MAR-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	
BVA	665,000.000					
30-APR-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	8.21	0.00	
BVA	15,000.000					
30-APR-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	
BVA	665,000.000					
31-MAY-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	8.52	0.00	
BVA	15,000.000					
31-MAY-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	

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BVA	665,000.000					
30-JUN-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	8.28	0.00	
BVA	15,000.000					
30-JUN-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	
BVA	15,000.000					
11-JUL-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	665,000.000					
11-JUL-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	3.33	0.00	
BVA	400,000.000					
31-JAN-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	160.77-	0.00	

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BVA	10,000.000					
31-JAN-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	4.02-	0.00	
BVA	400,000.000					
28-FEB-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	145.66-	0.00	
BVA	10,000.000					
28-FEB-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	3.64-	0.00	
BVA	400,000.000					
31-MAR-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	161.73-	0.00	
BVA	10,000.000					
31-MAR-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	4.04-	0.00	

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BVA	400,000.000					
30-APR-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	157.00-	0.00	
BVA	10,000.000					
30-APR-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	3.92-	0.00	
BVA	400,000.000					
31-MAY-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	162.72-	0.00	
BVA	10,000.000					
31-MAY-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	4.07-	0.00	
BVA	400,000.000					
30-JUN-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	157.97-	0.00	

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BVA	10,000.000					
30-JUN-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	3.95-	0.00	
BVA	400,000.000					
31-JUL-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	163.73-	0.00	
BVA	10,000.000					
31-JUL-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	4.09-	0.00	
BVA	400,000.000					
31-AUG-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	164.24-	0.00	
BVA	10,000.000					
31-AUG-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	4.11-	0.00	

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BVA	400,000.000					
30-SEP-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	159.44-	0.00	
BVA	10,000.000					
30-SEP-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.99-	0.00	
BVA	400,000.000					
31-OCT-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	165.25-	0.00	
BVA	10,000.000					
31-OCT-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	4.13-	0.00	
BVA	400,000.000					
30-NOV-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	160.42-	0.00	

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BVA	10,000.000					
30-NOV-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.01-	0.00	
BVA	400,000.000					
31-DEC-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	166.27-	0.00	
BVA	10,000.000					
31-DEC-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.16-	0.00	
BVA	555,000.000					
31-JAN-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	381.31-	0.00	
BVA	15,000.000					
31-JAN-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	10.31-	0.00	

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BVA	555,000.000					
28-FEB-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	345.22-	0.00	
BVA	15,000.000					
28-FEB-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	9.33-	0.00	
BVA	555,000.000					
31-MAR-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	383.02-	0.00	
BVA	15,000.000					
31-MAR-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	10.35-	0.00	
BVA	555,000.000					
30-APR-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	371.54-	0.00	

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BVA	15,000.000					
30-APR-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	10.04-	0.00	
BVA	555,000.000					
31-MAY-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	384.80-	0.00	
BVA	15,000.000					
31-MAY-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	10.40-	0.00	
BVA	555,000.000					
30-JUN-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	373.27-	0.00	
BVA	15,000.000					
30-JUN-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	10.09-	0.00	

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BVA	555,000.000					
31-JUL-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	386.59-	0.00	
BVA	15,000.000					
31-JUL-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	10.45-	0.00	
BVA	555,000.000					
31-AUG-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	387.50-	0.00	
BVA	15,000.000					
31-AUG-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	10.47-	0.00	
BVA	555,000.000					
30-SEP-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	375.89-	0.00	

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BVA	15,000.000					
30-SEP-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	10.16-	0.00	
BVA	555,000.000					
31-OCT-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	389.31-	0.00	
BVA	15,000.000					
31-OCT-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	10.52-	0.00	
BVA	555,000.000					
30-NOV-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	377.64-	0.00	
BVA	15,000.000					
30-NOV-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	10.21-	0.00	

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BVA	555,000.000					
31-DEC-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	391.12-	0.00	
BVA	15,000.000					
31-DEC-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	10.57-	0.00	
BVA	585,000.000					
31-JAN-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	110.10	0.00	
BVA	835,000.000					
31-JAN-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	166.29	0.00	
BVA	585,000.000					
28-FEB-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	99.61	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	835,000.000					
28-FEB-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	150.45	0.00	
	ACCRETION INCOME					
	FEBRUARY 2023					
	PLANT-MO-FI					
BVA	585,000.000					
31-MAR-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	110.46	0.00	
	ACCRETION INCOME					
	MARCH 2023					
	PLANT-MO-FI					
BVA	835,000.000					
31-MAR-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	166.82	0.00	
	ACCRETION INCOME					
	MARCH 2023					
	PLANT-MO-FI					
BVA	585,000.000					
30-APR-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	107.07	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-MO-FI					
BVA	835,000.000					
30-APR-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	161.72	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-MO-FI					

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BVA	585,000.000					
31-MAY-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	110.82	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	835,000.000					
31-MAY-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	167.38	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	585,000.000					
30-JUN-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	107.43	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	835,000.000					
30-JUN-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	162.26	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	585,000.000					
31-JUL-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	111.19	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	835,000.000					
31-JUL-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	167.94	0.00	
BVA	585,000.000					
31-AUG-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	111.38	0.00	
BVA	835,000.000					
31-AUG-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	168.23	0.00	
BVA	585,000.000					
30-SEP-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	107.97	0.00	
BVA	835,000.000					
30-SEP-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	163.08	0.00	

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BVA	585,000.000					
31-OCT-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	111.75	0.00	
BVA	835,000.000					
31-OCT-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	168.79	0.00	
BVA	585,000.000					
30-NOV-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	108.33	0.00	
BVA	835,000.000					
30-NOV-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	163.62	0.00	
BVA	585,000.000					
31-DEC-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	112.12	0.00	

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BVA	835,000.000					
31-DEC-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	169.35	0.00	
BVA	545,000.000					
31-JAN-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	15.14	0.00	
BVA	545,000.000					
28-FEB-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	13.71	0.00	
BVA	545,000.000					
31-MAR-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	15.22	0.00	
BVA	545,000.000					
30-APR-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	14.77	0.00	

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BVA	545,000.000					
31-MAY-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	0.00	0.00	15.30	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-MO-FI					
BVA	545,000.000					
30-JUN-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	0.00	0.00	14.85	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					
BVA	545,000.000					
31-JUL-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	0.00	0.00	15.39	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	545,000.000					
31-AUG-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	0.00	0.00	15.43	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	545,000.000					
30-SEP-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	0.00	0.00	14.98	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-MO-FI					

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BVA	545,000.000					
31-OCT-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	15.52	0.00	
BVA	545,000.000					
30-NOV-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	15.06	0.00	
BVA	545,000.000					
31-DEC-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	15.61	0.00	
BVA	10,000.000					
31-JAN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.21	0.00	
BVA	10,000.000					
31-JAN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.95	0.00	

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BVA	5,000.000					
31-JAN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.80	0.00	
BVA	330,000.000					
31-JAN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	72.89	0.00	
BVA	60,000.000					
31-JAN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	20.09	0.00	
BVA	330,000.000					
31-JAN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	97.42	0.00	
BVA	265,000.000					
31-JAN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	42.64	0.00	

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BVA	10,000.000					
28-FEB-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.00	0.00	
BVA	10,000.000					
28-FEB-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.67	0.00	
BVA	5,000.000					
28-FEB-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.73	0.00	
BVA	330,000.000					
28-FEB-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	66.01	0.00	
BVA	60,000.000					
28-FEB-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	18.19	0.00	

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BVA	330,000.000					
28-FEB-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	88.23	0.00	
BVA	265,000.000					
28-FEB-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	38.61	0.00	
BVA	10,000.000					
31-MAR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.22	0.00	
BVA	10,000.000					
31-MAR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.97	0.00	
BVA	5,000.000					
31-MAR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.81	0.00	

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BVA	330,000.000					
31-MAR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	73.25	0.00	
BVA	60,000.000					
31-MAR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	20.19	0.00	
BVA	330,000.000					
31-MAR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	97.91	0.00	
BVA	265,000.000					
31-MAR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	42.84	0.00	
BVA	10,000.000					
30-APR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.15	0.00	

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BVA	10,000.000					
30-APR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.88	0.00	
BVA	330,000.000					
30-APR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	71.08	0.00	
BVA	5,000.000					
30-APR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.78	0.00	
BVA	60,000.000					
30-APR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	19.59	0.00	
BVA	330,000.000					
30-APR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	95.01	0.00	

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BVA	265,000.000					
30-APR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	41.57	0.00	
BVA	10,000.000					
31-MAY-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	2.23	0.00	
BVA	10,000.000					
31-MAY-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	2.98	0.00	
BVA	5,000.000					
31-MAY-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.81	0.00	
BVA	330,000.000					
31-MAY-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	73.63	0.00	

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BVA	60,000.000					
31-MAY-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	20.30	0.00	
BVA	330,000.000					
31-MAY-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	98.43	0.00	
BVA	265,000.000					
31-MAY-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	43.06	0.00	
BVA	265,000.000					
15-JUN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	14.72	0.00	
BVA	330,000.000					
15-JUN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	23.99	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	330,000.000					
15-JUN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	30.68	0.00	
BVA	60,000.000					
15-JUN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	6.19	0.00	
BVA	5,000.000					
15-JUN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.28	0.00	
BVA	10,000.000					
15-JUN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.73	0.00	
BVA	10,000.000					
15-JUN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.94	0.00	

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BVA	10,000.000					
31-JAN-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.23-	0.00	
BVA	405,000.000					
31-JAN-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	90.31-	0.00	
BVA	10,000.000					
28-FEB-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.02-	0.00	
BVA	405,000.000					
28-FEB-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	81.75-	0.00	
BVA	10,000.000					
31-MAR-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.24-	0.00	

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BVA	405,000.000					
31-MAR-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	90.69-	0.00	
BVA	10,000.000					
30-APR-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.17-	0.00	
BVA	405,000.000					
30-APR-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	87.96-	0.00	
BVA	10,000.000					
31-MAY-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	2.25-	0.00	
BVA	405,000.000					
31-MAY-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	91.08-	0.00	

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BVA	10,000.000					
30-JUN-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.18-	0.00	
BVA	405,000.000					
30-JUN-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	88.34-	0.00	
BVA	10,000.000					
31-JUL-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	2.26-	0.00	
BVA	405,000.000					
31-JUL-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	91.48-	0.00	
BVA	10,000.000					
31-AUG-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.26-	0.00	

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BVA	405,000.000					
31-AUG-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	91.68-	0.00	
BVA	10,000.000					
30-SEP-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.20-	0.00	
BVA	405,000.000					
30-SEP-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	88.92-	0.00	
BVA	10,000.000					
31-OCT-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.27-	0.00	
BVA	405,000.000					
31-OCT-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	92.07-	0.00	

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BVA	10,000.000					
30-NOV-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.21-	0.00	
BVA	405,000.000					
30-NOV-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	89.30-	0.00	
BVA	10,000.000					
31-DEC-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.28-	0.00	
BVA	405,000.000					
31-DEC-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	92.47-	0.00	
BVA	15,000.000					
31-JAN-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.86	0.00	

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BVA	585,000.000					
31-JAN-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	72.49	0.00	
BVA	15,000.000					
28-FEB-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.68	0.00	
BVA	585,000.000					
28-FEB-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	65.59	0.00	
BVA	15,000.000					
31-MAR-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.86	0.00	
BVA	585,000.000					
31-MAR-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	72.73	0.00	

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BVA	15,000.000					
30-APR-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.81	0.00	
BVA	585,000.000					
30-APR-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	70.50	0.00	
BVA	15,000.000					
31-MAY-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	1.87	0.00	
BVA	585,000.000					
31-MAY-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	72.98	0.00	
BVA	15,000.000					
30-JUN-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.81	0.00	

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BVA	585,000.000					
30-JUN-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	70.74	0.00	
BVA	15,000.000					
31-JUL-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	1.88	0.00	
BVA	585,000.000					
31-JUL-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	73.22	0.00	
BVA	15,000.000					
31-AUG-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.88	0.00	
BVA	585,000.000					
31-AUG-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	73.35	0.00	

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BVA	15,000.000					
30-SEP-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.82	0.00	
BVA	585,000.000					
30-SEP-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	71.11	0.00	
BVA	15,000.000					
31-OCT-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.89	0.00	
BVA	585,000.000					
31-OCT-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	73.60	0.00	
BVA	15,000.000					
30-NOV-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.83	0.00	

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BVA	585,000.000					
30-NOV-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	71.35	0.00	
BVA	15,000.000					
31-DEC-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.89	0.00	
BVA	585,000.000					
31-DEC-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	73.85	0.00	
BVA	15,000.000					
31-JAN-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.52-	0.00	
BVA	560,000.000					
31-JAN-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	56.71-	0.00	

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BVA	15,000.000					
28-FEB-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.38-	0.00	
BVA	560,000.000					
28-FEB-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	51.41-	0.00	
BVA	15,000.000					
31-MAR-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.53-	0.00	
BVA	560,000.000					
31-MAR-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	57.10-	0.00	
BVA	15,000.000					
30-APR-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.49-	0.00	

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BVA	560,000.000					
30-APR-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	55.47-	0.00	
BVA	15,000.000					
31-MAY-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	1.54-	0.00	
BVA	560,000.000					
31-MAY-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	57.52-	0.00	
BVA	15,000.000					
30-JUN-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.50-	0.00	
BVA	560,000.000					
30-JUN-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	55.87-	0.00	

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BVA	15,000.000					
31-JUL-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	1.55-	0.00	
BVA	560,000.000					
31-JUL-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	57.94-	0.00	
BVA	15,000.000					
31-AUG-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.56-	0.00	
BVA	560,000.000					
31-AUG-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	58.15-	0.00	
BVA	15,000.000					
30-SEP-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.51-	0.00	

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BVA	560,000.000					
30-SEP-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	56.48-	0.00	
BVA	15,000.000					
31-OCT-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.57-	0.00	
BVA	560,000.000					
31-OCT-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	58.57-	0.00	
BVA	15,000.000					
30-NOV-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.52-	0.00	
BVA	560,000.000					
30-NOV-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	56.89-	0.00	

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BVA	15,000.000					
31-DEC-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.58-	0.00	
BVA	560,000.000					
31-DEC-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	59.00-	0.00	
BVA	15,000.000					
31-JAN-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	750,000.000					
31-JAN-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	9.10	0.00	
BVA	15,000.000					
28-FEB-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.16	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	750,000.000					
28-FEB-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	8.24	0.00	
BVA	15,000.000					
31-MAR-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	750,000.000					
31-MAR-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	9.15	0.00	
BVA	15,000.000					
30-APR-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	750,000.000					
30-APR-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	8.89	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	15,000.000					
31-MAY-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	750,000.000					
31-MAY-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	9.21	0.00	
BVA	15,000.000					
30-JUN-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	750,000.000					
30-JUN-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	8.94	0.00	
BVA	15,000.000					
31-JUL-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	750,000.000					
31-JUL-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	9.27	0.00	
BVA	15,000.000					
31-AUG-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	
BVA	750,000.000					
31-AUG-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	9.30	0.00	
BVA	15,000.000					
30-SEP-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	750,000.000					
30-SEP-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	9.03	0.00	

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BVA	15,000.000					
31-OCT-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	
BVA	750,000.000					
31-OCT-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	9.36	0.00	
BVA	15,000.000					
30-NOV-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	750,000.000					
30-NOV-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	9.09	0.00	
BVA	15,000.000					
31-DEC-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	

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BVA	750,000.000					
31-DEC-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	9.42	0.00	
BVA	10,000.000					
31-JAN-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	3.25-	0.00	
BVA	480,000.000					
31-JAN-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	156.15-	0.00	
BVA	10,000.000					
28-FEB-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.95-	0.00	
BVA	480,000.000					
28-FEB-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	141.52-	0.00	

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BVA	10,000.000					
31-MAR-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	3.27-	0.00	
BVA	480,000.000					
31-MAR-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	157.17-	0.00	
BVA	10,000.000					
30-APR-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	3.18-	0.00	
BVA	480,000.000					
30-APR-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	152.63-	0.00	
BVA	10,000.000					
31-MAY-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	3.30-	0.00	

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BVA	480,000.000					
31-MAY-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	158.24-	0.00	
BVA	10,000.000					
30-JUN-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	3.20-	0.00	
BVA	480,000.000					
30-JUN-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	153.66-	0.00	
BVA	10,000.000					
31-JUL-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	3.32-	0.00	
BVA	480,000.000					
31-JUL-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	159.31-	0.00	

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BVA	10,000.000					
31-AUG-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	3.33-	0.00	
BVA	480,000.000					
31-AUG-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	159.86-	0.00	
BVA	10,000.000					
30-SEP-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.23-	0.00	
BVA	480,000.000					
30-SEP-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	155.23-	0.00	
BVA	10,000.000					
31-OCT-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	3.35-	0.00	

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BVA	480,000.000					
31-OCT-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	160.94-	0.00	
BVA	10,000.000					
30-NOV-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.26-	0.00	
BVA	480,000.000					
30-NOV-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	156.28-	0.00	
BVA	10,000.000					
31-DEC-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.38-	0.00	
BVA	480,000.000					
31-DEC-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	162.03-	0.00	

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BVA	10,000.000					
31-JAN-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.35	0.00	
BVA	300,000.000					
31-JAN-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	10.57	0.00	
BVA	10,000.000					
28-FEB-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.32	0.00	
BVA	300,000.000					
28-FEB-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	9.58	0.00	
BVA	10,000.000					
31-MAR-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.35	0.00	

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BVA	300,000.000					
31-MAR-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	10.64	0.00	
BVA	10,000.000					
30-APR-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.34	0.00	
BVA	300,000.000					
30-APR-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	10.33	0.00	
BVA	10,000.000					
31-MAY-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.36	0.00	
BVA	300,000.000					
31-MAY-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	10.71	0.00	

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BVA	10,000.000					
30-JUN-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.35	0.00	
BVA	300,000.000					
30-JUN-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	10.40	0.00	
BVA	10,000.000					
31-JUL-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.36	0.00	
BVA	300,000.000					
31-JUL-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	10.79	0.00	
BVA	10,000.000					
31-AUG-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.36	0.00	

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BVA	300,000.000					
31-AUG-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	10.82	0.00	
BVA	10,000.000					
30-SEP-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.35	0.00	
BVA	300,000.000					
30-SEP-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	10.51	0.00	
BVA	10,000.000					
31-OCT-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.36	0.00	
BVA	300,000.000					
31-OCT-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	10.90	0.00	

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BVA	10,000.000					
30-NOV-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.35	0.00	
BVA	300,000.000					
30-NOV-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	10.59	0.00	
BVA	10,000.000					
31-DEC-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.37	0.00	
BVA	300,000.000					
31-DEC-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	10.98	0.00	
BVA	15,000.000					
31-JAN-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	5.22-	0.00	

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BVA	400,000.000					
31-JAN-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	139.19-	0.00	
BVA	15,000.000					
28-FEB-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	4.73-	0.00	
BVA	400,000.000					
28-FEB-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	126.04-	0.00	
BVA	15,000.000					
31-MAR-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	5.24-	0.00	
BVA	400,000.000					
31-MAR-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	139.86-	0.00	

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BVA	15,000.000					
30-APR-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	5.09-	0.00	
BVA	400,000.000					
30-APR-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	135.69-	0.00	
BVA	15,000.000					
31-MAY-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	5.27-	0.00	
BVA	400,000.000					
31-MAY-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	140.56-	0.00	
BVA	15,000.000					
12-JUN-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.22-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	400,000.000					
12-JUN-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	59.09-	0.00	
BVA	205,000.000					
31-JAN-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	11.43	0.00	
BVA	205,000.000					
28-FEB-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	10.35	0.00	
BVA	205,000.000					
31-MAR-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	11.48	0.00	
BVA	205,000.000					
30-APR-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	11.13	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	205,000.000					
31-MAY-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	11.53	0.00	
BVA	205,000.000					
30-JUN-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	11.18	0.00	
BVA	205,000.000					
31-JUL-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	11.58	0.00	
BVA	205,000.000					
31-AUG-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	11.60	0.00	
BVA	205,000.000					
30-SEP-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	11.25	0.00	

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BVA	205,000.000					
31-OCT-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	11.65	0.00	
BVA	205,000.000					
30-NOV-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	11.30	0.00	
BVA	205,000.000					
31-DEC-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	11.70	0.00	
BVA	5,000.000					
31-JAN-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.58	0.00	
BVA	240,000.000					
31-JAN-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	27.79	0.00	

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BVA	5,000.000					
28-FEB-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.52	0.00	
BVA	240,000.000					
28-FEB-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	25.15	0.00	
BVA	5,000.000					
31-MAR-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.58	0.00	
BVA	240,000.000					
31-MAR-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	27.90	0.00	
BVA	5,000.000					
30-APR-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.56	0.00	

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BVA	240,000.000					
30-APR-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	27.06	0.00	
BVA	5,000.000					
31-MAY-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.58	0.00	
BVA	240,000.000					
31-MAY-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	28.02	0.00	
BVA	5,000.000					
30-JUN-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.57	0.00	
BVA	240,000.000					
30-JUN-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	27.17	0.00	

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BVA	5,000.000					
31-JUL-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.59	0.00	
BVA	240,000.000					
31-JUL-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	28.14	0.00	
BVA	5,000.000					
31-AUG-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.59	0.00	
BVA	240,000.000					
31-AUG-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	28.20	0.00	
BVA	5,000.000					
30-SEP-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.57	0.00	

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BVA	240,000.000					
30-SEP-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	27.35	0.00	
BVA	5,000.000					
31-OCT-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.59	0.00	
BVA	240,000.000					
31-OCT-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	28.32	0.00	
BVA	5,000.000					
30-NOV-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.57	0.00	
BVA	240,000.000					
30-NOV-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	27.46	0.00	

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BVA	5,000.000					
31-DEC-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.59	0.00	
BVA	240,000.000					
31-DEC-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	28.44	0.00	
BVA	35,000.000					
31-JAN-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	7.56	0.00	
BVA	35,000.000					
28-FEB-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	6.85	0.00	
BVA	35,000.000					
31-MAR-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	7.61	0.00	

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BVA	35,000.000					
30-APR-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	7.39	0.00	
BVA	35,000.000					
31-MAY-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	7.66	0.00	
BVA	35,000.000					
30-JUN-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	7.44	0.00	
BVA	35,000.000					
31-JUL-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	7.71	0.00	
BVA	35,000.000					
31-AUG-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	7.74	0.00	

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BVA	35,000.000					
30-SEP-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22	0.00	0.00	7.51	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	35,000.000					
31-OCT-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22	0.00	0.00	7.79	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	35,000.000					
30-NOV-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22	0.00	0.00	7.57	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI					
BVA	35,000.000					
31-DEC-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22	0.00	0.00	7.84	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI					
BVA	15,000.000					
31-JAN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18	0.00	0.00	0.44	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI					

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BVA	5,000.000					
31-JAN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	415,000.000					
31-JAN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	12.22	0.00	
BVA	120,000.000					
31-JAN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	3.36	0.00	
BVA	15,000.000					
28-FEB-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.40	0.00	
BVA	5,000.000					
28-FEB-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.13	0.00	

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BVA	415,000.000					
28-FEB-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	11.07	0.00	
BVA	120,000.000					
28-FEB-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	3.05	0.00	
BVA	15,000.000					
31-MAR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.44	0.00	
BVA	5,000.000					
31-MAR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	415,000.000					
31-MAR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	12.30	0.00	

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BVA	120,000.000					
31-MAR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18	0.00	0.00	3.39	0.00	
	ACCRETION INCOME					
	MARCH 2023					
	PLANT-MO-FI					
BVA	15,000.000					
30-APR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18	0.00	0.00	0.43	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-FERC-FI					
BVA	5,000.000					
30-APR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18	0.00	0.00	0.14	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-FERC-FI					
BVA	415,000.000					
30-APR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18	0.00	0.00	11.95	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-MO-FI					
BVA	120,000.000					
30-APR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18	0.00	0.00	3.29	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-MO-FI					

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BVA	15,000.000					
31-MAY-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18	0.00	0.00	0.45	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	5,000.000					
31-MAY-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18	0.00	0.00	0.14	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	415,000.000					
31-MAY-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18	0.00	0.00	12.39	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	120,000.000					
31-MAY-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18	0.00	0.00	3.41	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	15,000.000					
30-JUN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18	0.00	0.00	0.43	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					

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BVA	5,000.000					
30-JUN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	415,000.000					
30-JUN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	12.03	0.00	
BVA	120,000.000					
30-JUN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	3.31	0.00	
BVA	15,000.000					
31-JUL-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.45	0.00	
BVA	5,000.000					
31-JUL-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	

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BVA	415,000.000					
31-JUL-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	12.48	0.00	
BVA	120,000.000					
31-JUL-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	3.43	0.00	
BVA	15,000.000					
31-AUG-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.45	0.00	
BVA	5,000.000					
31-AUG-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	415,000.000					
31-AUG-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	12.52	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	120,000.000					
31-AUG-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	3.45	0.00	
BVA	15,000.000					
30-SEP-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.44	0.00	
BVA	5,000.000					
30-SEP-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	415,000.000					
30-SEP-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	12.16	0.00	
BVA	120,000.000					
30-SEP-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	3.35	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	15,000.000					
31-OCT-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.46	0.00	
BVA	5,000.000					
31-OCT-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	415,000.000					
31-OCT-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	12.61	0.00	
BVA	120,000.000					
31-OCT-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	3.47	0.00	
BVA	15,000.000					
30-NOV-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.44	0.00	

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BVA	5,000.000					
30-NOV-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	415,000.000					
30-NOV-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	12.25	0.00	
BVA	120,000.000					
30-NOV-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	3.37	0.00	
BVA	15,000.000					
31-DEC-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.46	0.00	
BVA	5,000.000					
31-DEC-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	

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BVA	415,000.000					
31-DEC-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	12.70	0.00	
BVA	120,000.000					
31-DEC-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	3.50	0.00	
BVA	15,000.000					
31-JAN-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.12	0.00	
BVA	610,000.000					
31-JAN-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	4.94	0.00	
BVA	15,000.000					
28-FEB-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.11	0.00	

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BVA	610,000.000					
28-FEB-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4.48	0.00	
BVA	15,000.000					
31-MAR-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.12	0.00	
BVA	610,000.000					
31-MAR-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	4.97	0.00	
BVA	15,000.000					
30-APR-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.12	0.00	
BVA	610,000.000					
30-APR-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	4.83	0.00	

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BVA	15,000.000					
31-MAY-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.12	0.00	
BVA	610,000.000					
31-MAY-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	5.01	0.00	
BVA	15,000.000					
30-JUN-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.12	0.00	
BVA	610,000.000					
30-JUN-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	4.86	0.00	
BVA	15,000.000					
31-JUL-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.12	0.00	

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BVA	610,000.000					
31-JUL-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	5.05	0.00	
BVA	15,000.000					
31-AUG-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.12	0.00	
BVA	610,000.000					
31-AUG-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	5.06	0.00	
BVA	15,000.000					
30-SEP-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.12	0.00	
BVA	610,000.000					
30-SEP-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	4.92	0.00	

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BVA	15,000.000					
31-OCT-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.13	0.00	
BVA	610,000.000					
31-OCT-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	5.10	0.00	
BVA	15,000.000					
30-NOV-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.12	0.00	
BVA	610,000.000					
30-NOV-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	4.96	0.00	
BVA	15,000.000					
31-DEC-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.13	0.00	

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BVA	610,000.000					
31-DEC-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	5.14	0.00	
BVA	21,000.000					
31-MAY-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.11	0.00	
BVA	879,000.000					
31-MAY-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	4.57	0.00	
BVA	21,000.000					
30-JUN-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.47	0.00	
BVA	879,000.000					
30-JUN-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	19.61	0.00	

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BVA	21,000.000					
31-JUL-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23	0.00	0.00	0.49	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	879,000.000					
31-JUL-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23	0.00	0.00	20.35	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	21,000.000					
31-AUG-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23	0.00	0.00	0.49	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	879,000.000					
31-AUG-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23	0.00	0.00	20.45	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	21,000.000					
30-SEP-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23	0.00	0.00	0.48	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					

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BVA	879,000.000					
30-SEP-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	19.88	0.00	
BVA	21,000.000					
31-OCT-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.49	0.00	
BVA	879,000.000					
31-OCT-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	20.64	0.00	
BVA	21,000.000					
30-NOV-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.48	0.00	
BVA	879,000.000					
30-NOV-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	20.07	0.00	

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BVA	21,000.000					
31-DEC-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.50	0.00	
BVA	879,000.000					
31-DEC-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	20.84	0.00	
BVA	5,000.000					
31-JAN-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.22	0.00	
BVA	255,000.000					
31-JAN-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	11.51	0.00	
BVA	5,000.000					
28-FEB-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.20	0.00	

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BVA	255,000.000					
28-FEB-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	10.43	0.00	
BVA	5,000.000					
31-MAR-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.23	0.00	
BVA	255,000.000					
31-MAR-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	11.57	0.00	
BVA	5,000.000					
30-APR-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.22	0.00	
BVA	255,000.000					
30-APR-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	11.23	0.00	

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BVA	5,000.000					
31-MAY-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.23	0.00	
BVA	255,000.000					
31-MAY-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	11.64	0.00	
BVA	5,000.000					
30-JUN-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.22	0.00	
BVA	255,000.000					
30-JUN-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	11.29	0.00	
BVA	5,000.000					
31-JUL-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.23	0.00	

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BVA	255,000.000					
31-JUL-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	11.70	0.00	
BVA	5,000.000					
31-AUG-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.23	0.00	
BVA	255,000.000					
31-AUG-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	11.73	0.00	
BVA	5,000.000					
30-SEP-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.22	0.00	
BVA	255,000.000					
30-SEP-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	11.39	0.00	

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BVA	5,000.000					
31-OCT-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.23	0.00	
BVA	255,000.000					
31-OCT-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	11.80	0.00	
BVA	5,000.000					
30-NOV-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.22	0.00	
BVA	255,000.000					
30-NOV-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	11.45	0.00	
BVA	5,000.000					
31-DEC-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.23	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	255,000.000					
31-DEC-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	11.86	0.00	
BVA	25,000.000					
31-JAN-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.21	0.00	
BVA	950,000.000					
31-JAN-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	8.09	0.00	
BVA	25,000.000					
28-FEB-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	
BVA	950,000.000					
28-FEB-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	7.33	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	25,000.000					
31-MAR-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.21	0.00	
BVA	950,000.000					
31-MAR-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	8.13	0.00	
BVA	25,000.000					
30-APR-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.21	0.00	
BVA	950,000.000					
30-APR-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	7.89	0.00	
BVA	25,000.000					
31-MAY-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.22	0.00	

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BVA	950,000.000					
31-MAY-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	8.17	0.00	
BVA	25,000.000					
30-JUN-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.21	0.00	
BVA	950,000.000					
30-JUN-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	7.93	0.00	
BVA	25,000.000					
31-JUL-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.22	0.00	
BVA	950,000.000					
31-JUL-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	8.21	0.00	

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BVA	25,000.000					
31-AUG-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.22	0.00	
BVA	950,000.000					
31-AUG-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	8.23	0.00	
BVA	25,000.000					
30-SEP-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.21	0.00	
BVA	950,000.000					
30-SEP-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	7.98	0.00	
BVA	25,000.000					
31-OCT-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.22	0.00	

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BVA	950,000.000					
31-OCT-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	8.27	0.00	
BVA	25,000.000					
30-NOV-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.21	0.00	
BVA	950,000.000					
30-NOV-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	8.02	0.00	
BVA	25,000.000					
31-DEC-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.22	0.00	
BVA	950,000.000					
31-DEC-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	8.31	0.00	

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BVA	15,000.000					
31-JAN-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.17-	0.00	
BVA	575,000.000					
31-JAN-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	6.52-	0.00	
BVA	15,000.000					
28-FEB-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.15-	0.00	
BVA	575,000.000					
28-FEB-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	5.91-	0.00	
BVA	15,000.000					
31-MAR-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.17-	0.00	

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BVA	575,000.000					
31-MAR-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	6.57-	0.00	
BVA	15,000.000					
30-APR-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.17-	0.00	
BVA	575,000.000					
30-APR-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	6.38-	0.00	
BVA	15,000.000					
31-MAY-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	0.17-	0.00	
BVA	575,000.000					
31-MAY-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	6.62-	0.00	

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BVA	15,000.000					
30-JUN-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.17-	0.00	
BVA	575,000.000					
30-JUN-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	6.43-	0.00	
BVA	15,000.000					
31-JUL-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.17-	0.00	
BVA	575,000.000					
31-JUL-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	6.67-	0.00	
BVA	15,000.000					
31-AUG-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.17-	0.00	

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BVA	575,000.000					
31-AUG-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	6.70-	0.00	
BVA	15,000.000					
30-SEP-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.17-	0.00	
BVA	575,000.000					
30-SEP-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	6.51-	0.00	
BVA	15,000.000					
31-OCT-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.18-	0.00	
BVA	575,000.000					
31-OCT-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	6.75-	0.00	

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BVA	15,000.000					
30-NOV-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.17-	0.00	
BVA	575,000.000					
30-NOV-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	6.56-	0.00	
BVA	15,000.000					
31-DEC-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.18-	0.00	
BVA	575,000.000					
31-DEC-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	6.80-	0.00	
BVA	30,000.000					
31-JAN-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.99	0.00	

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BVA	1,145,000.000					
31-JAN-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	114.31	0.00	
BVA	30,000.000					
28-FEB-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.71	0.00	
BVA	1,145,000.000					
28-FEB-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	103.54	0.00	
BVA	30,000.000					
31-MAR-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	3.01	0.00	
BVA	1,145,000.000					
31-MAR-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	114.93	0.00	

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BVA	30,000.000					
30-APR-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.92	0.00	
BVA	1,145,000.000					
30-APR-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	111.54	0.00	
BVA	30,000.000					
31-MAY-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	3.03	0.00	
BVA	1,145,000.000					
31-MAY-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	115.57	0.00	
BVA	30,000.000					
30-JUN-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.94	0.00	

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BVA	1,145,000.000					
30-JUN-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	112.16	0.00	
BVA	30,000.000					
31-JUL-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	3.05	0.00	
BVA	1,145,000.000					
31-JUL-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	116.22	0.00	
BVA	30,000.000					
31-AUG-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	3.05	0.00	
BVA	1,145,000.000					
31-AUG-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	116.55	0.00	

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BVA	30,000.000					
30-SEP-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.96	0.00	
BVA	1,145,000.000					
30-SEP-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	113.12	0.00	
BVA	30,000.000					
31-OCT-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	3.07	0.00	
BVA	1,145,000.000					
31-OCT-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	117.21	0.00	
BVA	30,000.000					
30-NOV-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.98	0.00	

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BVA	1,145,000.000					
30-NOV-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	113.75	0.00	
BVA	30,000.000					
31-DEC-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.09	0.00	
BVA	1,145,000.000					
31-DEC-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	117.87	0.00	
BVA	20,000.000					
30-JUN-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.01-	0.00	
BVA	825,000.000					
30-JUN-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	0.48-	0.00	

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BVA	20,000.000					
31-JUL-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.07-	0.00	
BVA	825,000.000					
31-JUL-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	2.99-	0.00	
BVA	20,000.000					
31-AUG-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.07-	0.00	
BVA	825,000.000					
31-AUG-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	3.00-	0.00	
BVA	20,000.000					
30-SEP-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.07-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	825,000.000					
30-SEP-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.92-	0.00	
BVA	20,000.000					
31-OCT-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.07-	0.00	
BVA	825,000.000					
31-OCT-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	3.03-	0.00	
BVA	20,000.000					
30-NOV-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.07-	0.00	
BVA	825,000.000					
30-NOV-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.95-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
BVA	20,000.000					
31-DEC-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.07-	0.00	
BVA	825,000.000					
31-DEC-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	3.06-	0.00	
BVA	15,000.000					
31-JAN-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	9.43-	0.00	
BVA	515,000.000					
31-JAN-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	323.65-	0.00	
BVA	15,000.000					
28-FEB-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	8.54-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	515,000.000					
28-FEB-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	293.16-	0.00	
BVA	15,000.000					
31-MAR-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	9.48-	0.00	
BVA	515,000.000					
31-MAR-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	325.40-	0.00	
BVA	15,000.000					
30-APR-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	9.20-	0.00	
BVA	515,000.000					
30-APR-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	315.80-	0.00	

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BVA	15,000.000					
31-MAY-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	9.53-	0.00	
BVA	515,000.000					
31-MAY-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	327.22-	0.00	
BVA	15,000.000					
30-JUN-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	9.25-	0.00	
BVA	515,000.000					
30-JUN-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	317.56-	0.00	
BVA	15,000.000					
31-JUL-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	9.58-	0.00	

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BVA	515,000.000					
31-JUL-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	329.05-	0.00	
BVA	15,000.000					
31-AUG-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	9.61-	0.00	
BVA	515,000.000					
31-AUG-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	329.98-	0.00	
BVA	15,000.000					
30-SEP-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	9.33-	0.00	
BVA	515,000.000					
30-SEP-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	320.24-	0.00	

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BVA	15,000.000					
31-OCT-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	9.66-	0.00	
BVA	515,000.000					
31-OCT-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	331.82-	0.00	
BVA	15,000.000					
30-NOV-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	9.38-	0.00	
BVA	515,000.000					
30-NOV-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	322.03-	0.00	
BVA	15,000.000					
31-DEC-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	9.72-	0.00	

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BVA	515,000.000					
31-DEC-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	333.68-	0.00	
BVA	15,000.000					
31-JAN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.94	0.00	
BVA	20,000.000					
31-JAN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	23.58-	0.00	
BVA	515,000.000					
31-JAN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	32.35	0.00	
BVA	855,000.000					
31-JAN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	1,008.05-	0.00	

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BVA	15,000.000					
28-FEB-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.85	0.00	
BVA	20,000.000					
28-FEB-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	21.34-	0.00	
BVA	515,000.000					
28-FEB-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	29.32	0.00	
BVA	855,000.000					
28-FEB-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	912.37-	0.00	
BVA	15,000.000					
31-MAR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.95	0.00	

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BVA	20,000.000					
31-MAR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	23.67-	0.00	
BVA	515,000.000					
31-MAR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	32.56	0.00	
BVA	855,000.000					
31-MAR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	1,012.00-	0.00	
BVA	15,000.000					
30-APR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.92	0.00	
BVA	20,000.000					
30-APR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	22.96-	0.00	

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BVA	515,000.000					
30-APR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	31.62	0.00	
BVA	855,000.000					
30-APR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	981.37-	0.00	
BVA	15,000.000					
31-MAY-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.95	0.00	
BVA	20,000.000					
31-MAY-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	23.77-	0.00	
BVA	515,000.000					
31-MAY-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	32.79	0.00	

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BVA	855,000.000					
31-MAY-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	1,016.10-	0.00	
BVA	15,000.000					
30-JUN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.93	0.00	
BVA	20,000.000					
30-JUN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	23.05-	0.00	
BVA	515,000.000					
30-JUN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	31.84	0.00	
BVA	855,000.000					
30-JUN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	985.35-	0.00	

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BVA	15,000.000					
31-JUL-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18	0.00	0.00	0.96	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-FERC-FI					
BVA	20,000.000					
31-JUL-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18	0.00	0.00	23.86-	0.00	
	AMORTIZATION EXPENSE					
	JULY 2023					
	PLANT-FERC-FI					
BVA	515,000.000					
31-JUL-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18	0.00	0.00	33.01	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	855,000.000					
31-JUL-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18	0.00	0.00	1,020.22-	0.00	
	AMORTIZATION EXPENSE					
	JULY 2023					
	PLANT-MO-FI					
BVA	15,000.000					
31-AUG-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18	0.00	0.00	0.96	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-FERC-FI					

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BVA	20,000.000					
31-AUG-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	23.91-	0.00	
BVA	515,000.000					
31-AUG-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	33.13	0.00	
BVA	855,000.000					
31-AUG-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	1,022.32-	0.00	
BVA	15,000.000					
30-SEP-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.94	0.00	
BVA	20,000.000					
30-SEP-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	23.19-	0.00	

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BVA	515,000.000					
30-SEP-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	32.17	0.00	
BVA	855,000.000					
30-SEP-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	991.38-	0.00	
BVA	15,000.000					
31-OCT-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.97	0.00	
BVA	20,000.000					
31-OCT-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	24.01-	0.00	
BVA	515,000.000					
31-OCT-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	33.35	0.00	

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BVA	855,000.000					
31-OCT-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1,026.47-	0.00	
BVA	15,000.000					
30-NOV-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.94	0.00	
BVA	20,000.000					
30-NOV-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	23.28-	0.00	
BVA	515,000.000					
30-NOV-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	32.39	0.00	
BVA	855,000.000					
30-NOV-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	995.40-	0.00	

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BVA	15,000.000					
31-DEC-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.98	0.00	
BVA	20,000.000					
31-DEC-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	24.11-	0.00	
BVA	515,000.000					
31-DEC-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	33.58	0.00	
BVA	855,000.000					
31-DEC-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,030.63-	0.00	
BVA	5,000.000					
31-JAN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.53-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	5,000.000					
31-JAN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.42-	0.00	
BVA	240,000.000					
31-JAN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	121.40-	0.00	
BVA	235,000.000					
31-JAN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	19.92-	0.00	
BVA	5,000.000					
28-FEB-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.29-	0.00	
BVA	5,000.000					
28-FEB-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.38-	0.00	

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BVA	240,000.000					
28-FEB-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	109.99-	0.00	
BVA	235,000.000					
28-FEB-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	18.06-	0.00	
BVA	5,000.000					
31-MAR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.54-	0.00	
BVA	5,000.000					
31-MAR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.43-	0.00	
BVA	240,000.000					
31-MAR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	122.10-	0.00	

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BVA	235,000.000					
31-MAR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	20.07-	0.00	
BVA	5,000.000					
30-APR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.47-	0.00	
BVA	5,000.000					
30-APR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.41-	0.00	
BVA	240,000.000					
30-APR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	118.52-	0.00	
BVA	235,000.000					
30-APR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	19.50-	0.00	

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BVA	5,000.000					
31-MAY-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	2.56-	0.00	
BVA	5,000.000					
31-MAY-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	0.43-	0.00	
BVA	240,000.000					
31-MAY-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	122.83-	0.00	
BVA	235,000.000					
31-MAY-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	20.23-	0.00	
BVA	5,000.000					
30-JUN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.48-	0.00	

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BVA	5,000.000					
30-JUN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.42-	0.00	
BVA	240,000.000					
30-JUN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	119.23-	0.00	
BVA	235,000.000					
30-JUN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	19.65-	0.00	
BVA	5,000.000					
31-JUL-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	2.57-	0.00	
BVA	5,000.000					
31-JUL-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.43-	0.00	

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BVA	240,000.000					
31-JUL-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	123.57-	0.00	
BVA	235,000.000					
31-JUL-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	20.38-	0.00	
BVA	5,000.000					
31-AUG-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.58-	0.00	
BVA	5,000.000					
31-AUG-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.44-	0.00	
BVA	240,000.000					
31-AUG-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	123.94-	0.00	

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BVA	235,000.000					
31-AUG-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	20.46-	0.00	
BVA	5,000.000					
30-SEP-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.51-	0.00	
BVA	5,000.000					
30-SEP-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.42-	0.00	
BVA	240,000.000					
30-SEP-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	120.31-	0.00	
BVA	235,000.000					
30-SEP-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	19.88-	0.00	

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BVA	5,000.000					
31-OCT-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.60-	0.00	
BVA	5,000.000					
31-OCT-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.44-	0.00	
BVA	240,000.000					
31-OCT-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	124.68-	0.00	
BVA	235,000.000					
31-OCT-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	20.62-	0.00	
BVA	5,000.000					
30-NOV-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.52-	0.00	

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BVA	5,000.000					
30-NOV-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.43-	0.00	
BVA	240,000.000					
30-NOV-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	121.03-	0.00	
BVA	235,000.000					
30-NOV-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	20.03-	0.00	
BVA	5,000.000					
31-DEC-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.61-	0.00	
BVA	5,000.000					
31-DEC-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.44-	0.00	

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BVA	240,000.000					
31-DEC-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	125.43-	0.00	
BVA	235,000.000					
31-DEC-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	20.78-	0.00	
BVA	15,000.000					
31-JAN-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.84	0.00	
BVA	550,000.000					
31-JAN-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	30.64	0.00	
BVA	15,000.000					
28-FEB-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.76	0.00	

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BVA	550,000.000					
28-FEB-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	27.76	0.00	
BVA	15,000.000					
31-MAR-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.84	0.00	
BVA	550,000.000					
31-MAR-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	30.83	0.00	
BVA	15,000.000					
30-APR-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.82	0.00	
BVA	550,000.000					
30-APR-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	29.94	0.00	

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BVA	15,000.000					
31-MAY-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.85	0.00	
BVA	550,000.000					
31-MAY-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	31.04	0.00	
BVA	15,000.000					
30-JUN-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.82	0.00	
BVA	550,000.000					
30-JUN-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	30.14	0.00	
BVA	15,000.000					
31-JUL-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.85	0.00	

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BVA	550,000.000					
31-JUL-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	31.25	0.00	
BVA	15,000.000					
31-AUG-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.86	0.00	
BVA	550,000.000					
31-AUG-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	31.35	0.00	
BVA	15,000.000					
30-SEP-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.83	0.00	
BVA	550,000.000					
30-SEP-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	30.44	0.00	

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BVA	15,000.000					
31-OCT-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.86	0.00	
BVA	550,000.000					
31-OCT-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	31.56	0.00	
BVA	15,000.000					
30-NOV-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.84	0.00	
BVA	550,000.000					
30-NOV-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	30.65	0.00	
BVA	15,000.000					
31-DEC-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.87	0.00	

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BVA	550,000.000					
31-DEC-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	31.77	0.00	
BVA	10,000.000					
31-JAN-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	455,000.000					
31-JAN-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.28	0.00	
BVA	10,000.000					
28-FEB-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	455,000.000					
28-FEB-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.07	0.00	

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BVA	10,000.000					
31-MAR-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	455,000.000					
31-MAR-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.29	0.00	
BVA	10,000.000					
30-APR-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	455,000.000					
30-APR-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.23	0.00	
BVA	10,000.000					
31-MAY-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	455,000.000					
31-MAY-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.31	0.00	
BVA	10,000.000					
30-JUN-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	455,000.000					
30-JUN-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.24	0.00	
BVA	10,000.000					
31-JUL-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	455,000.000					
31-JUL-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.32	0.00	

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BVA	10,000.000					
29-AUG-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	455,000.000					
29-AUG-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.25	0.00	
BVA	5,000.000					
31-JAN-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.10	0.00	
BVA	240,000.000					
31-JAN-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	4.86	0.00	
BVA	5,000.000					
28-FEB-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.09	0.00	

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BVA	240,000.000					
28-FEB-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4.40	0.00	
BVA	5,000.000					
31-MAR-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.10	0.00	
BVA	240,000.000					
31-MAR-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	4.88	0.00	
BVA	5,000.000					
30-APR-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.10	0.00	
BVA	240,000.000					
30-APR-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	4.73	0.00	

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BVA	5,000.000					
31-MAY-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.10	0.00	
BVA	240,000.000					
31-MAY-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	4.90	0.00	
BVA	5,000.000					
30-JUN-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.10	0.00	
BVA	240,000.000					
30-JUN-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	4.75	0.00	
BVA	5,000.000					
31-JUL-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.10	0.00	

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BVA	240,000.000					
31-JUL-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	4.91	0.00	
BVA	5,000.000					
31-AUG-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.10	0.00	
BVA	240,000.000					
31-AUG-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	4.92	0.00	
BVA	5,000.000					
30-SEP-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.10	0.00	
BVA	240,000.000					
30-SEP-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	4.77	0.00	

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BVA	5,000.000					
31-OCT-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.10	0.00	
BVA	240,000.000					
31-OCT-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	4.94	0.00	
BVA	5,000.000					
30-NOV-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.10	0.00	
BVA	240,000.000					
30-NOV-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	4.79	0.00	
BVA	5,000.000					
31-DEC-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.10	0.00	

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BVA	240,000.000					
31-DEC-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	4.96	0.00	
BVA	10,000.000					
31-JAN-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.58	0.00	
BVA	380,000.000					
31-JAN-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	21.89	0.00	
BVA	10,000.000					
28-FEB-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.52	0.00	
BVA	380,000.000					
28-FEB-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	19.80	0.00	

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BVA	10,000.000					
31-MAR-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.58	0.00	
BVA	380,000.000					
31-MAR-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	21.95	0.00	
BVA	10,000.000					
30-APR-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.56	0.00	
BVA	380,000.000					
30-APR-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	21.27	0.00	
BVA	10,000.000					
31-MAY-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.58	0.00	

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BVA	380,000.000					
31-MAY-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	22.01	0.00	
BVA	10,000.000					
30-JUN-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.56	0.00	
BVA	380,000.000					
30-JUN-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	21.33	0.00	
BVA	10,000.000					
31-JUL-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.58	0.00	
BVA	380,000.000					
31-JUL-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	22.08	0.00	

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BVA	10,000.000					
31-AUG-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.58	0.00	
BVA	380,000.000					
31-AUG-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	22.11	0.00	
BVA	10,000.000					
30-SEP-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.56	0.00	
BVA	380,000.000					
30-SEP-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	21.43	0.00	
BVA	10,000.000					
31-OCT-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.58	0.00	

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BVA	380,000.000					
31-OCT-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	22.17	0.00	
BVA	10,000.000					
30-NOV-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.57	0.00	
BVA	380,000.000					
30-NOV-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	21.49	0.00	
BVA	10,000.000					
31-DEC-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.59	0.00	
BVA	380,000.000					
31-DEC-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	22.24	0.00	

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BVA	15,000.000					
31-JAN-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.35	0.00	
BVA	580,000.000					
31-JAN-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	13.72	0.00	
BVA	15,000.000					
28-FEB-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.32	0.00	
BVA	580,000.000					
28-FEB-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	12.41	0.00	
BVA	15,000.000					
31-MAR-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.36	0.00	

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BVA	580,000.000					
31-MAR-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	13.75	0.00	
BVA	15,000.000					
30-APR-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.34	0.00	
BVA	580,000.000					
30-APR-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	13.32	0.00	
BVA	15,000.000					
31-MAY-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.36	0.00	
BVA	580,000.000					
31-MAY-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	13.78	0.00	

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BVA	15,000.000					
30-JUN-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.35	0.00	
BVA	580,000.000					
30-JUN-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	13.35	0.00	
BVA	15,000.000					
31-JUL-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.36	0.00	
BVA	580,000.000					
31-JUL-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	13.81	0.00	
BVA	15,000.000					
31-AUG-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.36	0.00	

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BVA	580,000.000					
31-AUG-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	13.83	0.00	
BVA	15,000.000					
30-SEP-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.35	0.00	
BVA	580,000.000					
30-SEP-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	13.40	0.00	
BVA	15,000.000					
31-OCT-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.36	0.00	
BVA	580,000.000					
31-OCT-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	13.86	0.00	

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BVA	15,000.000					
30-NOV-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.35	0.00	
BVA	580,000.000					
30-NOV-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	13.43	0.00	
BVA	15,000.000					
31-DEC-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.36	0.00	
BVA	580,000.000					
31-DEC-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	13.90	0.00	
BVA	15,000.000					
31-JAN-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	17.54-	0.00	

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BVA	640,000.000					
31-JAN-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	748.53-	0.00	
BVA	15,000.000					
28-FEB-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	15.88-	0.00	
BVA	640,000.000					
28-FEB-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	677.45-	0.00	
BVA	15,000.000					
31-MAR-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	17.61-	0.00	
BVA	640,000.000					
31-MAR-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	751.40-	0.00	

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BVA	15,000.000					
30-APR-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	17.08-	0.00	
BVA	640,000.000					
30-APR-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	728.62-	0.00	
BVA	15,000.000					
31-MAY-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	17.68-	0.00	
BVA	640,000.000					
31-MAY-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	754.37-	0.00	
BVA	15,000.000					
30-JUN-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	17.14-	0.00	

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BVA	640,000.000					
30-JUN-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	731.51-	0.00	
BVA	15,000.000					
31-JUL-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	17.75-	0.00	
BVA	640,000.000					
31-JUL-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	757.36-	0.00	
BVA	15,000.000					
31-AUG-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	17.79-	0.00	
BVA	640,000.000					
31-AUG-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	758.88-	0.00	

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BVA	15,000.000					
30-SEP-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	17.25-	0.00	
BVA	640,000.000					
30-SEP-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	735.88-	0.00	
BVA	15,000.000					
31-OCT-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	17.86-	0.00	
BVA	640,000.000					
31-OCT-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	761.88-	0.00	
BVA	15,000.000					
30-NOV-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	17.32-	0.00	

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BVA	640,000.000					
30-NOV-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	738.79-	0.00	
BVA	15,000.000					
31-DEC-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	17.93-	0.00	
BVA	640,000.000					
31-DEC-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	764.90-	0.00	
BVA	15,000.000					
31-JAN-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	575,000.000					
31-JAN-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.91	0.00	

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BVA	15,000.000					
28-FEB-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	575,000.000					
28-FEB-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.73	0.00	
BVA	15,000.000					
31-MAR-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	575,000.000					
31-MAR-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.92	0.00	
BVA	15,000.000					
30-APR-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	

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BVA	575,000.000					
30-APR-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.86	0.00	
BVA	15,000.000					
31-MAY-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	575,000.000					
31-MAY-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.93	0.00	
BVA	15,000.000					
30-JUN-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	575,000.000					
30-JUN-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.87	0.00	

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BVA	15,000.000					
31-JUL-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	575,000.000					
31-JUL-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.94	0.00	
BVA	15,000.000					
31-AUG-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	575,000.000					
31-AUG-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.94	0.00	
BVA	15,000.000					
30-SEP-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	

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BVA	575,000.000					
30-SEP-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.89	0.00	
BVA	15,000.000					
31-OCT-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	575,000.000					
31-OCT-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.95	0.00	
BVA	15,000.000					
30-NOV-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	575,000.000					
30-NOV-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.90	0.00	

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BVA	15,000.000					
31-DEC-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	575,000.000					
31-DEC-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.96	0.00	
BVA	24,000.000					
31-JAN-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	969,000.000					
31-JAN-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.19	0.00	
BVA	24,000.000					
28-FEB-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	

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BVA	969,000.000					
28-FEB-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.98	0.00	
BVA	24,000.000					
31-MAR-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	969,000.000					
31-MAR-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.20	0.00	
BVA	24,000.000					
30-APR-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	969,000.000					
30-APR-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.14	0.00	

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BVA	24,000.000					
31-MAY-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	969,000.000					
31-MAY-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.22	0.00	
BVA	24,000.000					
30-JUN-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	969,000.000					
30-JUN-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.16	0.00	
BVA	24,000.000					
31-JUL-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	

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BVA	969,000.000					
31-JUL-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.24	0.00	
BVA	24,000.000					
31-AUG-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	969,000.000					
31-AUG-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.25	0.00	
BVA	24,000.000					
30-SEP-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	969,000.000					
30-SEP-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.19	0.00	

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BVA	24,000.000					
31-OCT-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	969,000.000					
31-OCT-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.27	0.00	
BVA	24,000.000					
30-NOV-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	969,000.000					
30-NOV-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.20	0.00	
BVA	24,000.000					
31-DEC-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	

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BVA	969,000.000					
31-DEC-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.29	0.00	
BVA	20,000.000					
31-JAN-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.29	0.00	
BVA	20,000.000					
28-FEB-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.26	0.00	
BVA	20,000.000					
31-MAR-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.29	0.00	
BVA	20,000.000					
30-APR-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.28	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	20,000.000					
31-MAY-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.29	0.00	
BVA	20,000.000					
30-JUN-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.28	0.00	
BVA	20,000.000					
31-JUL-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.29	0.00	
BVA	20,000.000					
31-AUG-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.29	0.00	
BVA	20,000.000					
30-SEP-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.28	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	20,000.000					
31-OCT-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.29	0.00	
BVA	20,000.000					
30-NOV-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.28	0.00	
BVA	20,000.000					
31-DEC-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.29	0.00	
BVA	10,000.000					
31-JAN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	11.18-	0.00	
BVA	25,000.000					
31-JAN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	19.45-	0.00	

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BVA	300,000.000					
31-JAN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	335.50-	0.00	
BVA	1,060,000.000					
31-JAN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	824.75-	0.00	
BVA	10,000.000					
28-FEB-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	10.12-	0.00	
BVA	25,000.000					
28-FEB-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	17.60-	0.00	
BVA	300,000.000					
28-FEB-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	303.51-	0.00	

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BVA	1,060,000.000					
28-FEB-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	746.37-	0.00	
BVA	10,000.000					
31-MAR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	11.22-	0.00	
BVA	25,000.000					
31-MAR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	19.52-	0.00	
BVA	300,000.000					
31-MAR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	336.50-	0.00	
BVA	1,060,000.000					
31-MAR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	827.77-	0.00	

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BVA	10,000.000					
30-APR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	10.87-	0.00	
BVA	25,000.000					
30-APR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	18.93-	0.00	
BVA	300,000.000					
30-APR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	326.16-	0.00	
BVA	1,060,000.000					
30-APR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	802.61-	0.00	
BVA	10,000.000					
31-MAY-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	11.25-	0.00	

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BVA	25,000.000					
31-MAY-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17	0.00	0.00	19.60-	0.00	
	AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI					
BVA	300,000.000					
31-MAY-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17	0.00	0.00	337.54-	0.00	
	AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI					
BVA	1,060,000.000					
31-MAY-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17	0.00	0.00	830.90-	0.00	
	AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI					
BVA	10,000.000					
30-JUN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17	0.00	0.00	10.91-	0.00	
	AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI					
BVA	25,000.000					
30-JUN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17	0.00	0.00	19.00-	0.00	
	AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI					

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BVA	300,000.000					
30-JUN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17	0.00	0.00	327.16-	0.00	
	AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI					
BVA	1,060,000.000					
30-JUN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17	0.00	0.00	805.64-	0.00	
	AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI					
BVA	10,000.000					
31-JUL-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17	0.00	0.00	11.29-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI					
BVA	25,000.000					
31-JUL-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17	0.00	0.00	19.67-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI					
BVA	300,000.000					
31-JUL-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17	0.00	0.00	338.58-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI					

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BVA	1,060,000.000					
31-JUL-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17	0.00	0.00	834.04-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI					
BVA	10,000.000					
31-AUG-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17	0.00	0.00	11.30-	0.00	
	AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI					
BVA	25,000.000					
31-AUG-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17	0.00	0.00	19.71-	0.00	
	AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI					
BVA	300,000.000					
31-AUG-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17	0.00	0.00	339.11-	0.00	
	AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI					
BVA	1,060,000.000					
31-AUG-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17	0.00	0.00	835.64-	0.00	
	AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI					

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BVA	10,000.000					
30-SEP-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	10.96-	0.00	
BVA	25,000.000					
30-SEP-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	19.11-	0.00	
BVA	300,000.000					
30-SEP-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	328.69-	0.00	
BVA	1,060,000.000					
30-SEP-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	810.24-	0.00	
BVA	10,000.000					
31-OCT-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	11.34-	0.00	

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BVA	25,000.000					
31-OCT-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	19.78-	0.00	
BVA	300,000.000					
31-OCT-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	340.16-	0.00	
BVA	1,060,000.000					
31-OCT-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	838.80-	0.00	
BVA	10,000.000					
30-NOV-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	10.99-	0.00	
BVA	25,000.000					
30-NOV-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	19.18-	0.00	

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BVA	300,000.000					
30-NOV-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	329.70-	0.00	
BVA	1,060,000.000					
30-NOV-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	813.30-	0.00	
BVA	10,000.000					
31-DEC-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	11.37-	0.00	
BVA	25,000.000					
31-DEC-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	19.86-	0.00	
BVA	300,000.000					
31-DEC-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	341.21-	0.00	

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BVA	1,060,000.000					
31-DEC-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	841.98-	0.00	
BVA	600,000.000					
31-JAN-23	BANCO SANTANDER SA 3.125% 02/23/2023 DD 10/23/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	194.61-	0.00	
BVA	600,000.000					
23-FEB-23	BANCO SANTANDER SA 3.125% 02/23/2023 DD 10/23/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	81.45-	0.00	
BVA	15,000.000					
31-JAN-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.51-	0.00	
BVA	480,000.000					
31-JAN-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	48.20-	0.00	

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BVA	15,000.000					
28-FEB-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.36-	0.00	
BVA	480,000.000					
28-FEB-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	43.68-	0.00	
BVA	15,000.000					
31-MAR-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.52-	0.00	
BVA	480,000.000					
31-MAR-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	48.50-	0.00	
BVA	15,000.000					
30-APR-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.47-	0.00	

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BVA	480,000.000					
30-APR-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	47.09-	0.00	
BVA	15,000.000					
31-MAY-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	1.53-	0.00	
BVA	480,000.000					
31-MAY-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	48.82-	0.00	
BVA	15,000.000					
30-JUN-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.48-	0.00	
BVA	480,000.000					
30-JUN-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	47.40-	0.00	

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BVA	15,000.000					
31-JUL-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	1.54-	0.00	
BVA	480,000.000					
31-JUL-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	49.13-	0.00	
BVA	15,000.000					
29-AUG-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.49-	0.00	
BVA	480,000.000					
29-AUG-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	47.71-	0.00	
BVA	30,000.000					
31-JAN-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	3.73-	0.00	

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BVA	960,000.000					
31-JAN-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	119.25-	0.00	
BVA	30,000.000					
28-FEB-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	3.38-	0.00	
BVA	960,000.000					
28-FEB-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	108.02-	0.00	
BVA	30,000.000					
31-MAR-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	3.75-	0.00	
BVA	960,000.000					
31-MAR-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	119.90-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30,000.000					
30-APR-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	3.64-	0.00	
BVA	960,000.000					
30-APR-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	116.36-	0.00	
BVA	30,000.000					
31-MAY-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	3.77-	0.00	
BVA	960,000.000					
31-MAY-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	120.57-	0.00	
BVA	30,000.000					
30-JUN-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	3.66-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	960,000.000					
30-JUN-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	117.01-	0.00	
BVA	960,000.000					
05-JUL-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	23.47-	0.00	
BVA	30,000.000					
05-JUL-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.73-	0.00	
BVA	20,000.000					
31-AUG-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.76	0.00	
BVA	730,000.000					
31-AUG-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	27.90	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	20,000.000					
30-SEP-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	22.93	0.00	
BVA	730,000.000					
30-SEP-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	837.11	0.00	
BVA	20,000.000					
31-OCT-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	23.80	0.00	
BVA	730,000.000					
31-OCT-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	868.75	0.00	
BVA	20,000.000					
30-NOV-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	23.14	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	730,000.000					
30-NOV-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	844.48	0.00	
BVA	20,000.000					
31-DEC-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	24.01	0.00	
BVA	730,000.000					
31-DEC-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	876.40	0.00	
BVA	10,000.000					
31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.48	0.00	
BVA	5,000.000					
31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,000.000					
31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.55	0.00	
BVA	55,000.000					
31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	87.58-	0.00	
BVA	460,000.000					
31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	22.22	0.00	
BVA	110,000.000					
31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	3.76	0.00	
BVA	375,000.000					
31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	58.24	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	2,115,000.000					
31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	3,367.74-	0.00	
BVA	10,000.000					
28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.44	0.00	
BVA	5,000.000					
28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	
BVA	10,000.000					
28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.41	0.00	
BVA	460,000.000					
28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	20.13	0.00	

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BVA	55,000.000					
28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	79.23-	0.00	
BVA	110,000.000					
28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	3.40	0.00	
BVA	375,000.000					
28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	52.79	0.00	
BVA	2,115,000.000					
28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	3,046.65-	0.00	
BVA	10,000.000					
31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.49	0.00	

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BVA	5,000.000					
31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	10,000.000					
31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.56	0.00	
BVA	460,000.000					
31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	22.36	0.00	
BVA	55,000.000					
31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	87.84-	0.00	
BVA	110,000.000					
31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	3.78	0.00	

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BVA	375,000.000					
31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	58.64	0.00	
BVA	2,115,000.000					
31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	3,377.91-	0.00	
BVA	10,000.000					
30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.47	0.00	
BVA	5,000.000					
30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	460,000.000					
30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	21.71	0.00	

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BVA	10,000.000					
30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.52	0.00	
BVA	110,000.000					
30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	3.67	0.00	
BVA	55,000.000					
30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	85.14-	0.00	
BVA	375,000.000					
30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	56.95	0.00	
BVA	2,115,000.000					
30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	3,274.13-	0.00	

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BVA	10,000.000					
31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.49	0.00	
BVA	5,000.000					
31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	10,000.000					
31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	1.57	0.00	
BVA	460,000.000					
31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	22.51	0.00	
BVA	55,000.000					
31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	88.12-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	110,000.000					
31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	3.81	0.00	
BVA	375,000.000					
31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	59.05	0.00	
BVA	2,115,000.000					
31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	3,388.46-	0.00	
BVA	10,000.000					
30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.48	0.00	
BVA	5,000.000					
30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	

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BVA	460,000.000					
30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	21.86	0.00	
BVA	10,000.000					
30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.53	0.00	
BVA	110,000.000					
30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	3.70	0.00	
BVA	55,000.000					
30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	85.41-	0.00	
BVA	375,000.000					
30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	57.35	0.00	

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BVA	2,115,000.000					
30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	3,284.36-	0.00	
BVA	10,000.000					
31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.49	0.00	
BVA	5,000.000					
31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	460,000.000					
31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	22.66	0.00	
BVA	10,000.000					
31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	1.59	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	110,000.000					
31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	3.83	0.00	
BVA	55,000.000					
31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	88.39-	0.00	
BVA	375,000.000					
31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	59.47	0.00	
BVA	2,115,000.000					
31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	3,399.04-	0.00	
BVA	10,000.000					
31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.49	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	5,000.000					
31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	460,000.000					
31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	22.74	0.00	
BVA	10,000.000					
31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.59	0.00	
BVA	110,000.000					
31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	3.84	0.00	
BVA	55,000.000					
31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	88.53-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	375,000.000					
31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	59.68	0.00	
BVA	2,115,000.000					
31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	3,404.43-	0.00	
BVA	10,000.000					
30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.48	0.00	
BVA	5,000.000					
30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	460,000.000					
30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	22.08	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,000.000					
30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.55	0.00	
BVA	110,000.000					
30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	3.73	0.00	
BVA	55,000.000					
30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	85.81-	0.00	
BVA	375,000.000					
30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	57.96	0.00	
BVA	2,115,000.000					
30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	3,299.84-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,000.000					
31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.50	0.00	
BVA	5,000.000					
31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	460,000.000					
31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	22.90	0.00	
BVA	10,000.000					
31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.60	0.00	
BVA	110,000.000					
31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	3.87	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	55,000.000					
31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	88.81-	0.00	
BVA	375,000.000					
31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	60.10	0.00	
BVA	2,115,000.000					
31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	3,415.07-	0.00	
BVA	10,000.000					
30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.48	0.00	
BVA	5,000.000					
30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	460,000.000					
30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	22.23	0.00	
BVA	10,000.000					
30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.56	0.00	
BVA	110,000.000					
30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	3.76	0.00	
BVA	55,000.000					
30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	86.08-	0.00	
BVA	375,000.000					
30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	58.37	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (ORIGINAL SHARES/PAR VALUE) (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	2,115,000.000					
30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	3,310.14-	0.00	
BVA	10,000.000					
31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.50	0.00	
BVA	5,000.000					
31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	460,000.000					
31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	23.05	0.00	
BVA	10,000.000					
31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.61	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	110,000.000					
31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	3.90	0.00	
BVA	55,000.000					
31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	89.09-	0.00	
BVA	375,000.000					
31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	60.52	0.00	
BVA	2,115,000.000					
31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	3,425.73-	0.00	
BVA	10,000.000					
31-JAN-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.96	0.00	

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BVA	330,000.000					
31-JAN-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	64.78	0.00	
BVA	10,000.000					
28-FEB-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.69	0.00	
BVA	330,000.000					
28-FEB-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	55.69	0.00	
BVA	10,000.000					
31-MAR-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.03	0.00	
BVA	330,000.000					
31-MAR-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	66.99	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,000.000					
30-APR-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.97	0.00	
BVA	330,000.000					
30-APR-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	64.91	0.00	
BVA	10,000.000					
31-MAY-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	2.04	0.00	
BVA	330,000.000					
31-MAY-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	67.15	0.00	
BVA	10,000.000					
30-JUN-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.97	0.00	

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BVA	330,000.000					
30-JUN-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	65.07	0.00	
BVA	10,000.000					
31-JUL-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	2.04	0.00	
BVA	330,000.000					
31-JUL-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	67.31	0.00	
BVA	10,000.000					
31-AUG-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.04	0.00	
BVA	330,000.000					
31-AUG-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	67.40	0.00	

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BVA	10,000.000					
30-SEP-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.98	0.00	
BVA	330,000.000					
30-SEP-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	65.30	0.00	
BVA	10,000.000					
31-OCT-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.05	0.00	
BVA	330,000.000					
31-OCT-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	67.56	0.00	
BVA	10,000.000					
30-NOV-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.98	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	330,000.000					
30-NOV-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	65.46	0.00	
BVA	10,000.000					
31-DEC-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.05	0.00	
BVA	330,000.000					
31-DEC-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	67.72	0.00	
BVA	60,000.000					
31-JUL-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	3.81	0.00	
BVA	2,500,000.000					
31-JUL-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	158.64	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (ORIGINAL SHARES/PAR VALUE) (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	60,000.000					
31-AUG-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	4.74	0.00	
BVA	2,500,000.000					
31-AUG-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	197.45	0.00	
BVA	60,000.000					
30-SEP-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.61	0.00	
BVA	2,500,000.000					
30-SEP-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	191.97	0.00	
BVA	60,000.000					
31-OCT-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	4.81	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	2,500,000.000					
31-OCT-23	BANK OF AMERICA CORP	0.00	0.00	200.33	0.00	
	VAR RT 04/25/2034 DD 04/25/23					
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					
BVA	60,000.000					
30-NOV-23	BANK OF AMERICA CORP	0.00	0.00	4.67	0.00	
	VAR RT 04/25/2034 DD 04/25/23					
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-FERC-FI					
BVA	2,500,000.000					
30-NOV-23	BANK OF AMERICA CORP	0.00	0.00	194.77	0.00	
	VAR RT 04/25/2034 DD 04/25/23					
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-MO-FI					
BVA	60,000.000					
31-DEC-23	BANK OF AMERICA CORP	0.00	0.00	4.85	0.00	
	VAR RT 04/25/2034 DD 04/25/23					
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-FERC-FI					
BVA	2,500,000.000					
31-DEC-23	BANK OF AMERICA CORP	0.00	0.00	202.16	0.00	
	VAR RT 04/25/2034 DD 04/25/23					
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-MO-FI					

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BVA	1,165,000.000					
30-NOV-23	BAYER US FINANCE LLC 144A 6.375% 11/21/2030 DD 11/21/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	15.97	0.00	
BVA	1,165,000.000					
31-DEC-23	BAYER US FINANCE LLC 144A 6.375% 11/21/2030 DD 11/21/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	49.59	0.00	
BVA	20,000.000					
31-JAN-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	9.08	0.00	
BVA	855,000.000					
31-JAN-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	388.17	0.00	
BVA	20,000.000					
28-FEB-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	8.23	0.00	

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BVA	855,000.000					
28-FEB-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16	0.00	0.00	351.72	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	20,000.000					
31-MAR-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16	0.00	0.00	9.13	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	855,000.000					
31-MAR-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16	0.00	0.00	390.52	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	20,000.000					
30-APR-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16	0.00	0.00	8.87	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	855,000.000					
30-APR-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16	0.00	0.00	379.11	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					

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BVA	20,000.000					
31-MAY-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	9.19	0.00	
BVA	855,000.000					
31-MAY-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	392.95	0.00	
BVA	20,000.000					
30-JUN-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	8.92	0.00	
BVA	855,000.000					
30-JUN-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	381.48	0.00	
BVA	20,000.000					
31-JUL-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	9.25	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	855,000.000					
31-JUL-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16	0.00	0.00	395.40	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	20,000.000					
31-AUG-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16	0.00	0.00	9.28	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	855,000.000					
31-AUG-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16	0.00	0.00	396.65	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	20,000.000					
30-SEP-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16	0.00	0.00	9.01	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	855,000.000					
30-SEP-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16	0.00	0.00	385.07	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

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BVA	20,000.000					
31-OCT-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	9.34	0.00	
BVA	855,000.000					
31-OCT-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	399.13	0.00	
BVA	20,000.000					
30-NOV-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	9.06	0.00	
BVA	855,000.000					
30-NOV-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	387.48	0.00	
BVA	20,000.000					
31-DEC-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	9.39	0.00	

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BVA	855,000.000					
31-DEC-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	401.62	0.00	
BVA	35,000.000					
31-JAN-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.68	0.00	
BVA	1,270,000.000					
31-JAN-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	24.83	0.00	
BVA	35,000.000					
28-FEB-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.62	0.00	
BVA	1,270,000.000					
28-FEB-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	22.50	0.00	

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BVA	35,000.000					
31-MAR-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.69	0.00	
BVA	1,270,000.000					
31-MAR-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	24.98	0.00	
BVA	35,000.000					
30-APR-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.67	0.00	
BVA	1,270,000.000					
30-APR-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	24.25	0.00	
BVA	35,000.000					
31-MAY-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.69	0.00	

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BVA	1,270,000.000					
31-MAY-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	25.14	0.00	
BVA	35,000.000					
30-JUN-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.67	0.00	
BVA	1,270,000.000					
30-JUN-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	24.40	0.00	
BVA	35,000.000					
31-JUL-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.70	0.00	
BVA	1,270,000.000					
31-JUL-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	25.29	0.00	

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BVA	35,000.000					
31-AUG-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.70	0.00	
BVA	1,270,000.000					
31-AUG-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	25.37	0.00	
BVA	35,000.000					
30-SEP-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.68	0.00	
BVA	1,270,000.000					
30-SEP-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	24.63	0.00	
BVA	35,000.000					
31-OCT-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.70	0.00	

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BVA	1,270,000.000					
31-OCT-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	25.53	0.00	
BVA	35,000.000					
30-NOV-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.68	0.00	
BVA	1,270,000.000					
30-NOV-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	24.79	0.00	
BVA	35,000.000					
31-DEC-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.71	0.00	
BVA	1,270,000.000					
31-DEC-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	25.69	0.00	

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BVA	10,000.000					
31-JAN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	10,000.000					
31-JAN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	350,000.000					
31-JAN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.77	0.00	
BVA	360,000.000					
31-JAN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.98	0.00	
BVA	10,000.000					
28-FEB-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	

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BVA	10,000.000					
28-FEB-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	350,000.000					
28-FEB-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.69	0.00	
BVA	360,000.000					
28-FEB-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.79	0.00	
BVA	10,000.000					
31-MAR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	10,000.000					
31-MAR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	

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BVA	350,000.000					
31-MAR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.77	0.00	
BVA	360,000.000					
31-MAR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.99	0.00	
BVA	10,000.000					
30-APR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	10,000.000					
30-APR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	350,000.000					
30-APR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	0.75	0.00	

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BVA	360,000.000					
30-APR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.93	0.00	
BVA	10,000.000					
31-MAY-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	10,000.000					
31-MAY-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	350,000.000					
31-MAY-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	0.77	0.00	
BVA	360,000.000					
31-MAY-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.99	0.00	

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BVA	10,000.000					
30-JUN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	10,000.000					
30-JUN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	350,000.000					
30-JUN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.75	0.00	
BVA	360,000.000					
30-JUN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.93	0.00	
BVA	10,000.000					
31-JUL-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	

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BVA	10,000.000					
31-JUL-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	350,000.000					
31-JUL-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.77	0.00	
BVA	360,000.000					
31-JUL-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.00	0.00	
BVA	10,000.000					
31-AUG-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	10,000.000					
31-AUG-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	

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BVA	350,000.000					
31-AUG-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.78	0.00	
BVA	360,000.000					
31-AUG-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.00	0.00	
BVA	10,000.000					
30-SEP-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	10,000.000					
30-SEP-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	350,000.000					
30-SEP-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.75	0.00	

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BVA	360,000.000					
30-SEP-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.94	0.00	
BVA	10,000.000					
31-OCT-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	10,000.000					
31-OCT-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	350,000.000					
31-OCT-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.78	0.00	
BVA	360,000.000					
31-OCT-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.01	0.00	

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BVA	10,000.000					
30-NOV-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	10,000.000					
30-NOV-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	350,000.000					
30-NOV-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.76	0.00	
BVA	360,000.000					
30-NOV-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.95	0.00	
BVA	10,000.000					
31-DEC-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,000.000					
31-DEC-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	350,000.000					
31-DEC-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.78	0.00	
BVA	360,000.000					
31-DEC-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.02	0.00	
BVA	45,000.000					
31-JAN-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	9.23	0.00	
BVA	1,825,000.000					
31-JAN-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	374.16	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	45,000.000					
28-FEB-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	8.35	0.00	
BVA	1,825,000.000					
28-FEB-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	338.74	0.00	
BVA	45,000.000					
31-MAR-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	9.27	0.00	
BVA	1,825,000.000					
31-MAR-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	375.83	0.00	
BVA	45,000.000					
30-APR-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	8.99	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,825,000.000					
30-APR-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	364.55	0.00	
BVA	45,000.000					
31-MAY-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	9.31	0.00	
BVA	1,825,000.000					
31-MAY-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	377.56	0.00	
BVA	45,000.000					
30-JUN-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	9.03	0.00	
BVA	1,825,000.000					
30-JUN-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	366.23	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	45,000.000					
31-JUL-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	9.35	0.00	
BVA	1,825,000.000					
31-JUL-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	379.30	0.00	
BVA	45,000.000					
31-AUG-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	9.38	0.00	
BVA	1,825,000.000					
31-AUG-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	380.19	0.00	
BVA	45,000.000					
30-SEP-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	9.09	0.00	

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BVA	1,825,000.000					
30-SEP-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	368.78	0.00	
BVA	45,000.000					
31-OCT-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	9.42	0.00	
BVA	1,825,000.000					
31-OCT-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	381.94	0.00	
BVA	45,000.000					
30-NOV-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	9.14	0.00	
BVA	1,825,000.000					
30-NOV-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	370.49	0.00	

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BVA	45,000.000					
31-DEC-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	9.46	0.00	
BVA	1,825,000.000					
31-DEC-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	383.70	0.00	
BVA	5,000.000					
31-JAN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	3.02-	0.00	
BVA	15,000.000					
31-JAN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	9.29-	0.00	
BVA	265,000.000					
31-JAN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	159.87-	0.00	

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BVA	605,000.000					
31-JAN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	374.74-	0.00	
BVA	5,000.000					
28-FEB-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.73-	0.00	
BVA	15,000.000					
28-FEB-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	8.41-	0.00	
BVA	265,000.000					
28-FEB-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	144.73-	0.00	
BVA	605,000.000					
28-FEB-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	339.26-	0.00	

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BVA	5,000.000					
31-MAR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	3.03-	0.00	
BVA	15,000.000					
31-MAR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	9.33-	0.00	
BVA	265,000.000					
31-MAR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	160.58-	0.00	
BVA	605,000.000					
31-MAR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	376.39-	0.00	
BVA	5,000.000					
30-APR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.94-	0.00	

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BVA	15,000.000					
30-APR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	9.05-	0.00	
BVA	265,000.000					
30-APR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	155.76-	0.00	
BVA	605,000.000					
30-APR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	365.09-	0.00	
BVA	5,000.000					
31-MAY-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	3.04-	0.00	
BVA	15,000.000					
31-MAY-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	9.37-	0.00	

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BVA	265,000.000					
31-MAY-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	161.31-	0.00	
BVA	605,000.000					
31-MAY-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	378.10-	0.00	
BVA	5,000.000					
30-JUN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.95-	0.00	
BVA	15,000.000					
30-JUN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	9.09-	0.00	
BVA	265,000.000					
30-JUN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	156.47-	0.00	

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BVA	605,000.000					
30-JUN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	366.75-	0.00	
BVA	5,000.000					
31-JUL-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	3.06-	0.00	
BVA	15,000.000					
31-JUL-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	9.42-	0.00	
BVA	265,000.000					
31-JUL-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	162.05-	0.00	
BVA	605,000.000					
31-JUL-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	379.82-	0.00	

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BVA	5,000.000					
31-AUG-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	3.06-	0.00	
BVA	15,000.000					
31-AUG-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	9.44-	0.00	
BVA	265,000.000					
31-AUG-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	162.43-	0.00	
BVA	605,000.000					
31-AUG-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	380.70-	0.00	
BVA	5,000.000					
30-SEP-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.97-	0.00	

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BVA	15,000.000					
30-SEP-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	9.16-	0.00	
BVA	265,000.000					
30-SEP-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	157.56-	0.00	
BVA	605,000.000					
30-SEP-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	369.27-	0.00	
BVA	5,000.000					
31-OCT-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	3.08-	0.00	
BVA	15,000.000					
31-OCT-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	9.48-	0.00	

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BVA	265,000.000					
31-OCT-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	163.17-	0.00	
BVA	605,000.000					
31-OCT-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	382.43-	0.00	
BVA	5,000.000					
30-NOV-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.99-	0.00	
BVA	15,000.000					
30-NOV-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	9.20-	0.00	
BVA	265,000.000					
30-NOV-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	158.28-	0.00	

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BVA	605,000.000					
30-NOV-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	370.95-	0.00	
BVA	5,000.000					
31-DEC-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.09-	0.00	
BVA	15,000.000					
31-DEC-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	9.52-	0.00	
BVA	265,000.000					
31-DEC-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	163.92-	0.00	
BVA	605,000.000					
31-DEC-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	384.17-	0.00	

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BVA	35,000.000					
31-JAN-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.10	0.00	
BVA	1,465,000.000					
31-JAN-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	88.01	0.00	
BVA	35,000.000					
28-FEB-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.90	0.00	
BVA	1,465,000.000					
28-FEB-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	79.68	0.00	
BVA	35,000.000					
31-MAR-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.11	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,465,000.000					
31-MAR-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	88.41	0.00	
BVA	1,465,000.000					
11-APR-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	34.31	0.00	
BVA	35,000.000					
11-APR-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.82	0.00	
BVA	30,000.000					
31-JAN-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.45	0.00	
BVA	1,125,000.000					
31-JAN-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	17.02	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30,000.000					
28-FEB-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.41	0.00	
BVA	1,125,000.000					
28-FEB-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	15.42	0.00	
BVA	30,000.000					
31-MAR-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.46	0.00	
BVA	1,125,000.000					
31-MAR-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	17.11	0.00	
BVA	30,000.000					
30-APR-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.44	0.00	

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BVA	1,125,000.000					
30-APR-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	16.61	0.00	
BVA	30,000.000					
31-MAY-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.46	0.00	
BVA	1,125,000.000					
31-MAY-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	17.21	0.00	
BVA	30,000.000					
30-JUN-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.45	0.00	
BVA	1,125,000.000					
30-JUN-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	16.71	0.00	

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BVA	30,000.000					
31-JUL-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.46	0.00	
BVA	1,125,000.000					
31-JUL-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	17.31	0.00	
BVA	30,000.000					
31-AUG-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.46	0.00	
BVA	1,125,000.000					
31-AUG-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	17.36	0.00	
BVA	30,000.000					
30-SEP-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.45	0.00	

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BVA	1,125,000.000					
30-SEP-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	16.85	0.00	
BVA	30,000.000					
31-OCT-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.47	0.00	
BVA	1,125,000.000					
31-OCT-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	17.46	0.00	
BVA	30,000.000					
30-NOV-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.45	0.00	
BVA	1,125,000.000					
30-NOV-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	16.95	0.00	

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BVA	30,000.000					
31-DEC-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.47	0.00	
BVA	1,125,000.000					
31-DEC-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	17.56	0.00	
BVA	10,000.000					
31-JAN-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.50-	0.00	
BVA	310,000.000					
31-JAN-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	46.65-	0.00	
BVA	10,000.000					
28-FEB-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.36-	0.00	

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BVA	310,000.000					
28-FEB-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	42.25-	0.00	
BVA	10,000.000					
31-MAR-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.51-	0.00	
BVA	310,000.000					
31-MAR-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	46.89-	0.00	
BVA	10,000.000					
30-APR-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.47-	0.00	
BVA	310,000.000					
30-APR-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	45.50-	0.00	

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BVA	10,000.000					
31-MAY-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	1.52-	0.00	
BVA	310,000.000					
31-MAY-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	47.13-	0.00	
BVA	10,000.000					
30-JUN-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.48-	0.00	
BVA	310,000.000					
30-JUN-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	45.73-	0.00	
BVA	10,000.000					
31-JUL-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	1.53-	0.00	

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BVA	310,000.000					
31-JUL-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	47.38-	0.00	
BVA	10,000.000					
31-AUG-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.53-	0.00	
BVA	310,000.000					
31-AUG-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	47.50-	0.00	
BVA	10,000.000					
30-SEP-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.49-	0.00	
BVA	310,000.000					
30-SEP-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	46.09-	0.00	

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BVA	10,000.000					
31-OCT-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.54-	0.00	
BVA	310,000.000					
31-OCT-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	47.75-	0.00	
BVA	10,000.000					
30-NOV-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.49-	0.00	
BVA	310,000.000					
30-NOV-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	46.33-	0.00	
BVA	10,000.000					
31-DEC-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.55-	0.00	

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BVA	310,000.000					
31-DEC-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	48.00-	0.00	
BVA	10,000.000					
31-JAN-23	CIGNA CORP 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	15.18-	0.00	
BVA	10,000.000					
31-JAN-23	CIGNA CORP 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	15.53-	0.00	
BVA	495,000.000					
31-JAN-23	CIGNA CORP 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	751.18-	0.00	
BVA	550,000.000					
31-JAN-23	CIGNA CORP 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	854.23-	0.00	

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BVA	10,000.000					
28-FEB-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	13.73-	0.00	
BVA	10,000.000					
28-FEB-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	14.06-	0.00	
BVA	495,000.000					
28-FEB-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	679.83-	0.00	
BVA	550,000.000					
28-FEB-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	773.06-	0.00	
BVA	10,000.000					
31-MAR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	15.23-	0.00	

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BVA	10,000.000					
31-MAR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	15.59-	0.00	
BVA	495,000.000					
31-MAR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	754.02-	0.00	
BVA	550,000.000					
31-MAR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	857.40-	0.00	
BVA	10,000.000					
30-APR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	14.77-	0.00	
BVA	10,000.000					
30-APR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	15.12-	0.00	

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BVA	495,000.000					
30-APR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	731.14-	0.00	
BVA	550,000.000					
30-APR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	831.35-	0.00	
BVA	10,000.000					
31-MAY-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	15.29-	0.00	
BVA	10,000.000					
31-MAY-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	15.65-	0.00	
BVA	495,000.000					
31-MAY-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	756.96-	0.00	

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BVA	550,000.000					
31-MAY-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	860.68-	0.00	
BVA	10,000.000					
30-JUN-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	14.83-	0.00	
BVA	10,000.000					
30-JUN-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	15.17-	0.00	
BVA	495,000.000					
30-JUN-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	733.99-	0.00	
BVA	550,000.000					
30-JUN-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	834.54-	0.00	

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BVA	10,000.000					
31-JUL-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	15.35-	0.00	
BVA	10,000.000					
31-JUL-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	15.71-	0.00	
BVA	495,000.000					
31-JUL-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	759.91-	0.00	
BVA	550,000.000					
31-JUL-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	863.98-	0.00	
BVA	10,000.000					
31-AUG-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	15.38-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,000.000					
31-AUG-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	15.74-	0.00	
BVA	495,000.000					
31-AUG-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	761.42-	0.00	
BVA	550,000.000					
31-AUG-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	865.66-	0.00	
BVA	10,000.000					
30-SEP-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	14.92-	0.00	
BVA	10,000.000					
30-SEP-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	15.26-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	495,000.000					
30-SEP-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	738.32-	0.00	
BVA	550,000.000					
30-SEP-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	839.36-	0.00	
BVA	10,000.000					
31-OCT-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	15.44-	0.00	
BVA	10,000.000					
31-OCT-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	15.80-	0.00	
BVA	495,000.000					
31-OCT-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	764.39-	0.00	

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BVA	550,000.000					
31-OCT-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	868.97-	0.00	
BVA	10,000.000					
30-NOV-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	14.97-	0.00	
BVA	10,000.000					
30-NOV-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	15.32-	0.00	
BVA	495,000.000					
30-NOV-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	741.20-	0.00	
BVA	550,000.000					
30-NOV-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	842.58-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,000.000					
31-DEC-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	15.50-	0.00	
BVA	10,000.000					
31-DEC-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	15.86-	0.00	
BVA	495,000.000					
31-DEC-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	767.37-	0.00	
BVA	550,000.000					
31-DEC-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	872.30-	0.00	
BVA	20,000.000					
31-JAN-23	CIGNA CORP 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	615,000.000					
31-JAN-23	CIGNA CORP 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	8.36	0.00	
BVA	20,000.000					
28-FEB-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	
BVA	615,000.000					
28-FEB-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	7.57	0.00	
BVA	20,000.000					
31-MAR-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	
BVA	615,000.000					
31-MAR-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	8.39	0.00	

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BVA	20,000.000					
30-APR-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.26	0.00	
BVA	615,000.000					
30-APR-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	8.14	0.00	
BVA	20,000.000					
31-MAY-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	
BVA	615,000.000					
31-MAY-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	8.43	0.00	
BVA	20,000.000					
30-JUN-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	

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BVA	615,000.000					
30-JUN-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	8.17	0.00	
BVA	20,000.000					
31-JUL-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.28	0.00	
BVA	615,000.000					
31-JUL-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	8.46	0.00	
BVA	20,000.000					
31-AUG-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.28	0.00	
BVA	615,000.000					
31-AUG-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	8.48	0.00	

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BVA	20,000.000					
30-SEP-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	
BVA	615,000.000					
30-SEP-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	8.22	0.00	
BVA	20,000.000					
31-OCT-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.28	0.00	
BVA	615,000.000					
31-OCT-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	8.51	0.00	
BVA	20,000.000					
30-NOV-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	

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BVA	615,000.000					
30-NOV-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	8.25	0.00	
BVA	20,000.000					
31-DEC-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.28	0.00	
BVA	615,000.000					
31-DEC-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	8.55	0.00	
BVA	20,000.000					
31-JAN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	3.63-	0.00	
BVA	20,000.000					
31-JAN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	3.27-	0.00	

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BVA	710,000.000					
31-JAN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	128.97-	0.00	
BVA	695,000.000					
31-JAN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	113.60-	0.00	
BVA	20,000.000					
28-FEB-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	3.29-	0.00	
BVA	20,000.000					
28-FEB-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.96-	0.00	
BVA	710,000.000					
28-FEB-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	116.92-	0.00	

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BVA	695,000.000					
28-FEB-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	102.99-	0.00	
BVA	20,000.000					
31-MAR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	3.66-	0.00	
BVA	20,000.000					
31-MAR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	3.29-	0.00	
BVA	710,000.000					
31-MAR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	129.88-	0.00	
BVA	695,000.000					
31-MAR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	114.41-	0.00	

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BVA	20,000.000					
30-APR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	3.55-	0.00	
BVA	20,000.000					
30-APR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	3.20-	0.00	
BVA	710,000.000					
30-APR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	126.15-	0.00	
BVA	695,000.000					
30-APR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	111.14-	0.00	
BVA	20,000.000					
31-MAY-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	3.69-	0.00	

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BVA	20,000.000					
31-MAY-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	3.32-	0.00	
BVA	710,000.000					
31-MAY-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	130.83-	0.00	
BVA	695,000.000					
31-MAY-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	115.26-	0.00	
BVA	20,000.000					
30-JUN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	3.58-	0.00	
BVA	20,000.000					
30-JUN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	3.22-	0.00	

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BVA	710,000.000					
30-JUN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	127.07-	0.00	
BVA	695,000.000					
30-JUN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	111.96-	0.00	
BVA	20,000.000					
31-JUL-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	3.71-	0.00	
BVA	20,000.000					
31-JUL-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	3.34-	0.00	
BVA	710,000.000					
31-JUL-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	131.78-	0.00	

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BVA	695,000.000					
31-JUL-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	116.11-	0.00	
BVA	20,000.000					
31-AUG-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	3.73-	0.00	
BVA	20,000.000					
31-AUG-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	3.35-	0.00	
BVA	710,000.000					
31-AUG-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	132.27-	0.00	
BVA	695,000.000					
31-AUG-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	116.54-	0.00	

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BVA	20,000.000					
30-SEP-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.62-	0.00	
BVA	20,000.000					
30-SEP-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.26-	0.00	
BVA	710,000.000					
30-SEP-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	128.47-	0.00	
BVA	695,000.000					
30-SEP-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	113.20-	0.00	
BVA	20,000.000					
31-OCT-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	3.75-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	20,000.000					
31-OCT-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	3.38-	0.00	
BVA	710,000.000					
31-OCT-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	133.23-	0.00	
BVA	695,000.000					
31-OCT-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	117.40-	0.00	
BVA	20,000.000					
30-NOV-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.65-	0.00	
BVA	20,000.000					
30-NOV-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.28-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	710,000.000					
30-NOV-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	129.41-	0.00	
BVA	695,000.000					
30-NOV-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	114.04-	0.00	
BVA	20,000.000					
31-DEC-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.78-	0.00	
BVA	20,000.000					
31-DEC-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.40-	0.00	
BVA	710,000.000					
31-DEC-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	134.20-	0.00	

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BVA	695,000.000					
31-DEC-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	118.26-	0.00	
BVA	9,548.453					
31-JAN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.16-	0.00	
BVA	19,096.911					
31-JAN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.33-	0.00	
BVA	381,938.206					
31-JAN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	46.48-	0.00	
BVA	740,005.275					
31-JAN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	90.31-	0.00	

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BVA	9,548.453					
28-FEB-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.05-	0.00	
BVA	18,978.991					
28-FEB-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.10-	0.00	
BVA	381,938.206					
28-FEB-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	42.10-	0.00	
BVA	735,386.625					
28-FEB-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	81.29-	0.00	
BVA	9,548.453					
31-MAR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.17-	0.00	

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BVA	18,978.991					
31-MAR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14	0.00	0.00	2.33-	0.00	
	AMORTIZATION EXPENSE					
	MARCH 2023					
	PLANT-FERC-FI					
BVA	381,938.206					
31-MAR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14	0.00	0.00	46.72-	0.00	
	AMORTIZATION EXPENSE					
	MARCH 2023					
	PLANT-MO-FI					
BVA	735,386.625					
31-MAR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14	0.00	0.00	90.22-	0.00	
	AMORTIZATION EXPENSE					
	MARCH 2023					
	PLANT-MO-FI					
BVA	9,548.453					
30-APR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14	0.00	0.00	1.13-	0.00	
	AMORTIZATION EXPENSE					
	APRIL 2023					
	PLANT-FERC-FI					
BVA	18,978.991					
30-APR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14	0.00	0.00	2.26-	0.00	
	AMORTIZATION EXPENSE					
	APRIL 2023					
	PLANT-FERC-FI					

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BVA	381,938.206					
30-APR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	45.34-	0.00	
BVA	735,386.625					
30-APR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	87.55-	0.00	
BVA	9,548.453					
31-MAY-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	1.17-	0.00	
BVA	18,978.991					
31-MAY-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	2.34-	0.00	
BVA	381,938.206					
31-MAY-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	46.98-	0.00	

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BVA	735,386.625					
31-MAY-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14	0.00	0.00	90.71-	0.00	
	AMORTIZATION EXPENSE					
	MAY 2023					
	PLANT-MO-FI					
BVA	9,548.453					
30-JUN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14	0.00	0.00	1.14-	0.00	
	AMORTIZATION EXPENSE					
	JUNE 2023					
	PLANT-FERC-FI					
BVA	18,978.991					
30-JUN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14	0.00	0.00	2.27-	0.00	
	AMORTIZATION EXPENSE					
	JUNE 2023					
	PLANT-FERC-FI					
BVA	381,938.206					
30-JUN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14	0.00	0.00	45.59-	0.00	
	AMORTIZATION EXPENSE					
	JUNE 2023					
	PLANT-MO-FI					
BVA	735,386.625					
30-JUN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14	0.00	0.00	88.02-	0.00	
	AMORTIZATION EXPENSE					
	JUNE 2023					
	PLANT-MO-FI					

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BVA	381,938.206					
03-JUL-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	3.05-	0.00	
BVA	735,386.625					
03-JUL-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	5.88-	0.00	
BVA	9,548.453					
31-JUL-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	1.18-	0.00	
BVA	18,978.991					
31-JUL-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	2.35-	0.00	
BVA	381,938.206					
31-JUL-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	44.19-	0.00	

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BVA	735,386.625					
31-JUL-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14	0.00	0.00	85.33-	0.00	
	AMORTIZATION EXPENSE					
	JULY 2023					
	PLANT-MO-FI					
BVA	9,548.453					
31-AUG-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14	0.00	0.00	1.18-	0.00	
	AMORTIZATION EXPENSE					
	AUGUST 2023					
	PLANT-FERC-FI					
BVA	18,978.991					
31-AUG-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14	0.00	0.00	2.36-	0.00	
	AMORTIZATION EXPENSE					
	AUGUST 2023					
	PLANT-FERC-FI					
BVA	381,938.206					
31-AUG-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14	0.00	0.00	47.36-	0.00	
	AMORTIZATION EXPENSE					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	735,386.625					
31-AUG-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14	0.00	0.00	91.45-	0.00	
	AMORTIZATION EXPENSE					
	AUGUST 2023					
	PLANT-MO-FI					

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BVA	18,978.991					
28-SEP-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.06-	0.00	
BVA	9,548.453					
28-SEP-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.03-	0.00	
BVA	9,548.453					
30-SEP-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.12-	0.00	
BVA	18,978.989					
30-SEP-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.23-	0.00	
BVA	381,938.206					
30-SEP-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	45.96-	0.00	

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BVA	735,386.625					
30-SEP-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	88.74-	0.00	
BVA	17,499.270					
01-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.64	0.00	
BVA	446.790					
01-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.06-	0.00	
BVA	17,499.270					
01-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.19-	0.00	
BVA	1,769.910					
01-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.22	0.00	

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BVA	69,321.540					
01-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	8.69	0.00	
BVA	381,938.206					
10-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	13.82-	0.00	
BVA	735,386.625					
10-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	26.69-	0.00	
BVA	717,887.355					
13-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	8.69-	0.00	
BVA	381,938.210					
13-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	4.61-	0.00	

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BVA	9,548.453					
13-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.46-	0.00	
BVA	18,532.199					
13-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.90-	0.00	
BVA	9,548.453					
31-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.73-	0.00	
BVA	18,532.199					
31-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.42-	0.00	
BVA	381,938.210					
31-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	29.21-	0.00	

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BVA	717,887.353					
31-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	55.07-	0.00	
BVA	4,942.010					
01-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.04	0.00	
BVA	381,938.210					
03-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	3.08-	0.00	
BVA	666,065.083					
03-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	5.39-	0.00	
BVA	17,209.079					
03-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.14-	0.00	

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BVA	9,548.453					
03-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.08-	0.00	
BVA	9,548.453					
30-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.08-	0.00	
BVA	17,082.897					
30-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.93-	0.00	
BVA	381,938.212					
30-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	43.12-	0.00	
BVA	661,123.073					
30-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	74.87-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	381,938.212					
12-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	16.98-	0.00	
BVA	640,349.620					
12-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	28.56-	0.00	
BVA	9,548.454					
12-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.42-	0.00	
BVA	16,552.507					
12-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.74-	0.00	
BVA	9,548.458					
31-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.77-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	16,552.507					
31-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.34-	0.00	
BVA	381,938.213					
31-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	30.91-	0.00	
BVA	640,349.620					
31-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	51.98-	0.00	
BVA	20,000.000					
31-JAN-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.84-	0.00	
BVA	735,000.000					
31-JAN-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	67.70-	0.00	

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BVA	20,000.000					
28-FEB-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.67-	0.00	
BVA	735,000.000					
28-FEB-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	61.30-	0.00	
BVA	20,000.000					
31-MAR-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.85-	0.00	
BVA	735,000.000					
31-MAR-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	68.02-	0.00	
BVA	20,000.000					
30-APR-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.80-	0.00	

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BVA	735,000.000					
30-APR-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17	0.00	0.00	65.99-	0.00	
	AMORTIZATION EXPENSE					
	APRIL 2023					
	PLANT-MO-FI					
BVA	20,000.000					
31-MAY-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17	0.00	0.00	1.86-	0.00	
	AMORTIZATION EXPENSE					
	MAY 2023					
	PLANT-FERC-FI					
BVA	735,000.000					
31-MAY-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17	0.00	0.00	68.36-	0.00	
	AMORTIZATION EXPENSE					
	MAY 2023					
	PLANT-MO-FI					
BVA	20,000.000					
30-JUN-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17	0.00	0.00	1.80-	0.00	
	AMORTIZATION EXPENSE					
	JUNE 2023					
	PLANT-FERC-FI					
BVA	735,000.000					
30-JUN-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17	0.00	0.00	66.32-	0.00	
	AMORTIZATION EXPENSE					
	JUNE 2023					
	PLANT-MO-FI					

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BVA	20,000.000					
31-JUL-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	1.87-	0.00	
BVA	735,000.000					
31-JUL-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	68.69-	0.00	
BVA	20,000.000					
31-AUG-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.87-	0.00	
BVA	735,000.000					
31-AUG-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	68.86-	0.00	
BVA	20,000.000					
30-SEP-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.82-	0.00	

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BVA	735,000.000					
30-SEP-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	66.81-	0.00	
BVA	20,000.000					
31-OCT-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.88-	0.00	
BVA	735,000.000					
31-OCT-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	69.20-	0.00	
BVA	20,000.000					
30-NOV-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.83-	0.00	
BVA	735,000.000					
30-NOV-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	67.14-	0.00	

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BVA	20,000.000					
31-DEC-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.89-	0.00	
BVA	735,000.000					
31-DEC-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	69.54-	0.00	
BVA	28,014.110					
15-JAN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	1,195,268.370					
15-JAN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.25	0.00	
BVA	26,772.210					
31-JAN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	

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BVA	1,142,280.700					
31-JAN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.61	0.00	
BVA	1,142,280.700					
15-FEB-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.15	0.00	
BVA	26,772.210					
15-FEB-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	25,605.050					
28-FEB-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	1,092,481.910					
28-FEB-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.06	0.00	

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BVA	1,092,481.910					
15-MAR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.06	0.00	
BVA	25,605.050					
15-MAR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	24,700.200					
31-MAR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	1,053,874.770					
31-MAR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.41	0.00	
BVA	1,053,874.770					
15-APR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.99	0.00	

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BVA	24,700.200					
15-APR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	0.05	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	23,122.710					
30-APR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	0.05	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	986,568.390					
30-APR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	2.13	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	986,568.390					
15-MAY-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	1.86	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	23,122.710					
15-MAY-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	0.04	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	21,630.710					
31-MAY-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	922,909.820					
31-MAY-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.11	0.00	
BVA	922,909.820					
15-JUN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.74	0.00	
BVA	21,630.710					
15-JUN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	
BVA	19,991.800					
30-JUN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	852,982.800					
30-JUN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	1.84	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					
BVA	19,991.800					
03-JUL-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	0.01	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-FERC-FI					
BVA	852,982.800					
03-JUL-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	0.23	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	852,982.791					
15-JUL-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	1.38	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	19,991.784					
15-JUL-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	0.03	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-FERC-FI					

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BVA	18,270.514					
31-JUL-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	
BVA	779,542.031					
31-JUL-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.79	0.00	
BVA	18,270.514					
15-AUG-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	779,542.031					
15-AUG-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.47	0.00	
BVA	16,768.557					
31-AUG-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	715,458.471					
31-AUG-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	1.64	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	16,768.557					
15-SEP-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	0.03	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-FERC-FI					
BVA	715,458.471					
15-SEP-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	1.35	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-MO-FI					
BVA	15,379.649					
30-SEP-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	0.03	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-FERC-FI					
BVA	656,198.390					
30-SEP-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	1.42	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-MO-FI					

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BVA	656,198.390					
03-OCT-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	0.18	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					
BVA	656,198.391					
15-OCT-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	1.06	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					
BVA	15,379.649					
15-OCT-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	0.03	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-FERC-FI					
BVA	13,933.965					
31-OCT-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	0.03	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-FERC-FI					
BVA	594,515.868					
31-OCT-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	1.36	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					

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BVA	594,515.868					
15-NOV-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.12	0.00	
BVA	13,933.965					
15-NOV-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	12,525.458					
30-NOV-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	534,419.558					
30-NOV-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.15	0.00	
BVA	534,419.558					
15-DEC-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.01	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	12,525.458					
15-DEC-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	0.02	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-FERC-FI					
BVA	11,029.256					
31-DEC-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	0.02	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-FERC-FI					
BVA	470,581.611					
31-DEC-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	1.08	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-MO-FI					
BVA	814,671.620					
31-JAN-23	COMM 2013-CCRE8 MORTGAG CR8 A5 VAR RT 06/10/2046 DD 06/01/13	0.00	0.00	83.09-	0.00	
	AMORTIZATION EXPENSE					
	JANUARY 2023					
	PLANT-MO-FI					
BVA	452,214.240					
28-FEB-23	COMM 2013-CCRE8 MORTGAG CR8 A5 VAR RT 06/10/2046 DD 06/01/13	0.00	0.00	41.78-	0.00	
	AMORTIZATION EXPENSE					
	FEBRUARY 2023					
	PLANT-MO-FI					

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	306,324.260					
31-MAR-23	COMM 2013-CCRE8 MORTGAG CR8 A5 VAR RT 06/10/2046 DD 06/01/13 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	31.41-	0.00	
BVA	139,589.110					
30-APR-23	COMM 2013-CCRE8 MORTGAG CR8 A5 VAR RT 06/10/2046 DD 06/01/13 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	13.89-	0.00	
BVA	139,589.110					
12-MAY-23	COMM 2013-CCRE8 MORTGAG CR8 A5 VAR RT 06/10/2046 DD 06/01/13 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	5.11-	0.00	
BVA	9,094.330					
31-JAN-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.44-	0.00	
BVA	9,094.330					
28-FEB-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.40-	0.00	

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BVA	9,094.330					
31-MAR-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13	0.00	0.00	0.44-	0.00	
	AMORTIZATION EXPENSE					
	MARCH 2023					
	PLANT-FERC-FI					
BVA	8,631.870					
30-APR-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13	0.00	0.00	0.41-	0.00	
	AMORTIZATION EXPENSE					
	APRIL 2023					
	PLANT-FERC-FI					
BVA	7,371.030					
31-MAY-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13	0.00	0.00	0.36-	0.00	
	AMORTIZATION EXPENSE					
	MAY 2023					
	PLANT-FERC-FI					
BVA	2,381.440					
30-JUN-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13	0.00	0.00	0.11-	0.00	
	AMORTIZATION EXPENSE					
	JUNE 2023					
	PLANT-FERC-FI					
BVA	2,381.440					
30-JUN-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13	0.00	0.00	0.03-	0.00	
	AMORTIZATION EXPENSE					
	JULY 2023					
	PLANT-FERC-FI					

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BVA	2,381.440					
03-JUL-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.01-	0.00	
BVA	5,000.000					
31-JAN-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.34	0.00	
BVA	300,000.000					
31-JAN-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	80.37	0.00	
BVA	5,000.000					
28-FEB-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.21	0.00	
BVA	300,000.000					
28-FEB-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	72.90	0.00	

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BVA	5,000.000					
31-MAR-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.35	0.00	
BVA	300,000.000					
31-MAR-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	81.02	0.00	
BVA	5,000.000					
30-APR-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.31	0.00	
BVA	300,000.000					
30-APR-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	78.73	0.00	
BVA	5,000.000					
31-MAY-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	1.36	0.00	

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BVA	300,000.000					
31-MAY-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	81.69	0.00	
BVA	5,000.000					
30-JUN-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.32	0.00	
BVA	300,000.000					
30-JUN-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	79.39	0.00	
BVA	5,000.000					
31-JUL-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	1.37	0.00	
BVA	300,000.000					
31-JUL-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	82.37	0.00	

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BVA	5,000.000					
31-AUG-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.38	0.00	
BVA	300,000.000					
31-AUG-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	82.72	0.00	
BVA	5,000.000					
30-SEP-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.34	0.00	
BVA	300,000.000					
30-SEP-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	80.39	0.00	
BVA	5,000.000					
31-OCT-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.39	0.00	

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BVA	300,000.000					
31-OCT-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	83.41	0.00	
BVA	5,000.000					
30-NOV-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.35	0.00	
BVA	300,000.000					
30-NOV-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	81.06	0.00	
BVA	5,000.000					
31-DEC-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.40	0.00	
BVA	300,000.000					
31-DEC-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	84.10	0.00	

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BVA	10,000.000					
31-JAN-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.24-	0.00	
BVA	480,000.000					
31-JAN-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	11.70-	0.00	
BVA	10,000.000					
28-FEB-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.22-	0.00	
BVA	480,000.000					
28-FEB-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	10.60-	0.00	
BVA	10,000.000					
31-MAR-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.25-	0.00	

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BVA	480,000.000					
31-MAR-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	11.76-	0.00	
BVA	10,000.000					
30-APR-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.24-	0.00	
BVA	480,000.000					
30-APR-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	11.42-	0.00	
BVA	10,000.000					
31-MAY-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	0.25-	0.00	
BVA	480,000.000					
31-MAY-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	11.83-	0.00	

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BVA	10,000.000					
30-JUN-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.24-	0.00	
BVA	480,000.000					
30-JUN-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	11.48-	0.00	
BVA	10,000.000					
31-JUL-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.25-	0.00	
BVA	480,000.000					
31-JUL-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	11.89-	0.00	
BVA	10,000.000					
31-AUG-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.25-	0.00	

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BVA	480,000.000					
31-AUG-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	11.93-	0.00	
BVA	10,000.000					
30-SEP-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.24-	0.00	
BVA	480,000.000					
30-SEP-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	11.58-	0.00	
BVA	10,000.000					
31-OCT-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.25-	0.00	
BVA	480,000.000					
31-OCT-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	11.99-	0.00	

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BVA	10,000.000					
30-NOV-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.24-	0.00	
BVA	480,000.000					
30-NOV-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	11.64-	0.00	
BVA	10,000.000					
31-DEC-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.25-	0.00	
BVA	480,000.000					
31-DEC-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	12.06-	0.00	
BVA	5,000.000					
31-JAN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.85	0.00	

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BVA	5,000.000					
31-JAN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.59	0.00	
BVA	115,000.000					
31-JAN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	65.48	0.00	
BVA	220,000.000					
31-JAN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	113.77	0.00	
BVA	80,000.000					
31-JAN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	41.98	0.00	
BVA	40,000.000					
31-JAN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	19.46	0.00	

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BVA	5,000.000					
28-FEB-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.58	0.00	
BVA	5,000.000					
28-FEB-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.34	0.00	
BVA	115,000.000					
28-FEB-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	59.31	0.00	
BVA	220,000.000					
28-FEB-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	103.05	0.00	
BVA	80,000.000					
28-FEB-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	38.02	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	40,000.000					
28-FEB-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	17.62	0.00	
BVA	5,000.000					
31-MAR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.86	0.00	
BVA	5,000.000					
31-MAR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.60	0.00	
BVA	115,000.000					
31-MAR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	65.84	0.00	
BVA	220,000.000					
31-MAR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	114.37	0.00	

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BVA	80,000.000					
31-MAR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	42.20	0.00	
BVA	40,000.000					
31-MAR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	19.56	0.00	
BVA	5,000.000					
30-APR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.78	0.00	
BVA	5,000.000					
30-APR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.52	0.00	
BVA	115,000.000					
30-APR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	63.90	0.00	

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BVA	220,000.000					
30-APR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	110.99	0.00	
BVA	80,000.000					
30-APR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	40.95	0.00	
BVA	40,000.000					
30-APR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	18.98	0.00	
BVA	5,000.000					
31-MAY-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	2.88	0.00	
BVA	5,000.000					
31-MAY-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	2.61	0.00	

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BVA	115,000.000					
31-MAY-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	66.21	0.00	
BVA	220,000.000					
31-MAY-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	115.00	0.00	
BVA	80,000.000					
31-MAY-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	42.43	0.00	
BVA	40,000.000					
31-MAY-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	19.67	0.00	
BVA	5,000.000					
30-JUN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.79	0.00	

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BVA	115,000.000					
30-JUN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	64.25	0.00	
BVA	5,000.000					
30-JUN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.54	0.00	
BVA	220,000.000					
30-JUN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	111.61	0.00	
BVA	80,000.000					
30-JUN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	41.18	0.00	
BVA	40,000.000					
30-JUN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	19.09	0.00	

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BVA	5,000.000					
31-JUL-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	2.89	0.00	
BVA	5,000.000					
31-JUL-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	2.63	0.00	
BVA	115,000.000					
31-JUL-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	66.58	0.00	
BVA	220,000.000					
31-JUL-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	115.64	0.00	
BVA	80,000.000					
31-JUL-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	42.67	0.00	

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BVA	40,000.000					
31-JUL-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	19.77	0.00	
BVA	5,000.000					
31-AUG-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.90	0.00	
BVA	5,000.000					
31-AUG-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.64	0.00	
BVA	115,000.000					
31-AUG-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	66.77	0.00	
BVA	220,000.000					
31-AUG-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	115.96	0.00	

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BVA	80,000.000					
31-AUG-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	42.79	0.00	
BVA	40,000.000					
31-AUG-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	19.83	0.00	
BVA	5,000.000					
30-SEP-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.82	0.00	
BVA	5,000.000					
30-SEP-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.56	0.00	
BVA	115,000.000					
30-SEP-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	64.80	0.00	

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BVA	220,000.000					
30-SEP-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	112.53	0.00	
BVA	80,000.000					
30-SEP-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	41.52	0.00	
BVA	40,000.000					
30-SEP-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	19.24	0.00	
BVA	5,000.000					
31-OCT-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.92	0.00	
BVA	5,000.000					
31-OCT-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.65	0.00	

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BVA	115,000.000					
31-OCT-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	67.15	0.00	
BVA	220,000.000					
31-OCT-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	116.60	0.00	
BVA	80,000.000					
31-OCT-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	43.02	0.00	
BVA	40,000.000					
31-OCT-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	19.94	0.00	
BVA	5,000.000					
30-NOV-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.83	0.00	

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BVA	5,000.000					
30-NOV-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.57	0.00	
BVA	115,000.000					
30-NOV-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	65.17	0.00	
BVA	220,000.000					
30-NOV-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	113.15	0.00	
BVA	80,000.000					
30-NOV-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	41.75	0.00	
BVA	40,000.000					
30-NOV-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	19.35	0.00	

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BVA	5,000.000					
31-DEC-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.94	0.00	
BVA	5,000.000					
31-DEC-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.66	0.00	
BVA	115,000.000					
31-DEC-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	67.52	0.00	
BVA	220,000.000					
31-DEC-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	117.24	0.00	
BVA	80,000.000					
31-DEC-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	43.26	0.00	

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BVA	40,000.000					
31-DEC-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	20.05	0.00	
BVA	20,000.000					
31-JAN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.20	0.00	
BVA	5,000.000					
31-JAN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.11	0.00	
BVA	888,000.000					
31-JAN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	8.68	0.00	
BVA	260,000.000					
31-JAN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	109.49	0.00	

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BVA	20,000.000					
28-FEB-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	5,000.000					
28-FEB-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.91	0.00	
BVA	888,000.000					
28-FEB-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	7.87	0.00	
BVA	260,000.000					
28-FEB-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	99.22	0.00	
BVA	20,000.000					
31-MAR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.20	0.00	

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BVA	5,000.000					
31-MAR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.12	0.00	
BVA	888,000.000					
31-MAR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	8.73	0.00	
BVA	260,000.000					
31-MAR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	110.17	0.00	
BVA	20,000.000					
30-APR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	
BVA	5,000.000					
30-APR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.06	0.00	

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BVA	888,000.000					
30-APR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	8.47	0.00	
BVA	260,000.000					
30-APR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	106.96	0.00	
BVA	20,000.000					
31-MAY-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.20	0.00	
BVA	5,000.000					
31-MAY-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	2.13	0.00	
BVA	888,000.000					
31-MAY-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	8.78	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	260,000.000					
31-MAY-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	110.88	0.00	
BVA	20,000.000					
30-JUN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	
BVA	5,000.000					
30-JUN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.07	0.00	
BVA	888,000.000					
30-JUN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	8.52	0.00	
BVA	260,000.000					
30-JUN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	107.65	0.00	

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BVA	20,000.000					
31-JUL-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.20	0.00	
BVA	5,000.000					
31-JUL-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	2.15	0.00	
BVA	888,000.000					
31-JUL-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	8.83	0.00	
BVA	260,000.000					
31-JUL-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	111.59	0.00	
BVA	20,000.000					
31-AUG-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.20	0.00	

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BVA	5,000.000					
31-AUG-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.15	0.00	
BVA	888,000.000					
31-AUG-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	8.85	0.00	
BVA	260,000.000					
31-AUG-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	111.95	0.00	
BVA	20,000.000					
30-SEP-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	
BVA	5,000.000					
30-SEP-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.09	0.00	

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BVA	888,000.000					
30-SEP-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	8.59	0.00	
BVA	260,000.000					
30-SEP-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	108.69	0.00	
BVA	20,000.000					
31-OCT-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.20	0.00	
BVA	5,000.000					
31-OCT-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.17	0.00	
BVA	888,000.000					
31-OCT-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	8.90	0.00	

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BVA	260,000.000					
31-OCT-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	112.67	0.00	
BVA	20,000.000					
30-NOV-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	
BVA	5,000.000					
30-NOV-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.10	0.00	
BVA	888,000.000					
30-NOV-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	8.64	0.00	
BVA	260,000.000					
30-NOV-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	109.39	0.00	

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BVA	20,000.000					
31-DEC-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.20	0.00	
BVA	5,000.000					
31-DEC-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.18	0.00	
BVA	888,000.000					
31-DEC-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	8.95	0.00	
BVA	260,000.000					
31-DEC-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	113.39	0.00	
BVA	20,000.000					
31-JAN-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	

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BVA	600,000.000					
31-JAN-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.84	0.00	
BVA	20,000.000					
28-FEB-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	600,000.000					
28-FEB-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.67	0.00	
BVA	20,000.000					
31-MAR-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	600,000.000					
31-MAR-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.85	0.00	

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BVA	20,000.000					
30-APR-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	600,000.000					
30-APR-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.80	0.00	
BVA	20,000.000					
31-MAY-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	600,000.000					
31-MAY-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.87	0.00	
BVA	20,000.000					
30-JUN-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	

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BVA	600,000.000					
30-JUN-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.82	0.00	
BVA	20,000.000					
31-JUL-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	600,000.000					
31-JUL-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.89	0.00	
BVA	20,000.000					
31-AUG-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	600,000.000					
31-AUG-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.90	0.00	

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BVA	20,000.000					
30-SEP-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	600,000.000					
30-SEP-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.84	0.00	
BVA	20,000.000					
31-OCT-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	600,000.000					
31-OCT-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.91	0.00	
BVA	20,000.000					
30-NOV-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	

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BVA	600,000.000					
30-NOV-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.86	0.00	
BVA	20,000.000					
31-DEC-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	600,000.000					
31-DEC-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.93	0.00	
BVA	4,000.000					
31-JAN-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.45	0.00	
BVA	145,000.000					
31-JAN-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	16.35	0.00	

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BVA	4,000.000					
28-FEB-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.41	0.00	
BVA	145,000.000					
28-FEB-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	14.82	0.00	
BVA	4,000.000					
31-MAR-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.45	0.00	
BVA	145,000.000					
31-MAR-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	16.47	0.00	
BVA	4,000.000					
30-APR-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.44	0.00	

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BVA	145,000.000					
30-APR-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	16.00	0.00	
BVA	4,000.000					
31-MAY-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.46	0.00	
BVA	145,000.000					
31-MAY-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	16.59	0.00	
BVA	4,000.000					
30-JUN-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.44	0.00	
BVA	145,000.000					
30-JUN-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	16.12	0.00	

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BVA	4,000.000					
31-JUL-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.46	0.00	
BVA	145,000.000					
31-JUL-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	16.72	0.00	
BVA	4,000.000					
31-AUG-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.46	0.00	
BVA	145,000.000					
31-AUG-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	16.78	0.00	
BVA	4,000.000					
30-SEP-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.45	0.00	

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BVA	145,000.000					
30-SEP-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	16.30	0.00	
BVA	4,000.000					
31-OCT-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.47	0.00	
BVA	145,000.000					
31-OCT-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	16.90	0.00	
BVA	4,000.000					
30-NOV-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.45	0.00	
BVA	145,000.000					
30-NOV-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	16.42	0.00	

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BVA	4,000.000					
31-DEC-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.47	0.00	
BVA	145,000.000					
31-DEC-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	17.03	0.00	
BVA	5,000.000					
31-JAN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.80-	0.00	
BVA	5,000.000					
31-JAN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.80-	0.00	
BVA	295,000.000					
31-JAN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	158.27-	0.00	

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BVA	305,000.000					
31-JAN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	170.56-	0.00	
BVA	5,000.000					
28-FEB-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.43-	0.00	
BVA	5,000.000					
28-FEB-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.53-	0.00	
BVA	295,000.000					
28-FEB-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	143.38-	0.00	
BVA	305,000.000					
28-FEB-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	154.51-	0.00	

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BVA	5,000.000					
31-MAR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.70-	0.00	
BVA	5,000.000					
31-MAR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.81-	0.00	
BVA	295,000.000					
31-MAR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	159.17-	0.00	
BVA	305,000.000					
31-MAR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	171.52-	0.00	
BVA	5,000.000					
30-APR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.62-	0.00	

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BVA	5,000.000					
30-APR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.73-	0.00	
BVA	295,000.000					
30-APR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	154.50-	0.00	
BVA	305,000.000					
30-APR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	166.48-	0.00	
BVA	5,000.000					
31-MAY-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	2.71-	0.00	
BVA	5,000.000					
31-MAY-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	2.83-	0.00	

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BVA	295,000.000					
31-MAY-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	160.12-	0.00	
BVA	305,000.000					
31-MAY-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	172.53-	0.00	
BVA	5,000.000					
30-JUN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.63-	0.00	
BVA	5,000.000					
30-JUN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.75-	0.00	
BVA	295,000.000					
30-JUN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	155.42-	0.00	

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BVA	305,000.000					
30-JUN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	167.46-	0.00	
BVA	5,000.000					
31-JUL-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	2.73-	0.00	
BVA	5,000.000					
31-JUL-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	2.84-	0.00	
BVA	295,000.000					
31-JUL-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	161.07-	0.00	
BVA	305,000.000					
31-JUL-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	173.54-	0.00	

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BVA	5,000.000					
31-AUG-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.74-	0.00	
BVA	5,000.000					
31-AUG-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.85-	0.00	
BVA	295,000.000					
31-AUG-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	161.55-	0.00	
BVA	305,000.000					
31-AUG-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	174.05-	0.00	
BVA	5,000.000					
30-SEP-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.66-	0.00	

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BVA	5,000.000					
30-SEP-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.77-	0.00	
BVA	295,000.000					
30-SEP-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	156.81-	0.00	
BVA	305,000.000					
30-SEP-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	168.94-	0.00	
BVA	5,000.000					
31-OCT-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.75-	0.00	
BVA	5,000.000					
31-OCT-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.87-	0.00	

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BVA	295,000.000					
31-OCT-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	162.51-	0.00	
BVA	305,000.000					
31-OCT-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	175.07-	0.00	
BVA	5,000.000					
30-NOV-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.67-	0.00	
BVA	5,000.000					
30-NOV-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.79-	0.00	
BVA	295,000.000					
30-NOV-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	157.74-	0.00	

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BVA	305,000.000					
30-NOV-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	169.93-	0.00	
BVA	5,000.000					
31-DEC-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.77-	0.00	
BVA	5,000.000					
31-DEC-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.89-	0.00	
BVA	295,000.000					
31-DEC-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	163.48-	0.00	
BVA	305,000.000					
31-DEC-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	176.10-	0.00	

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BVA	25,000.000					
31-JAN-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	16.79	0.00	
BVA	1,005,000.000					
31-JAN-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	674.93	0.00	
BVA	25,000.000					
28-FEB-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	15.20	0.00	
BVA	1,005,000.000					
28-FEB-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	611.02	0.00	
BVA	25,000.000					
31-MAR-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	16.86	0.00	

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BVA	1,005,000.000					
31-MAR-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	677.90	0.00	
BVA	25,000.000					
30-APR-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	16.36	0.00	
BVA	1,005,000.000					
30-APR-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	657.55	0.00	
BVA	25,000.000					
31-MAY-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	16.94	0.00	
BVA	1,005,000.000					
31-MAY-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	680.99	0.00	

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BVA	25,000.000					
30-JUN-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	16.43	0.00	
BVA	1,005,000.000					
30-JUN-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	660.54	0.00	
BVA	25,000.000					
31-JUL-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	17.02	0.00	
BVA	1,005,000.000					
31-JUL-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	684.09	0.00	
BVA	25,000.000					
31-AUG-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	17.06	0.00	

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BVA	1,005,000.000					
31-AUG-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	685.67	0.00	
BVA	25,000.000					
30-SEP-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	16.54	0.00	
BVA	1,005,000.000					
30-SEP-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	665.09	0.00	
BVA	25,000.000					
31-OCT-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	17.13	0.00	
BVA	1,005,000.000					
31-OCT-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	688.79	0.00	

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BVA	25,000.000					
30-NOV-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	16.62	0.00	
BVA	1,005,000.000					
30-NOV-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	668.11	0.00	
BVA	25,000.000					
31-DEC-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	17.21	0.00	
BVA	1,005,000.000					
31-DEC-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	691.93	0.00	
BVA	15,000.000					
31-JAN-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.05-	0.00	

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BVA	685,000.000					
31-JAN-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	93.59-	0.00	
BVA	15,000.000					
28-FEB-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.85-	0.00	
BVA	685,000.000					
28-FEB-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	84.69-	0.00	
BVA	15,000.000					
31-MAR-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.06-	0.00	
BVA	685,000.000					
31-MAR-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	93.92-	0.00	

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BVA	15,000.000					
30-APR-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.99-	0.00	
BVA	685,000.000					
30-APR-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	91.06-	0.00	
BVA	15,000.000					
31-MAY-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	2.06-	0.00	
BVA	685,000.000					
31-MAY-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	94.27-	0.00	
BVA	15,000.000					
30-JUN-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.00-	0.00	

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BVA	685,000.000					
30-JUN-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	91.40-	0.00	
BVA	15,000.000					
31-JUL-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	2.07-	0.00	
BVA	685,000.000					
31-JUL-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	94.61-	0.00	
BVA	15,000.000					
31-AUG-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.08-	0.00	
BVA	685,000.000					
31-AUG-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	94.79-	0.00	

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BVA	15,000.000					
30-SEP-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.01-	0.00	
BVA	685,000.000					
30-SEP-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	91.90-	0.00	
BVA	15,000.000					
31-OCT-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.08-	0.00	
BVA	685,000.000					
31-OCT-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	95.14-	0.00	
BVA	15,000.000					
30-NOV-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.02-	0.00	

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BVA	685,000.000					
30-NOV-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	92.24-	0.00	
BVA	15,000.000					
31-DEC-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.09-	0.00	
BVA	685,000.000					
31-DEC-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	95.49-	0.00	
BVA	40,000.000					
31-OCT-23	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	5.41	0.00	
BVA	1,615,000.000					
31-OCT-23	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	218.47	0.00	

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BVA	40,000.000					
30-NOV-23	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	12.51	0.00	
BVA	1,615,000.000					
30-NOV-23	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	505.24	0.00	
BVA	40,000.000					
31-DEC-23	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	12.99	0.00	
BVA	1,615,000.000					
31-DEC-23	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	524.66	0.00	
BVA	10,000.000					
31-JAN-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	

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BVA	330,000.000					
31-JAN-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.89	0.00	
BVA	10,000.000					
28-FEB-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	330,000.000					
28-FEB-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.81	0.00	
BVA	10,000.000					
31-MAR-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	330,000.000					
31-MAR-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.90	0.00	

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BVA	10,000.000					
30-APR-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	330,000.000					
30-APR-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	0.87	0.00	
BVA	10,000.000					
31-MAY-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	330,000.000					
31-MAY-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	0.90	0.00	
BVA	10,000.000					
30-JUN-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	

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BVA	330,000.000					
30-JUN-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21	0.00	0.00	0.87	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	10,000.000					
31-JUL-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21	0.00	0.00	0.03	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	330,000.000					
31-JUL-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21	0.00	0.00	0.91	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	330,000.000					
29-AUG-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21	0.00	0.00	0.88	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	10,000.000					
29-AUG-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21	0.00	0.00	0.03	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					

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BVA	10,000.000					
31-JAN-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	305,000.000					
31-JAN-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	5.13	0.00	
BVA	10,000.000					
28-FEB-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	
BVA	305,000.000					
28-FEB-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4.65	0.00	
BVA	10,000.000					
31-MAR-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	

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BVA	305,000.000					
31-MAR-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	5.16	0.00	
BVA	10,000.000					
30-APR-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.16	0.00	
BVA	305,000.000					
30-APR-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	5.00	0.00	
BVA	10,000.000					
31-MAY-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	305,000.000					
31-MAY-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	5.18	0.00	

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BVA	10,000.000					
30-JUN-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.16	0.00	
BVA	305,000.000					
30-JUN-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	5.03	0.00	
BVA	10,000.000					
31-JUL-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	305,000.000					
31-JUL-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	5.21	0.00	
BVA	305,000.000					
29-AUG-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	5.05	0.00	

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BVA	10,000.000					
29-AUG-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	440,444.890					
15-JAN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.67	0.00	
BVA	11,418.940					
15-JAN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	10,091.850					
31-JAN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	389,257.320					
31-JAN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.72	0.00	

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BVA	389,257.320					
15-FEB-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.60	0.00	
BVA	10,091.850					
15-FEB-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	8,817.930					
28-FEB-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	340,120.240					
28-FEB-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.52	0.00	
BVA	340,120.240					
15-MAR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.52	0.00	

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BVA	8,817.930					
15-MAR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.01	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	7,605.860					
31-MAR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.01	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	293,369.030					
31-MAR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.55	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	293,369.030					
15-APR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.45	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	7,605.860					
15-APR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.01	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					

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BVA	6,231.460					
30-APR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.01	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	240,356.410					
30-APR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.42	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	240,356.410					
15-MAY-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.37	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	6,231.460					
15-MAY-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.01	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	5,055.560					
31-MAY-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.01	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					

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BVA	195,000.280					
31-MAY-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.36	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	195,000.280					
15-JUN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.30	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	5,055.560					
15-JUN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.01	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	3,822.080					
30-JUN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.01	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	147,423.380					
30-JUN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.26	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					

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BVA	147,423.380					
03-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.03	0.00	
BVA	147,423.380					
15-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.19	0.00	
BVA	3,822.080					
15-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	102,663.980					
17-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.02	0.00	
BVA	102,663.980					
31-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.17	0.00	

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BVA 15-AUG-23 14-JAN-20	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 AMORTIZATION ADJUSTMENT PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA 15-AUG-23	102,663.980 CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.16	0.00	
BVA 31-AUG-23	61,249.840 CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.11	0.00	
BVA 15-SEP-23	61,249.840 CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.09	0.00	
BVA 17-SEP-23 14-JAN-20	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ADJUSTMENT PLANT-FERC-FI	0.00	0.00	0.01	0.00	

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	16,925.725					
30-SEP-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.03	0.00	
	1.890% 12/16/2024 DD 01/22/20					
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-MO-FI					
BVA	16,925.741					
10-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.01	0.00	
	1.890% 12/16/2024 DD 01/22/20					
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					
BVA	16,925.745					
15-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.01	0.00	
	1.890% 12/16/2024 DD 01/22/20					
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					
BVA						
17-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.01	0.00	
14-JAN-20	1.890% 12/16/2024 DD 01/22/20					
	AMORTIZATION ADJUSTMENT					
	PLANT-FERC-FI					
BVA						
18-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.01	0.00	
14-JAN-20	1.890% 12/16/2024 DD 01/22/20					
	AMORTIZATION ADJUSTMENT					
	PLANT-FERC-FI					

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	(ORIGINAL SHARES/PAR VALUE)					
BVA						
12-DEC-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.01	0.00	
14-JAN-20	1.890% 12/16/2024 DD 01/22/20					
	AMORTIZATION ADJUSTMENT					
	PLANT-MO-FI					
BVA	25,000.000					
31-JAN-23	CARRIER GLOBAL CORP	0.00	0.00	12.68-	0.00	
	2.722% 02/15/2030 DD 08/15/20					
	AMORTIZATION EXPENSE					
	JANUARY 2023					
	PLANT-FERC-FI					
BVA	15,000.000					
31-JAN-23	CARRIER GLOBAL CORP	0.00	0.00	8.52-	0.00	
	2.722% 02/15/2030 DD 08/15/20					
	AMORTIZATION EXPENSE					
	JANUARY 2023					
	PLANT-FERC-FI					
BVA	1,030,000.000					
31-JAN-23	CARRIER GLOBAL CORP	0.00	0.00	522.59-	0.00	
	2.722% 02/15/2030 DD 08/15/20					
	AMORTIZATION EXPENSE					
	JANUARY 2023					
	PLANT-MO-FI					
BVA	615,000.000					
31-JAN-23	CARRIER GLOBAL CORP	0.00	0.00	349.27-	0.00	
	2.722% 02/15/2030 DD 08/15/20					
	AMORTIZATION EXPENSE					
	JANUARY 2023					
	PLANT-MO-FI					

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BVA	25,000.000					
28-FEB-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	11.48-	0.00	
BVA	15,000.000					
28-FEB-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	7.71-	0.00	
BVA	1,030,000.000					
28-FEB-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	472.83-	0.00	
BVA	615,000.000					
28-FEB-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	315.99-	0.00	
BVA	25,000.000					
31-MAR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	12.73-	0.00	

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BVA	15,000.000					
31-MAR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	8.55-	0.00	
BVA	1,030,000.000					
31-MAR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	524.31-	0.00	
BVA	615,000.000					
31-MAR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	350.37-	0.00	
BVA	25,000.000					
30-APR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	12.34-	0.00	
BVA	15,000.000					
30-APR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	8.28-	0.00	

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BVA	1,030,000.000					
30-APR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	508.27-	0.00	
BVA	615,000.000					
30-APR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	339.63-	0.00	
BVA	25,000.000					
31-MAY-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	12.77-	0.00	
BVA	15,000.000					
31-MAY-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	8.57-	0.00	
BVA	1,030,000.000					
31-MAY-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	526.09-	0.00	

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BVA	615,000.000					
31-MAY-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	351.52-	0.00	
BVA	25,000.000					
30-JUN-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	12.38-	0.00	
BVA	15,000.000					
30-JUN-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	8.31-	0.00	
BVA	1,030,000.000					
30-JUN-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	510.00-	0.00	
BVA	615,000.000					
30-JUN-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	340.74-	0.00	

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BVA	25,000.000					
31-JUL-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	12.81-	0.00	
BVA	15,000.000					
31-JUL-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	8.60-	0.00	
BVA	1,030,000.000					
31-JUL-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	527.88-	0.00	
BVA	615,000.000					
31-JUL-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	352.67-	0.00	
BVA	25,000.000					
31-AUG-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	12.83-	0.00	

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BVA	15,000.000					
31-AUG-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	8.62-	0.00	
BVA	1,030,000.000					
31-AUG-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	528.79-	0.00	
BVA	615,000.000					
31-AUG-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	353.25-	0.00	
BVA	25,000.000					
30-SEP-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	12.44-	0.00	
BVA	15,000.000					
30-SEP-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	8.35-	0.00	

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BVA	1,030,000.000					
30-SEP-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	512.61-	0.00	
BVA	615,000.000					
30-SEP-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	342.42-	0.00	
BVA	25,000.000					
31-OCT-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	12.88-	0.00	
BVA	15,000.000					
31-OCT-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	8.64-	0.00	
BVA	1,030,000.000					
31-OCT-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	530.59-	0.00	

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BVA	615,000.000					
31-OCT-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	354.41-	0.00	
BVA	25,000.000					
30-NOV-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	12.48-	0.00	
BVA	15,000.000					
30-NOV-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	8.38-	0.00	
BVA	1,030,000.000					
30-NOV-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	514.36-	0.00	
BVA	615,000.000					
30-NOV-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	343.54-	0.00	

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BVA	25,000.000					
31-DEC-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	12.92-	0.00	
BVA	15,000.000					
31-DEC-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	8.67-	0.00	
BVA	1,030,000.000					
31-DEC-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	532.39-	0.00	
BVA	615,000.000					
31-DEC-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	355.56-	0.00	
BVA	20,000.000					
31-JAN-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	

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BVA	885,000.000					
31-JAN-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.22	0.00	
BVA	20,000.000					
28-FEB-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	885,000.000					
28-FEB-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.10	0.00	
BVA	20,000.000					
31-MAR-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	885,000.000					
31-MAR-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.22	0.00	

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BVA	20,000.000					
30-APR-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	885,000.000					
30-APR-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.19	0.00	
BVA	20,000.000					
31-MAY-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	885,000.000					
31-MAY-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.23	0.00	
BVA	20,000.000					
30-JUN-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	

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BVA	885,000.000					
30-JUN-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.19	0.00	
BVA	20,000.000					
31-JUL-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	885,000.000					
31-JUL-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.23	0.00	
BVA	885,000.000					
10-AUG-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.36	0.00	
BVA	20,000.000					
10-AUG-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	19,214.354					
31-AUG-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	0.02	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	850,235.184					
31-AUG-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	0.83	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	850,235.184					
10-SEP-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	0.34	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	19,214.354					
10-SEP-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	0.01	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	18,150.057					
30-SEP-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	0.02	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	803,140.034					
30-SEP-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	0.75	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-MO-FI					
BVA	803,140.033					
10-OCT-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	0.32	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					
BVA	18,150.057					
10-OCT-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	0.01	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-FERC-FI					
BVA	17,185.289					
31-OCT-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	0.02	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-FERC-FI					
BVA	760,449.054					
31-OCT-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	0.74	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					

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BVA	760,449.054					
10-NOV-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	0.30	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-MO-FI					
BVA	17,185.289					
10-NOV-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	0.01	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-FERC-FI					
BVA	16,221.447					
30-NOV-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	0.01	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-FERC-FI					
BVA	717,799.038					
30-NOV-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	0.67	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-MO-FI					
BVA	717,799.038					
10-DEC-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	0.29	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-MO-FI					

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BVA	16,221.447					
10-DEC-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	0.01	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-FERC-FI					
BVA	676,967.678					
11-DEC-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	0.03	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-MO-FI					
BVA	15,298.704					
31-DEC-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	0.01	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-FERC-FI					
BVA	676,967.682					
31-DEC-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	0.63	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-MO-FI					
BVA	20,000.000					
31-JAN-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16	0.00	0.00	21.30	0.00	
	ACCRETION INCOME					
	JANUARY 2023					
	PLANT-FERC-FI					

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BVA	20,000.000					
28-FEB-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16	0.00	0.00	19.30	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	20,000.000					
31-MAR-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16	0.00	0.00	21.43	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	20,000.000					
30-APR-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16	0.00	0.00	20.81	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	20,000.000					
31-MAY-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16	0.00	0.00	21.57	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	20,000.000					
30-JUN-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16	0.00	0.00	20.94	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					

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BVA	20,000.000					
31-JUL-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16	0.00	0.00	21.71	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	20,000.000					
31-AUG-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16	0.00	0.00	21.78	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	20,000.000					
30-SEP-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16	0.00	0.00	21.14	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	20,000.000					
31-OCT-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16	0.00	0.00	21.92	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	20,000.000					
30-NOV-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16	0.00	0.00	21.28	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI					

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BVA	20,000.000					
31-DEC-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	22.06	0.00	
BVA	15,000.000					
31-JAN-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	7.94-	0.00	
BVA	610,000.000					
31-JAN-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	322.91-	0.00	
BVA	15,000.000					
28-FEB-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	7.19-	0.00	
BVA	610,000.000					
28-FEB-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	292.34-	0.00	

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BVA	15,000.000					
31-MAR-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	7.98-	0.00	
BVA	610,000.000					
31-MAR-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	324.34-	0.00	
BVA	15,000.000					
30-APR-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	7.74-	0.00	
BVA	610,000.000					
30-APR-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	314.61-	0.00	
BVA	15,000.000					
31-MAY-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	8.01-	0.00	

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BVA	610,000.000					
31-MAY-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	325.83-	0.00	
BVA	15,000.000					
30-JUN-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	7.77-	0.00	
BVA	610,000.000					
30-JUN-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	316.05-	0.00	
BVA	15,000.000					
31-JUL-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	8.05-	0.00	
BVA	610,000.000					
31-JUL-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	327.32-	0.00	

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BVA	15,000.000					
31-AUG-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	8.07-	0.00	
BVA	610,000.000					
31-AUG-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	328.08-	0.00	
BVA	15,000.000					
30-SEP-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	7.83-	0.00	
BVA	610,000.000					
30-SEP-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	318.24-	0.00	
BVA	15,000.000					
31-OCT-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	8.10-	0.00	

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BVA	610,000.000					
31-OCT-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	329.59-	0.00	
BVA	15,000.000					
30-NOV-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	7.86-	0.00	
BVA	610,000.000					
30-NOV-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	319.70-	0.00	
BVA	15,000.000					
31-DEC-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	8.14-	0.00	
BVA	610,000.000					
31-DEC-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	331.10-	0.00	

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BVA	5,000.000					
31-JAN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	3.82-	0.00	
BVA	10,000.000					
31-JAN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	8.30-	0.00	
BVA	109,000.000					
31-JAN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	83.31-	0.00	
BVA	415,000.000					
31-JAN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	344.60-	0.00	
BVA	5,000.000					
28-FEB-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	3.46-	0.00	

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BVA	10,000.000					
28-FEB-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	7.52-	0.00	
BVA	109,000.000					
28-FEB-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	75.50-	0.00	
BVA	415,000.000					
28-FEB-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	312.26-	0.00	
BVA	5,000.000					
31-MAR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	3.85-	0.00	
BVA	10,000.000					
31-MAR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	8.36-	0.00	

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BVA	109,000.000					
31-MAR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	83.84-	0.00	
BVA	415,000.000					
31-MAR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	346.74-	0.00	
BVA	5,000.000					
30-APR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	3.73-	0.00	
BVA	10,000.000					
30-APR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	8.11-	0.00	
BVA	109,000.000					
30-APR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	81.40-	0.00	

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BVA	415,000.000					
30-APR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	336.64-	0.00	
BVA	5,000.000					
31-MAY-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	3.87-	0.00	
BVA	10,000.000					
31-MAY-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	8.41-	0.00	
BVA	109,000.000					
31-MAY-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	84.39-	0.00	
BVA	415,000.000					
31-MAY-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	348.96-	0.00	

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BVA	5,000.000					
30-JUN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	3.76-	0.00	
BVA	10,000.000					
30-JUN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	8.16-	0.00	
BVA	109,000.000					
30-JUN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	81.94-	0.00	
BVA	415,000.000					
30-JUN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	338.80-	0.00	
BVA	5,000.000					
31-JUL-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	3.90-	0.00	

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BVA	10,000.000					
31-JUL-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	8.46-	0.00	
BVA	109,000.000					
31-JUL-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	84.94-	0.00	
BVA	415,000.000					
31-JUL-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	351.19-	0.00	
BVA	5,000.000					
31-AUG-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	3.91-	0.00	
BVA	10,000.000					
31-AUG-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	8.49-	0.00	

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BVA	109,000.000					
31-AUG-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	85.22-	0.00	
BVA	415,000.000					
31-AUG-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	352.33-	0.00	
BVA	5,000.000					
30-SEP-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.80-	0.00	
BVA	10,000.000					
30-SEP-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	8.24-	0.00	
BVA	109,000.000					
30-SEP-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	82.75-	0.00	

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BVA	415,000.000					
30-SEP-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	342.08-	0.00	
BVA	5,000.000					
31-OCT-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	3.93-	0.00	
BVA	10,000.000					
31-OCT-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	8.54-	0.00	
BVA	109,000.000					
31-OCT-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	85.78-	0.00	
BVA	415,000.000					
31-OCT-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	354.59-	0.00	

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BVA	5,000.000					
30-NOV-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.82-	0.00	
BVA	10,000.000					
30-NOV-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	8.30-	0.00	
BVA	109,000.000					
30-NOV-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	83.29-	0.00	
BVA	415,000.000					
30-NOV-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	344.27-	0.00	
BVA	5,000.000					
31-DEC-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.96-	0.00	

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BVA	10,000.000					
31-DEC-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	8.60-	0.00	
BVA	109,000.000					
31-DEC-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	86.34-	0.00	
BVA	415,000.000					
31-DEC-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	356.86-	0.00	
BVA	10,000.000					
31-JAN-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	4.52-	0.00	
BVA	400,000.000					
31-JAN-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	180.93-	0.00	

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BVA	10,000.000					
28-FEB-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	4.10-	0.00	
BVA	400,000.000					
28-FEB-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	163.98-	0.00	
BVA	10,000.000					
31-MAR-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	4.55-	0.00	
BVA	400,000.000					
31-MAR-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	182.11-	0.00	
BVA	10,000.000					
30-APR-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	4.42-	0.00	

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BVA	400,000.000					
30-APR-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	176.83-	0.00	
BVA	10,000.000					
31-MAY-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	4.58-	0.00	
BVA	400,000.000					
31-MAY-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	183.33-	0.00	
BVA	10,000.000					
30-JUN-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	4.45-	0.00	
BVA	400,000.000					
30-JUN-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	178.02-	0.00	

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BVA	10,000.000					
31-JUL-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	4.61-	0.00	
BVA	400,000.000					
31-JUL-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	184.56-	0.00	
BVA	10,000.000					
31-AUG-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	4.63-	0.00	
BVA	400,000.000					
31-AUG-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	185.19-	0.00	
BVA	10,000.000					
30-SEP-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.50-	0.00	

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BVA	400,000.000					
30-SEP-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	179.82-	0.00	
BVA	10,000.000					
31-OCT-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	4.66-	0.00	
BVA	400,000.000					
31-OCT-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	186.43-	0.00	
BVA	10,000.000					
30-NOV-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.53-	0.00	
BVA	400,000.000					
30-NOV-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	181.03-	0.00	

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BVA	10,000.000					
31-DEC-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.69-	0.00	
BVA	400,000.000					
31-DEC-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	187.68-	0.00	
BVA	30,000.000					
31-JAN-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	13.50-	0.00	
BVA	1,075,000.000					
31-JAN-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	483.84-	0.00	
BVA	30,000.000					
28-FEB-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	12.23-	0.00	

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BVA	1,075,000.000					
28-FEB-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	438.14-	0.00	
BVA	30,000.000					
31-MAR-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	13.57-	0.00	
BVA	1,075,000.000					
31-MAR-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	486.22-	0.00	
BVA	30,000.000					
30-APR-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	13.17-	0.00	
BVA	1,075,000.000					
30-APR-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	471.76-	0.00	

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BVA	30,000.000					
31-MAY-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	13.64-	0.00	
BVA	1,075,000.000					
31-MAY-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	488.70-	0.00	
BVA	30,000.000					
30-JUN-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	13.23-	0.00	
BVA	1,075,000.000					
30-JUN-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	474.16-	0.00	
BVA	30,000.000					
31-JUL-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	13.71-	0.00	

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BVA	1,075,000.000					
31-JUL-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	491.19-	0.00	
BVA	30,000.000					
31-AUG-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	13.74-	0.00	
BVA	1,075,000.000					
31-AUG-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	492.47-	0.00	
BVA	30,000.000					
30-SEP-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	13.33-	0.00	
BVA	1,075,000.000					
30-SEP-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	477.81-	0.00	

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BVA	30,000.000					
31-OCT-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	13.81-	0.00	
BVA	1,075,000.000					
31-OCT-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	494.98-	0.00	
BVA	30,000.000					
30-NOV-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	13.40-	0.00	
BVA	1,075,000.000					
30-NOV-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	480.25-	0.00	
BVA	30,000.000					
31-DEC-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	13.88-	0.00	

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BVA	1,075,000.000					
31-DEC-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	497.50-	0.00	
BVA	17,487.080					
31-JAN-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	3.48-	0.00	
BVA	17,099.570					
28-FEB-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	3.08-	0.00	
BVA	17,046.500					
31-MAR-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	3.41-	0.00	
BVA	17,027.020					
30-APR-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	3.30-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	17,027.020					
31-MAY-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	3.42-	0.00	
BVA	17,027.020					
30-JUN-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	3.32-	0.00	
BVA	17,027.020					
03-JUL-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.22-	0.00	
BVA	17,027.020					
31-JUL-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	3.22-	0.00	
BVA	17,027.020					
31-AUG-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	3.45-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	17,027.020					
30-SEP-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.35-	0.00	
BVA	17,027.020					
10-OCT-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.01-	0.00	
BVA	17,027.022					
31-OCT-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.46-	0.00	
BVA	17,027.022					
30-NOV-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.37-	0.00	
BVA	17,027.022					
31-DEC-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.49-	0.00	

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BVA	10,000.000					
31-JAN-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	450,000.000					
31-JAN-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.02	0.00	
BVA	85,000.000					
31-JAN-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.19	0.00	
BVA	10,000.000					
28-FEB-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	450,000.000					
28-FEB-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.92	0.00	

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BVA	85,000.000					
28-FEB-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.17	0.00	
BVA	10,000.000					
31-MAR-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	450,000.000					
31-MAR-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.03	0.00	
BVA	85,000.000					
31-MAR-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.19	0.00	
BVA	10,000.000					
30-APR-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	

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BVA	450,000.000					
30-APR-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.00	0.00	
BVA	85,000.000					
30-APR-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	0.19	0.00	
BVA	10,000.000					
31-MAY-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	450,000.000					
31-MAY-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.03	0.00	
BVA	85,000.000					
31-MAY-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	0.20	0.00	

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BVA	10,000.000					
30-JUN-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	450,000.000					
30-JUN-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.00	0.00	
BVA	85,000.000					
30-JUN-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.19	0.00	
BVA	10,000.000					
31-JUL-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	450,000.000					
31-JUL-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.04	0.00	

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BVA	85,000.000					
31-JUL-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.20	0.00	
BVA	10,000.000					
31-AUG-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	450,000.000					
31-AUG-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.05	0.00	
BVA	85,000.000					
31-AUG-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.20	0.00	
BVA	10,000.000					
30-SEP-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	

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BVA	450,000.000					
30-SEP-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.02	0.00	
BVA	85,000.000					
30-SEP-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.19	0.00	
BVA	10,000.000					
31-OCT-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	450,000.000					
31-OCT-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.05	0.00	
BVA	85,000.000					
31-OCT-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.20	0.00	

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BVA	10,000.000					
30-NOV-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	450,000.000					
30-NOV-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.02	0.00	
BVA	85,000.000					
30-NOV-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.19	0.00	
BVA	10,000.000					
31-DEC-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	450,000.000					
31-DEC-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.06	0.00	

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BVA	85,000.000					
31-DEC-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.20	0.00	
BVA	25,000.000					
31-JAN-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.66-	0.00	
BVA	25,000.000					
28-FEB-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.51-	0.00	
BVA	25,000.000					
31-MAR-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.67-	0.00	
BVA	25,000.000					
30-APR-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.62-	0.00	

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BVA	25,000.000					
31-MAY-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	1.68-	0.00	
BVA	25,000.000					
30-JUN-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.63-	0.00	
BVA	25,000.000					
31-JUL-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	1.69-	0.00	
BVA	25,000.000					
31-AUG-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.70-	0.00	
BVA	25,000.000					
30-SEP-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.65-	0.00	

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BVA	25,000.000					
31-OCT-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.71-	0.00	
BVA	25,000.000					
30-NOV-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.66-	0.00	
BVA	25,000.000					
31-DEC-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.72-	0.00	
BVA	20,000.000					
31-AUG-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	4.73	0.00	
BVA	800,000.000					
31-AUG-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	189.17	0.00	

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BVA	20,000.000					
30-SEP-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	20.29	0.00	
BVA	800,000.000					
30-SEP-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	811.57	0.00	
BVA	20,000.000					
31-OCT-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	21.06	0.00	
BVA	800,000.000					
31-OCT-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	842.37	0.00	
BVA	20,000.000					
30-NOV-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	20.47	0.00	

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BVA	800,000.000					
30-NOV-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	818.97	0.00	
BVA	20,000.000					
31-DEC-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	21.25	0.00	
BVA	800,000.000					
31-DEC-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	850.06	0.00	
BVA	5,000.000					
31-JAN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.55-	0.00	
BVA	30,000.000					
31-JAN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	3.07	0.00	

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BVA	300,000.000					
31-JAN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	92.85-	0.00	
BVA	1,130,000.000					
31-JAN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	115.57	0.00	
BVA	5,000.000					
28-FEB-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.30-	0.00	
BVA	30,000.000					
28-FEB-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.54	0.00	
BVA	300,000.000					
28-FEB-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	77.78-	0.00	

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BVA	1,130,000.000					
28-FEB-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	95.68	0.00	
BVA	5,000.000					
31-MAR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.59-	0.00	
BVA	30,000.000					
31-MAR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	3.18	0.00	
BVA	300,000.000					
31-MAR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	95.63-	0.00	
BVA	1,130,000.000					
31-MAR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	119.87	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	5,000.000					
30-APR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.55-	0.00	
BVA	30,000.000					
30-APR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	3.09	0.00	
BVA	300,000.000					
30-APR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	92.72-	0.00	
BVA	1,130,000.000					
30-APR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	116.29	0.00	
BVA	5,000.000					
31-MAY-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	1.60-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30,000.000					
31-MAY-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	3.20	0.00	
BVA	300,000.000					
31-MAY-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	95.99-	0.00	
BVA	1,130,000.000					
31-MAY-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	120.44	0.00	
BVA	5,000.000					
30-JUN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.55-	0.00	
BVA	300,000.000					
30-JUN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	93.07-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30,000.000					
30-JUN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	3.10	0.00	
BVA	1,130,000.000					
30-JUN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	116.83	0.00	
BVA	5,000.000					
31-JUL-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	1.61-	0.00	
BVA	30,000.000					
31-JUL-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	3.21	0.00	
BVA	300,000.000					
31-JUL-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	96.35-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,130,000.000					
31-JUL-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	121.01	0.00	
BVA	5,000.000					
31-AUG-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.61-	0.00	
BVA	30,000.000					
31-AUG-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	3.22	0.00	
BVA	300,000.000					
31-AUG-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	96.53-	0.00	
BVA	1,130,000.000					
31-AUG-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	121.30	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	5,000.000					
30-SEP-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.56-	0.00	
BVA	30,000.000					
30-SEP-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.12	0.00	
BVA	300,000.000					
30-SEP-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	93.59-	0.00	
BVA	1,130,000.000					
30-SEP-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	117.67	0.00	
BVA	5,000.000					
31-OCT-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.61-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30,000.000					
31-OCT-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	3.24	0.00	
BVA	300,000.000					
31-OCT-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	96.89-	0.00	
BVA	1,130,000.000					
31-OCT-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	121.87	0.00	
BVA	5,000.000					
30-NOV-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.57-	0.00	
BVA	30,000.000					
30-NOV-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.14	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	300,000.000					
30-NOV-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	93.94-	0.00	
BVA	1,130,000.000					
30-NOV-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	118.22	0.00	
BVA	5,000.000					
31-DEC-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.62-	0.00	
BVA	30,000.000					
31-DEC-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.25	0.00	
BVA	300,000.000					
31-DEC-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	97.25-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,130,000.000					
31-DEC-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	122.45	0.00	
BVA	1,310,000.000					
31-JAN-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	46.40-	0.00	
BVA	1,310,000.000					
28-FEB-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	42.02-	0.00	
BVA	1,310,000.000					
31-MAR-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	46.63-	0.00	
BVA	1,310,000.000					
30-APR-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	45.25-	0.00	

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BVA	1,310,000.000					
31-MAY-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	46.87-	0.00	
BVA	1,310,000.000					
30-JUN-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	45.48-	0.00	
BVA	1,310,000.000					
31-JUL-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	47.11-	0.00	
BVA	1,310,000.000					
31-AUG-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	47.23-	0.00	
BVA	1,310,000.000					
30-SEP-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	45.83-	0.00	

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BVA	1,310,000.000					
31-OCT-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	47.47-	0.00	
BVA	1,310,000.000					
30-NOV-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	46.06-	0.00	
BVA	1,310,000.000					
31-DEC-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	47.71-	0.00	
BVA	175,000.000					
31-AUG-23	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.17	0.00	
BVA	4,000.000					
30-SEP-23	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	

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BVA	175,000.000					
30-SEP-23	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23	0.00	0.00	0.21	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	175,000.000					
31-OCT-23	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23	0.00	0.00	0.22	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	4,000.000					
30-NOV-23	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI					
BVA	175,000.000					
30-NOV-23	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23	0.00	0.00	0.21	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	175,000.000					
31-DEC-23	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23	0.00	0.00	0.22	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					

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BVA	6,000.000					
31-JAN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.32-	0.00	
BVA	5,000.000					
31-JAN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	6.57-	0.00	
BVA	184,000.000					
31-JAN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	40.61-	0.00	
BVA	34,000.000					
31-JAN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	7.50-	0.00	
BVA	100,000.000					
31-JAN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	131.33-	0.00	

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BVA	95,000.000					
31-JAN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	125.76-	0.00	
BVA	6,000.000					
28-FEB-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.20-	0.00	
BVA	5,000.000					
28-FEB-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	5.95-	0.00	
BVA	184,000.000					
28-FEB-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	36.88-	0.00	
BVA	34,000.000					
28-FEB-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	6.82-	0.00	

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BVA	100,000.000					
28-FEB-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	119.08-	0.00	
BVA	95,000.000					
28-FEB-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	114.03-	0.00	
BVA	6,000.000					
31-MAR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.34-	0.00	
BVA	5,000.000					
31-MAR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	6.62-	0.00	
BVA	184,000.000					
31-MAR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	41.04-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	34,000.000					
31-MAR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	7.58-	0.00	
BVA	100,000.000					
31-MAR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	132.31-	0.00	
BVA	95,000.000					
31-MAR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	126.70-	0.00	
BVA	6,000.000					
30-APR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.30-	0.00	
BVA	5,000.000					
30-APR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	6.43-	0.00	

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BVA	184,000.000					
30-APR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	39.94-	0.00	
BVA	34,000.000					
30-APR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	7.38-	0.00	
BVA	100,000.000					
30-APR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	128.54-	0.00	
BVA	95,000.000					
30-APR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	123.09-	0.00	
BVA	6,000.000					
31-MAY-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	1.35-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	5,000.000					
31-MAY-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	6.67-	0.00	
BVA	184,000.000					
31-MAY-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	41.49-	0.00	
BVA	34,000.000					
31-MAY-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	7.67-	0.00	
BVA	100,000.000					
31-MAY-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	133.32-	0.00	
BVA	95,000.000					
31-MAY-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	127.67-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	6,000.000					
30-JUN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.32-	0.00	
BVA	5,000.000					
30-JUN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	6.48-	0.00	
BVA	184,000.000					
30-JUN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	40.37-	0.00	
BVA	34,000.000					
30-JUN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	7.46-	0.00	
BVA	100,000.000					
30-JUN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	129.53-	0.00	

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BVA	95,000.000					
30-JUN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	124.03-	0.00	
BVA	6,000.000					
31-JUL-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	1.37-	0.00	
BVA	5,000.000					
31-JUL-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	6.72-	0.00	
BVA	184,000.000					
31-JUL-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	41.94-	0.00	
BVA	34,000.000					
31-JUL-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	7.75-	0.00	

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BVA	100,000.000					
31-JUL-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	134.35-	0.00	
BVA	95,000.000					
31-JUL-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	128.65-	0.00	
BVA	6,000.000					
31-AUG-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.38-	0.00	
BVA	5,000.000					
31-AUG-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	6.74-	0.00	
BVA	184,000.000					
31-AUG-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	42.18-	0.00	

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BVA	34,000.000					
31-AUG-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	7.79-	0.00	
BVA	100,000.000					
31-AUG-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	134.87-	0.00	
BVA	95,000.000					
31-AUG-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	129.15-	0.00	
BVA	6,000.000					
30-SEP-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.34-	0.00	
BVA	5,000.000					
30-SEP-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	6.55-	0.00	

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BVA	184,000.000					
30-SEP-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	41.04-	0.00	
BVA	34,000.000					
30-SEP-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	7.58-	0.00	
BVA	100,000.000					
30-SEP-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	131.03-	0.00	
BVA	95,000.000					
30-SEP-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	125.47-	0.00	
BVA	6,000.000					
31-OCT-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.39-	0.00	

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BVA	5,000.000					
31-OCT-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	6.80-	0.00	
BVA	184,000.000					
31-OCT-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	42.64-	0.00	
BVA	34,000.000					
31-OCT-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	7.88-	0.00	
BVA	100,000.000					
31-OCT-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	135.91-	0.00	
BVA	95,000.000					
31-OCT-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	130.14-	0.00	

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BVA	6,000.000					
30-NOV-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.35-	0.00	
BVA	5,000.000					
30-NOV-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	6.60-	0.00	
BVA	184,000.000					
30-NOV-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	41.50-	0.00	
BVA	34,000.000					
30-NOV-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	7.67-	0.00	
BVA	100,000.000					
30-NOV-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	132.04-	0.00	

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BVA	95,000.000					
30-NOV-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	126.43-	0.00	
BVA	6,000.000					
31-DEC-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.41-	0.00	
BVA	5,000.000					
31-DEC-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	6.85-	0.00	
BVA	184,000.000					
31-DEC-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	43.11-	0.00	
BVA	34,000.000					
31-DEC-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	7.97-	0.00	

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BVA	100,000.000					
31-DEC-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	136.96-	0.00	
BVA	95,000.000					
31-DEC-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	131.14-	0.00	
BVA	10,000.000					
31-JAN-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.58-	0.00	
BVA	255,000.000					
31-JAN-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	65.70-	0.00	
BVA	10,000.000					
28-FEB-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.33-	0.00	

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BVA	255,000.000					
28-FEB-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	59.49-	0.00	
BVA	10,000.000					
31-MAR-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.59-	0.00	
BVA	255,000.000					
31-MAR-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	66.00-	0.00	
BVA	10,000.000					
30-APR-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.51-	0.00	
BVA	255,000.000					
30-APR-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	64.03-	0.00	

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BVA	10,000.000					
31-MAY-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	2.60-	0.00	
BVA	255,000.000					
31-MAY-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	66.31-	0.00	
BVA	10,000.000					
30-JUN-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.52-	0.00	
BVA	255,000.000					
30-JUN-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	64.33-	0.00	
BVA	10,000.000					
31-JUL-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	2.61-	0.00	

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BVA	255,000.000					
31-JUL-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	66.63-	0.00	
BVA	10,000.000					
31-AUG-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.62-	0.00	
BVA	255,000.000					
31-AUG-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	66.79-	0.00	
BVA	10,000.000					
30-SEP-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.54-	0.00	
BVA	255,000.000					
30-SEP-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	64.79-	0.00	

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BVA	10,000.000					
31-OCT-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.63-	0.00	
BVA	255,000.000					
31-OCT-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	67.10-	0.00	
BVA	10,000.000					
30-NOV-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.55-	0.00	
BVA	255,000.000					
30-NOV-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	65.09-	0.00	
BVA	10,000.000					
31-DEC-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.64-	0.00	

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BVA	255,000.000					
31-DEC-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	67.42-	0.00	
BVA	15,000.000					
31-JAN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	5,000.000					
31-JAN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.11-	0.00	
BVA	1,065,000.000					
31-JAN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	12.55	0.00	
BVA	135,000.000					
31-JAN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.90-	0.00	

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BVA	15,000.000					
28-FEB-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.16	0.00	
BVA	5,000.000					
28-FEB-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.10-	0.00	
BVA	1,065,000.000					
28-FEB-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	11.37	0.00	
BVA	135,000.000					
28-FEB-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.62-	0.00	
BVA	15,000.000					
31-MAR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	

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BVA	5,000.000					
31-MAR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.11-	0.00	
BVA	1,065,000.000					
31-MAR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	12.61	0.00	
BVA	135,000.000					
31-MAR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	2.91-	0.00	
BVA	15,000.000					
30-APR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	5,000.000					
30-APR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.10-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,065,000.000					
30-APR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	12.23	0.00	
BVA	135,000.000					
30-APR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	2.82-	0.00	
BVA	15,000.000					
31-MAY-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	5,000.000					
31-MAY-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	0.11-	0.00	
BVA	1,065,000.000					
31-MAY-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	12.67	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	135,000.000					
31-MAY-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	2.92-	0.00	
BVA	15,000.000					
30-JUN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	5,000.000					
30-JUN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.10-	0.00	
BVA	1,065,000.000					
30-JUN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	12.28	0.00	
BVA	135,000.000					
30-JUN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	2.83-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	15,000.000					
31-JUL-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	5,000.000					
31-JUL-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.11-	0.00	
BVA	1,065,000.000					
31-JUL-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	12.72	0.00	
BVA	135,000.000					
31-JUL-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	2.94-	0.00	
BVA	15,000.000					
31-AUG-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	5,000.000					
31-AUG-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.11-	0.00	
BVA	1,065,000.000					
31-AUG-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	12.75	0.00	
BVA	135,000.000					
31-AUG-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.94-	0.00	
BVA	15,000.000					
30-SEP-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	5,000.000					
30-SEP-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.11-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,065,000.000					
30-SEP-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	12.37	0.00	
BVA	135,000.000					
30-SEP-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.85-	0.00	
BVA	15,000.000					
31-OCT-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	5,000.000					
31-OCT-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.11-	0.00	
BVA	1,065,000.000					
31-OCT-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	12.81	0.00	

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BVA	135,000.000					
31-OCT-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.95-	0.00	
BVA	15,000.000					
30-NOV-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	5,000.000					
30-NOV-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.11-	0.00	
BVA	1,065,000.000					
30-NOV-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	12.42	0.00	
BVA	135,000.000					
30-NOV-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.87-	0.00	

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BVA	15,000.000					
31-DEC-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	5,000.000					
31-DEC-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.11-	0.00	
BVA	1,065,000.000					
31-DEC-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	12.86	0.00	
BVA	135,000.000					
31-DEC-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.97-	0.00	
BVA	6,000.000					
31-JAN-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.99	0.00	

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BVA	323,000.000					
31-JAN-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	107.12	0.00	
BVA	6,000.000					
28-FEB-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.80	0.00	
BVA	323,000.000					
28-FEB-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	97.10	0.00	
BVA	6,000.000					
31-MAR-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.00	0.00	
BVA	323,000.000					
31-MAR-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	107.85	0.00	

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BVA	6,000.000					
30-APR-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.95	0.00	
BVA	323,000.000					
30-APR-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	104.74	0.00	
BVA	6,000.000					
31-MAY-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	2.02	0.00	
BVA	323,000.000					
31-MAY-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	108.60	0.00	
BVA	6,000.000					
30-JUN-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.96	0.00	

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BVA	323,000.000					
30-JUN-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	105.47	0.00	
BVA	6,000.000					
31-JUL-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	2.03	0.00	
BVA	323,000.000					
31-JUL-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	109.36	0.00	
BVA	6,000.000					
31-AUG-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.04	0.00	
BVA	323,000.000					
31-AUG-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	109.74	0.00	

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BVA	6,000.000					
30-SEP-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.98	0.00	
BVA	323,000.000					
30-SEP-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	106.58	0.00	
BVA	6,000.000					
31-OCT-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.05	0.00	
BVA	323,000.000					
31-OCT-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	110.51	0.00	
BVA	6,000.000					
30-NOV-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.99	0.00	

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BVA	323,000.000					
30-NOV-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	107.32	0.00	
BVA	6,000.000					
31-DEC-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.07	0.00	
BVA	323,000.000					
31-DEC-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	111.28	0.00	
BVA	15,000.000					
31-JAN-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.11	0.00	
BVA	525,000.000					
31-JAN-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	73.68	0.00	

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BVA	15,000.000					
28-FEB-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.90	0.00	
BVA	525,000.000					
28-FEB-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	66.63	0.00	
BVA	15,000.000					
31-MAR-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.11	0.00	
BVA	525,000.000					
31-MAR-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	73.86	0.00	
BVA	15,000.000					
30-APR-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.04	0.00	

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BVA	525,000.000					
30-APR-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	71.57	0.00	
BVA	15,000.000					
31-MAY-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	2.12	0.00	
BVA	525,000.000					
31-MAY-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	74.05	0.00	
BVA	15,000.000					
30-JUN-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.05	0.00	
BVA	525,000.000					
30-JUN-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	71.76	0.00	

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BVA	15,000.000					
31-JUL-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	2.12	0.00	
BVA	525,000.000					
31-JUL-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	74.25	0.00	
BVA	15,000.000					
31-AUG-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.12	0.00	
BVA	525,000.000					
31-AUG-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	74.34	0.00	
BVA	15,000.000					
30-SEP-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.06	0.00	

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BVA	525,000.000					
30-SEP-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	72.04	0.00	
BVA	15,000.000					
31-OCT-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.13	0.00	
BVA	525,000.000					
31-OCT-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	74.54	0.00	
BVA	15,000.000					
30-NOV-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.06	0.00	
BVA	525,000.000					
30-NOV-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	72.23	0.00	

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BVA	15,000.000					
31-DEC-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.14	0.00	
BVA	525,000.000					
31-DEC-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	74.73	0.00	
BVA	20,000.000					
31-JAN-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.96-	0.00	
BVA	695,000.000					
31-JAN-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	67.97-	0.00	
BVA	20,000.000					
28-FEB-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.77-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	695,000.000					
28-FEB-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	61.60-	0.00	
BVA	20,000.000					
31-MAR-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.97-	0.00	
BVA	695,000.000					
31-MAR-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	68.40-	0.00	
BVA	20,000.000					
30-APR-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.91-	0.00	
BVA	695,000.000					
30-APR-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	66.41-	0.00	

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BVA	20,000.000					
31-MAY-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	1.98-	0.00	
BVA	695,000.000					
31-MAY-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	68.85-	0.00	
BVA	20,000.000					
30-JUN-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.92-	0.00	
BVA	695,000.000					
30-JUN-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	66.84-	0.00	
BVA	20,000.000					
31-JUL-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	1.99-	0.00	

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BVA	695,000.000					
31-JUL-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15	0.00	0.00	69.29-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI					
BVA	20,000.000					
31-AUG-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15	0.00	0.00	2.00-	0.00	
	AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI					
BVA	695,000.000					
31-AUG-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15	0.00	0.00	69.52-	0.00	
	AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI					
BVA	20,000.000					
30-SEP-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15	0.00	0.00	1.94-	0.00	
	AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI					
BVA	695,000.000					
30-SEP-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15	0.00	0.00	67.50-	0.00	
	AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI					

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BVA	20,000.000					
31-OCT-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.01-	0.00	
BVA	695,000.000					
31-OCT-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	69.97-	0.00	
BVA	20,000.000					
30-NOV-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.96-	0.00	
BVA	695,000.000					
30-NOV-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	67.94-	0.00	
BVA	20,000.000					
31-DEC-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.03-	0.00	

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BVA	695,000.000					
31-DEC-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	70.43-	0.00	
BVA	10,000.000					
31-JAN-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.74-	0.00	
BVA	365,000.000					
31-JAN-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	26.90-	0.00	
BVA	10,000.000					
28-FEB-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.67-	0.00	
BVA	365,000.000					
28-FEB-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	24.38-	0.00	

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BVA	10,000.000					
31-MAR-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	0.00	0.00	0.74-	0.00	
	AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI					
BVA	365,000.000					
31-MAR-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	0.00	0.00	27.07-	0.00	
	AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI					
BVA	10,000.000					
30-APR-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	0.00	0.00	0.72-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI					
BVA	365,000.000					
30-APR-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	0.00	0.00	26.28-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI					
BVA	10,000.000					
31-MAY-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	0.00	0.00	0.75-	0.00	
	AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI					

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BVA	365,000.000					
31-MAY-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	0.00	0.00	27.24-	0.00	
	AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI					
BVA	10,000.000					
30-JUN-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	0.00	0.00	0.72-	0.00	
	AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI					
BVA	365,000.000					
30-JUN-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	0.00	0.00	26.45-	0.00	
	AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI					
BVA	10,000.000					
31-JUL-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	0.00	0.00	0.75-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI					
BVA	365,000.000					
31-JUL-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	0.00	0.00	27.41-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI					

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BVA	10,000.000					
31-AUG-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	0.00	0.00	0.75-	0.00	
	AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI					
BVA	365,000.000					
31-AUG-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	0.00	0.00	27.50-	0.00	
	AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI					
BVA	10,000.000					
30-SEP-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	0.00	0.00	0.73-	0.00	
	AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI					
BVA	365,000.000					
30-SEP-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	0.00	0.00	26.70-	0.00	
	AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI					
BVA	10,000.000					
31-OCT-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	0.00	0.00	0.76-	0.00	
	AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI					

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BVA	365,000.000					
31-OCT-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	27.67-	0.00	
BVA	10,000.000					
30-NOV-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.74-	0.00	
BVA	365,000.000					
30-NOV-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	26.87-	0.00	
BVA	10,000.000					
31-DEC-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.76-	0.00	
BVA	365,000.000					
31-DEC-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	27.85-	0.00	

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BVA	15,000.000					
31-JAN-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	3.02-	0.00	
BVA	550,000.000					
31-JAN-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	110.60-	0.00	
BVA	15,000.000					
28-FEB-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.73-	0.00	
BVA	550,000.000					
28-FEB-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	100.24-	0.00	
BVA	15,000.000					
31-MAR-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	3.04-	0.00	

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BVA	550,000.000					
31-MAR-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	111.32-	0.00	
BVA	15,000.000					
30-APR-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.95-	0.00	
BVA	550,000.000					
30-APR-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	108.09-	0.00	
BVA	15,000.000					
31-MAY-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	3.06-	0.00	
BVA	550,000.000					
31-MAY-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	112.06-	0.00	

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BVA	15,000.000					
30-JUN-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.97-	0.00	
BVA	550,000.000					
30-JUN-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	108.82-	0.00	
BVA	15,000.000					
31-JUL-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	3.08-	0.00	
BVA	550,000.000					
31-JUL-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	112.81-	0.00	
BVA	15,000.000					
31-AUG-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	3.09-	0.00	

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BVA	550,000.000					
31-AUG-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	113.20-	0.00	
BVA	15,000.000					
30-SEP-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.00-	0.00	
BVA	550,000.000					
30-SEP-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	109.92-	0.00	
BVA	15,000.000					
31-OCT-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	3.11-	0.00	
BVA	550,000.000					
31-OCT-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	113.96-	0.00	

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BVA	15,000.000					
30-NOV-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.02-	0.00	
BVA	550,000.000					
30-NOV-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	110.65-	0.00	
BVA	15,000.000					
31-DEC-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.13-	0.00	
BVA	550,000.000					
31-DEC-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	114.72-	0.00	
BVA	15,000.000					
31-JAN-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	

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BVA	750,000.000					
31-JAN-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20	0.00	0.00	13.53	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	15,000.000					
28-FEB-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20	0.00	0.00	0.25	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	750,000.000					
28-FEB-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20	0.00	0.00	12.26	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	15,000.000					
31-MAR-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20	0.00	0.00	0.27	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	750,000.000					
31-MAR-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20	0.00	0.00	13.61	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	15,000.000					
30-APR-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.26	0.00	
BVA	750,000.000					
30-APR-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	13.21	0.00	
BVA	15,000.000					
31-MAY-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	
BVA	750,000.000					
31-MAY-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	13.68	0.00	
BVA	15,000.000					
30-JUN-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	750,000.000					
30-JUN-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20	0.00	0.00	13.28	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					
BVA	15,000.000					
31-JUL-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20	0.00	0.00	0.28	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-FERC-FI					
BVA	750,000.000					
31-JUL-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20	0.00	0.00	13.76	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	15,000.000					
31-AUG-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20	0.00	0.00	0.28	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-FERC-FI					
BVA	750,000.000					
31-AUG-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20	0.00	0.00	13.80	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-MO-FI					

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BVA	15,000.000					
30-SEP-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	
BVA	750,000.000					
30-SEP-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	13.39	0.00	
BVA	15,000.000					
31-OCT-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.28	0.00	
BVA	750,000.000					
31-OCT-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	13.88	0.00	
BVA	15,000.000					
30-NOV-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	

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BVA	750,000.000					
30-NOV-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	13.47	0.00	
BVA	15,000.000					
31-DEC-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.28	0.00	
BVA	750,000.000					
31-DEC-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	13.96	0.00	
BVA	15,000.000					
31-JAN-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.80-	0.00	
BVA	550,000.000					
31-JAN-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	102.67-	0.00	

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BVA	15,000.000					
28-FEB-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.54-	0.00	
BVA	550,000.000					
28-FEB-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	93.03-	0.00	
BVA	15,000.000					
31-MAR-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.82-	0.00	
BVA	550,000.000					
31-MAR-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	103.30-	0.00	
BVA	15,000.000					
30-APR-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.74-	0.00	

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BVA	550,000.000					
30-APR-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	100.29-	0.00	
BVA	15,000.000					
31-MAY-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	2.84-	0.00	
BVA	550,000.000					
31-MAY-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	103.95-	0.00	
BVA	15,000.000					
30-JUN-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.75-	0.00	
BVA	550,000.000					
30-JUN-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	100.92-	0.00	

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BVA	15,000.000					
31-JUL-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	2.85-	0.00	
BVA	550,000.000					
31-JUL-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	104.61-	0.00	
BVA	15,000.000					
31-AUG-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.86-	0.00	
BVA	550,000.000					
31-AUG-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	104.94-	0.00	
BVA	15,000.000					
30-SEP-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.78-	0.00	

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BVA	550,000.000					
30-SEP-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	101.88-	0.00	
BVA	15,000.000					
31-OCT-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.88-	0.00	
BVA	550,000.000					
31-OCT-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	105.60-	0.00	
BVA	15,000.000					
30-NOV-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.80-	0.00	
BVA	550,000.000					
30-NOV-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	102.53-	0.00	

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BVA	15,000.000					
31-DEC-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.90-	0.00	
BVA	550,000.000					
31-DEC-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	106.27-	0.00	
BVA	15,000.000					
31-DEC-23	COREBRIDGE FINANCIAL INC 5.750% 01/15/2034 DD 12/08/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	
BVA	604,000.000					
31-DEC-23	COREBRIDGE FINANCIAL INC 5.750% 01/15/2034 DD 12/08/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	6.01	0.00	
BVA	15,000.000					
31-JAN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	

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BVA	25,000.000					
31-JAN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	12.33	0.00	
BVA	595,000.000					
31-JAN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	7.71	0.00	
BVA	420,000.000					
31-JAN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	46.34-	0.00	
BVA	995,000.000					
31-JAN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	490.82	0.00	
BVA	15,000.000					
28-FEB-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	

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BVA	25,000.000					
28-FEB-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	11.17	0.00	
BVA	595,000.000					
28-FEB-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	6.97	0.00	
BVA	420,000.000					
28-FEB-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	41.93-	0.00	
BVA	995,000.000					
28-FEB-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	444.44	0.00	
BVA	15,000.000					
31-MAR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	

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BVA	25,000.000					
31-MAR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	12.39	0.00	
BVA	595,000.000					
31-MAR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	7.74	0.00	
BVA	420,000.000					
31-MAR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	46.50-	0.00	
BVA	995,000.000					
31-MAR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	493.19	0.00	
BVA	15,000.000					
30-APR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	

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BVA	25,000.000					
30-APR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	12.02	0.00	
BVA	595,000.000					
30-APR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	7.50	0.00	
BVA	420,000.000					
30-APR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	45.08-	0.00	
BVA	995,000.000					
30-APR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	478.49	0.00	
BVA	15,000.000					
31-MAY-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.20	0.00	

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BVA	25,000.000					
31-MAY-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	12.45	0.00	
BVA	595,000.000					
31-MAY-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	7.76	0.00	
BVA	420,000.000					
31-MAY-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	46.66-	0.00	
BVA	995,000.000					
31-MAY-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	495.65	0.00	
BVA	15,000.000					
30-JUN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	

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BVA	25,000.000					
30-JUN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	12.08	0.00	
BVA	595,000.000					
30-JUN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	7.53	0.00	
BVA	420,000.000					
30-JUN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	45.23-	0.00	
BVA	995,000.000					
30-JUN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	480.88	0.00	
BVA	15,000.000					
31-JUL-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.20	0.00	

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BVA	25,000.000					
31-JUL-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	12.52	0.00	
BVA	595,000.000					
31-JUL-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	7.79	0.00	
BVA	420,000.000					
31-JUL-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	46.82-	0.00	
BVA	995,000.000					
31-JUL-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	498.13	0.00	
BVA	15,000.000					
31-AUG-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.20	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	25,000.000					
31-AUG-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	12.55	0.00	
BVA	595,000.000					
31-AUG-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	7.81	0.00	
BVA	420,000.000					
31-AUG-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	46.91-	0.00	
BVA	995,000.000					
31-AUG-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	499.40	0.00	
BVA	15,000.000					
30-SEP-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	25,000.000					
30-SEP-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	12.17	0.00	
BVA	595,000.000					
30-SEP-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	7.57	0.00	
BVA	420,000.000					
30-SEP-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	45.47-	0.00	
BVA	995,000.000					
30-SEP-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	484.51	0.00	
BVA	15,000.000					
31-OCT-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.20	0.00	

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BVA	25,000.000					
31-OCT-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	12.61	0.00	
BVA	595,000.000					
31-OCT-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	7.84	0.00	
BVA	420,000.000					
31-OCT-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	47.07-	0.00	
BVA	995,000.000					
31-OCT-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	501.89	0.00	
BVA	15,000.000					
30-NOV-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	

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BVA	25,000.000					
30-NOV-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	12.23	0.00	
BVA	595,000.000					
30-NOV-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	7.60	0.00	
BVA	420,000.000					
30-NOV-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	45.63-	0.00	
BVA	995,000.000					
30-NOV-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	486.93	0.00	
BVA	15,000.000					
31-DEC-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.20	0.00	

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BVA	25,000.000					
31-DEC-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	12.67	0.00	
BVA	595,000.000					
31-DEC-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	7.87	0.00	
BVA	420,000.000					
31-DEC-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	47.24-	0.00	
BVA	995,000.000					
31-DEC-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	504.40	0.00	
BVA	11,000.000					
31-JAN-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.43	0.00	

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BVA	11,000.000					
28-FEB-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.39	0.00	
BVA	11,000.000					
31-MAR-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.43	0.00	
BVA	11,000.000					
30-APR-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.42	0.00	
BVA	11,000.000					
31-MAY-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.44	0.00	
BVA	11,000.000					
30-JUN-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.42	0.00	

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BVA	11,000.000					
31-JUL-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.44	0.00	
BVA	11,000.000					
31-AUG-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.44	0.00	
BVA	11,000.000					
30-SEP-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.43	0.00	
BVA	11,000.000					
31-OCT-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.44	0.00	
BVA	11,000.000					
30-NOV-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.43	0.00	

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BVA	11,000.000					
31-DEC-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.44	0.00	
BVA	10,000.000					
31-JAN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	5,000.000					
31-JAN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.15-	0.00	
BVA	380,000.000					
31-JAN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.92	0.00	
BVA	160,000.000					
31-JAN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	4.80-	0.00	

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BVA	10,000.000					
28-FEB-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19	0.00	0.00	0.07	0.00	
	ACCRETION INCOME					
	FEBRUARY 2023					
	PLANT-FERC-FI					
BVA	5,000.000					
28-FEB-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19	0.00	0.00	0.14-	0.00	
	AMORTIZATION EXPENSE					
	FEBRUARY 2023					
	PLANT-FERC-FI					
BVA	380,000.000					
28-FEB-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19	0.00	0.00	2.64	0.00	
	ACCRETION INCOME					
	FEBRUARY 2023					
	PLANT-MO-FI					
BVA	160,000.000					
28-FEB-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19	0.00	0.00	4.34-	0.00	
	AMORTIZATION EXPENSE					
	FEBRUARY 2023					
	PLANT-MO-FI					
BVA	10,000.000					
31-MAR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19	0.00	0.00	0.08	0.00	
	ACCRETION INCOME					
	MARCH 2023					
	PLANT-FERC-FI					

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BVA	5,000.000					
31-MAR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.15-	0.00	
BVA	380,000.000					
31-MAR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.93	0.00	
BVA	160,000.000					
31-MAR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	4.82-	0.00	
BVA	10,000.000					
30-APR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	
BVA	5,000.000					
30-APR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.15-	0.00	

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BVA	380,000.000					
30-APR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.84	0.00	
BVA	160,000.000					
30-APR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	4.67-	0.00	
BVA	10,000.000					
31-MAY-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	5,000.000					
31-MAY-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	0.15-	0.00	
BVA	380,000.000					
31-MAY-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.94	0.00	

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BVA	160,000.000					
31-MAY-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	4.84-	0.00	
BVA	10,000.000					
30-JUN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	5,000.000					
30-JUN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.15-	0.00	
BVA	380,000.000					
30-JUN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.85	0.00	
BVA	160,000.000					
30-JUN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	4.69-	0.00	

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BVA	10,000.000					
31-JUL-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19	0.00	0.00	0.08	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	5,000.000					
31-JUL-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19	0.00	0.00	0.15-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI					
BVA	380,000.000					
31-JUL-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19	0.00	0.00	2.96	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	160,000.000					
31-JUL-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19	0.00	0.00	4.86-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI					
BVA	10,000.000					
31-AUG-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19	0.00	0.00	0.08	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					

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BVA	5,000.000					
31-AUG-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.15-	0.00	
BVA	380,000.000					
31-AUG-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.96	0.00	
BVA	160,000.000					
31-AUG-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	4.87-	0.00	
BVA	10,000.000					
30-SEP-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	5,000.000					
30-SEP-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.15-	0.00	

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BVA	380,000.000					
30-SEP-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.87	0.00	
BVA	160,000.000					
30-SEP-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	4.72-	0.00	
BVA	10,000.000					
31-OCT-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	5,000.000					
31-OCT-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.15-	0.00	
BVA	380,000.000					
31-OCT-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.98	0.00	

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BVA	160,000.000					
31-OCT-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	4.89-	0.00	
BVA	10,000.000					
30-NOV-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	5,000.000					
30-NOV-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.15-	0.00	
BVA	380,000.000					
30-NOV-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.89	0.00	
BVA	160,000.000					
30-NOV-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	4.74-	0.00	

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BVA	10,000.000					
31-DEC-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	5,000.000					
31-DEC-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.15-	0.00	
BVA	380,000.000					
31-DEC-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.99	0.00	
BVA	160,000.000					
31-DEC-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	4.91-	0.00	
BVA	1,530,000.000					
31-JAN-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	4.16	0.00	

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BVA	1,530,000.000					
28-FEB-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	3.76	0.00	
BVA	1,530,000.000					
31-MAR-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	4.17	0.00	
BVA	1,530,000.000					
30-APR-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	4.05	0.00	
BVA	1,530,000.000					
31-MAY-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	4.19	0.00	
BVA	1,530,000.000					
30-JUN-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	4.06	0.00	

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BVA	1,530,000.000					
31-JUL-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	4.21	0.00	
BVA	1,530,000.000					
31-AUG-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	4.12	0.00	
BVA	1,530,000.000					
30-SEP-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	3.99	0.00	
BVA	1,530,000.000					
31-OCT-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	4.13	0.00	
BVA	1,530,000.000					
22-NOV-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.81	0.00	

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BVA	1,354,454.671					
30-NOV-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22	0.00	0.00	1.07	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	1,354,454.671					
22-DEC-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22	0.00	0.00	2.50	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	1,242,042.900					
31-DEC-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22	0.00	0.00	1.09	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	20,000.000					
31-JAN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	0.00	0.00	3.10	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI					
BVA	10,000.000					
31-JAN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	0.00	0.00	0.07	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI					

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BVA	750,000.000					
31-JAN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	116.23	0.00	
BVA	325,000.000					
31-JAN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.24	0.00	
BVA	20,000.000					
28-FEB-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.81	0.00	
BVA	10,000.000					
28-FEB-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	750,000.000					
28-FEB-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	105.26	0.00	

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BVA	325,000.000					
28-FEB-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.02	0.00	
BVA	20,000.000					
31-MAR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	3.12	0.00	
BVA	10,000.000					
31-MAR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	
BVA	750,000.000					
31-MAR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	116.82	0.00	
BVA	325,000.000					
31-MAR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.25	0.00	

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BVA	20,000.000					
30-APR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	3.02	0.00	
BVA	10,000.000					
30-APR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	
BVA	750,000.000					
30-APR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	113.36	0.00	
BVA	325,000.000					
30-APR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.18	0.00	
BVA	20,000.000					
31-MAY-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	3.13	0.00	

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BVA	10,000.000					
31-MAY-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	
BVA	750,000.000					
31-MAY-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	117.44	0.00	
BVA	325,000.000					
31-MAY-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.26	0.00	
BVA	20,000.000					
30-JUN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	3.04	0.00	
BVA	10,000.000					
30-JUN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	

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BVA	750,000.000					
30-JUN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	113.96	0.00	
BVA	325,000.000					
30-JUN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.19	0.00	
BVA	20,000.000					
31-JUL-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	3.15	0.00	
BVA	10,000.000					
31-JUL-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	
BVA	750,000.000					
31-JUL-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	118.07	0.00	

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BVA	325,000.000					
31-JUL-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.27	0.00	
BVA	20,000.000					
31-AUG-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	3.16	0.00	
BVA	10,000.000					
31-AUG-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	
BVA	750,000.000					
31-AUG-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	118.39	0.00	
BVA	325,000.000					
31-AUG-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.27	0.00	

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BVA	325,000.000					
18-SEP-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.40	0.00	
BVA	750,000.000					
18-SEP-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	72.75	0.00	
BVA	10,000.000					
18-SEP-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	
BVA	20,000.000					
18-SEP-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.94	0.00	
BVA	7,000.000					
31-JAN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.23	0.00	

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BVA	25,000.000					
31-JAN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.98-	0.00	
BVA	260,000.000					
31-JAN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	8.55	0.00	
BVA	890,000.000					
31-JAN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	35.06-	0.00	
BVA	7,000.000					
28-FEB-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.21	0.00	
BVA	25,000.000					
28-FEB-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.89-	0.00	

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BVA	260,000.000					
28-FEB-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	7.77	0.00	
BVA	890,000.000					
28-FEB-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	31.84-	0.00	
BVA	7,000.000					
31-MAR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.23	0.00	
BVA	25,000.000					
31-MAR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.00-	0.00	
BVA	260,000.000					
31-MAR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	8.65	0.00	

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BVA	890,000.000					
31-MAR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	35.43-	0.00	
BVA	7,000.000					
30-APR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.23	0.00	
BVA	25,000.000					
30-APR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.97-	0.00	
BVA	260,000.000					
30-APR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	8.41	0.00	
BVA	890,000.000					
30-APR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	34.48-	0.00	

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BVA	7,000.000					
31-MAY-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22	0.00	0.00	0.24	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	25,000.000					
31-MAY-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22	0.00	0.00	1.01-	0.00	
	AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI					
BVA	260,000.000					
31-MAY-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22	0.00	0.00	8.74	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	890,000.000					
31-MAY-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22	0.00	0.00	35.82-	0.00	
	AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI					
BVA	7,000.000					
30-JUN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22	0.00	0.00	0.23	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					

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BVA	25,000.000					
30-JUN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.98-	0.00	
BVA	260,000.000					
30-JUN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	8.51	0.00	
BVA	890,000.000					
30-JUN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	34.86-	0.00	
BVA	7,000.000					
31-JUL-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.24	0.00	
BVA	25,000.000					
31-JUL-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	1.02-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	260,000.000					
31-JUL-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	8.84	0.00	
BVA	890,000.000					
31-JUL-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	36.22-	0.00	
BVA	7,000.000					
31-AUG-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.24	0.00	
BVA	25,000.000					
31-AUG-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.02-	0.00	
BVA	260,000.000					
31-AUG-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	8.89	0.00	

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BVA	890,000.000					
31-AUG-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	36.42-	0.00	
BVA	7,000.000					
30-SEP-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.23	0.00	
BVA	25,000.000					
30-SEP-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.00-	0.00	
BVA	260,000.000					
30-SEP-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	8.66	0.00	
BVA	890,000.000					
30-SEP-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	35.45-	0.00	

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BVA	7,000.000					
31-OCT-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.24	0.00	
BVA	25,000.000					
31-OCT-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.03-	0.00	
BVA	260,000.000					
31-OCT-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	8.99	0.00	
BVA	890,000.000					
31-OCT-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	36.83-	0.00	
BVA	7,000.000					
30-NOV-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.24	0.00	

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BVA	25,000.000					
30-NOV-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.01-	0.00	
BVA	260,000.000					
30-NOV-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	8.75	0.00	
BVA	890,000.000					
30-NOV-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	35.84-	0.00	
BVA	7,000.000					
31-DEC-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.24	0.00	
BVA	25,000.000					
31-DEC-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.05-	0.00	

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BVA	260,000.000					
31-DEC-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	9.10	0.00	
BVA	890,000.000					
31-DEC-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	37.24-	0.00	
BVA	15,000.000					
31-JAN-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	645,000.000					
31-JAN-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	3.41	0.00	
BVA	15,000.000					
28-FEB-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	

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BVA	645,000.000					
28-FEB-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	3.09	0.00	
BVA	15,000.000					
31-MAR-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	645,000.000					
31-MAR-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	3.43	0.00	
BVA	15,000.000					
30-APR-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	645,000.000					
30-APR-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	3.33	0.00	

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BVA	15,000.000					
31-MAY-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	645,000.000					
31-MAY-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	3.45	0.00	
BVA	15,000.000					
30-JUN-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	645,000.000					
30-JUN-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	3.35	0.00	
BVA	15,000.000					
31-JUL-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	

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BVA	645,000.000					
31-JUL-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	3.47	0.00	
BVA	15,000.000					
31-AUG-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	645,000.000					
31-AUG-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	3.48	0.00	
BVA	645,000.000					
25-SEP-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.93	0.00	
BVA	15,000.000					
25-SEP-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	

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BVA	5,000.000					
31-JAN-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.52	0.00	
BVA	55,000.000					
31-JAN-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.14	0.00	
BVA	250,000.000					
31-JAN-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	26.14	0.00	
BVA	5,000.000					
28-FEB-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.47	0.00	
BVA	55,000.000					
28-FEB-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.03	0.00	

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BVA	250,000.000					
28-FEB-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	23.70	0.00	
BVA	5,000.000					
31-MAR-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.53	0.00	
BVA	55,000.000					
31-MAR-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.14	0.00	
BVA	250,000.000					
31-MAR-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	26.32	0.00	
BVA	5,000.000					
30-APR-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.51	0.00	

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BVA	55,000.000					
30-APR-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.11	0.00	
BVA	250,000.000					
30-APR-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	25.57	0.00	
BVA	5,000.000					
31-MAY-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.53	0.00	
BVA	55,000.000					
31-MAY-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.15	0.00	
BVA	250,000.000					
31-MAY-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	26.51	0.00	

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BVA	5,000.000					
30-JUN-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.51	0.00	
BVA	55,000.000					
30-JUN-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.12	0.00	
BVA	250,000.000					
30-JUN-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	25.75	0.00	
BVA	5,000.000					
31-JUL-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.53	0.00	
BVA	55,000.000					
31-JUL-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.16	0.00	

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BVA	250,000.000					
31-JUL-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	26.71	0.00	
BVA	5,000.000					
31-AUG-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.54	0.00	
BVA	55,000.000					
31-AUG-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.16	0.00	
BVA	250,000.000					
31-AUG-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	26.81	0.00	
BVA	5,000.000					
30-SEP-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.52	0.00	

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BVA	55,000.000					
30-SEP-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.13	0.00	
BVA	250,000.000					
30-SEP-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	26.04	0.00	
BVA	5,000.000					
31-OCT-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.54	0.00	
BVA	55,000.000					
31-OCT-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.17	0.00	
BVA	250,000.000					
31-OCT-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	27.00	0.00	

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BVA	5,000.000					
30-NOV-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.52	0.00	
BVA	55,000.000					
30-NOV-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.14	0.00	
BVA	250,000.000					
30-NOV-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	26.23	0.00	
BVA	5,000.000					
31-DEC-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.54	0.00	
BVA	55,000.000					
31-DEC-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.18	0.00	

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BVA	250,000.000					
31-DEC-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	27.20	0.00	
BVA	9,000.000					
31-JAN-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	3.60-	0.00	
BVA	370,000.000					
31-JAN-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	148.17-	0.00	
BVA	9,000.000					
28-FEB-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	3.27-	0.00	
BVA	370,000.000					
28-FEB-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	134.50-	0.00	

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BVA	9,000.000					
31-MAR-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	3.64-	0.00	
BVA	370,000.000					
31-MAR-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	149.58-	0.00	
BVA	9,000.000					
30-APR-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	3.54-	0.00	
BVA	370,000.000					
30-APR-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	145.48-	0.00	
BVA	9,000.000					
31-MAY-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	3.67-	0.00	

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BVA	370,000.000					
31-MAY-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	151.06-	0.00	
BVA	9,000.000					
30-JUN-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	3.57-	0.00	
BVA	370,000.000					
30-JUN-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	146.92-	0.00	
BVA	9,000.000					
31-JUL-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	3.71-	0.00	
BVA	370,000.000					
31-JUL-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	152.55-	0.00	

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BVA	9,000.000					
31-AUG-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	3.73-	0.00	
BVA	370,000.000					
31-AUG-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	153.31-	0.00	
BVA	9,000.000					
30-SEP-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.63-	0.00	
BVA	370,000.000					
30-SEP-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	149.11-	0.00	
BVA	9,000.000					
31-OCT-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	3.77-	0.00	

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BVA	370,000.000					
31-OCT-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	154.83-	0.00	
BVA	9,000.000					
30-NOV-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.66-	0.00	
BVA	370,000.000					
30-NOV-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	150.58-	0.00	
BVA	9,000.000					
31-DEC-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.80-	0.00	
BVA	370,000.000					
31-DEC-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	156.35-	0.00	

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BVA	30,000.000					
31-JAN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.03	0.00	
BVA	20,000.000					
31-JAN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	13.90	0.00	
BVA	1,220,000.000					
31-JAN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	42.03	0.00	
BVA	725,000.000					
31-JAN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	503.71	0.00	
BVA	30,000.000					
28-FEB-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.94	0.00	

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BVA	20,000.000					
28-FEB-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	12.61	0.00	
BVA	1,220,000.000					
28-FEB-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	38.10	0.00	
BVA	725,000.000					
28-FEB-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	457.12	0.00	
BVA	30,000.000					
31-MAR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.04	0.00	
BVA	20,000.000					
31-MAR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	14.02	0.00	

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BVA	1,220,000.000					
31-MAR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	42.31	0.00	
BVA	725,000.000					
31-MAR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	508.26	0.00	
BVA	30,000.000					
30-APR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.01	0.00	
BVA	20,000.000					
30-APR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	13.63	0.00	
BVA	1,220,000.000					
30-APR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	41.09	0.00	

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BVA	725,000.000					
30-APR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	494.20	0.00	
BVA	30,000.000					
31-MAY-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	1.05	0.00	
BVA	20,000.000					
31-MAY-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	14.15	0.00	
BVA	1,220,000.000					
31-MAY-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	42.61	0.00	
BVA	725,000.000					
31-MAY-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	513.02	0.00	

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BVA	30,000.000					
30-JUN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.02	0.00	
BVA	20,000.000					
30-JUN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	13.76	0.00	
BVA	1,220,000.000					
30-JUN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	41.38	0.00	
BVA	725,000.000					
30-JUN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	498.83	0.00	
BVA	30,000.000					
31-JUL-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	1.06	0.00	

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BVA	20,000.000					
31-JUL-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	14.28	0.00	
BVA	1,220,000.000					
31-JUL-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	42.91	0.00	
BVA	725,000.000					
31-JUL-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	517.82	0.00	
BVA	30,000.000					
31-AUG-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.06	0.00	
BVA	20,000.000					
31-AUG-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	14.35	0.00	

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BVA	1,220,000.000					
31-AUG-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	43.07	0.00	
BVA	725,000.000					
31-AUG-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	520.28	0.00	
BVA	30,000.000					
30-SEP-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.03	0.00	
BVA	20,000.000					
30-SEP-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	13.96	0.00	
BVA	1,220,000.000					
30-SEP-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	41.83	0.00	

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BVA	725,000.000					
30-SEP-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	505.88	0.00	
BVA	30,000.000					
31-OCT-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.07	0.00	
BVA	20,000.000					
31-OCT-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	14.49	0.00	
BVA	1,220,000.000					
31-OCT-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	43.37	0.00	
BVA	725,000.000					
31-OCT-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	525.14	0.00	

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BVA	30,000.000					
30-NOV-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.04	0.00	
BVA	20,000.000					
30-NOV-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	14.09	0.00	
BVA	1,220,000.000					
30-NOV-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	42.12	0.00	
BVA	725,000.000					
30-NOV-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	510.61	0.00	
BVA	30,000.000					
31-DEC-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.07	0.00	

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BVA	20,000.000					
31-DEC-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	14.62	0.00	
BVA	1,220,000.000					
31-DEC-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	43.67	0.00	
BVA	725,000.000					
31-DEC-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	530.06	0.00	
BVA	20,000.000					
31-JAN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	21.02-	0.00	
BVA	5,000.000					
31-JAN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	6.48-	0.00	

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BVA	795,000.000					
31-JAN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	835.49-	0.00	
BVA	200,000.000					
31-JAN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	259.04-	0.00	
BVA	20,000.000					
28-FEB-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	19.08-	0.00	
BVA	5,000.000					
28-FEB-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	5.88-	0.00	
BVA	795,000.000					
28-FEB-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	758.29-	0.00	

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BVA	200,000.000					
28-FEB-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	235.02-	0.00	
BVA	20,000.000					
31-MAR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	21.21-	0.00	
BVA	5,000.000					
31-MAR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	6.53-	0.00	
BVA	795,000.000					
31-MAR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	843.20-	0.00	
BVA	200,000.000					
31-MAR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	261.26-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	20,000.000					
30-APR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	20.63-	0.00	
BVA	5,000.000					
30-APR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	6.35-	0.00	
BVA	795,000.000					
30-APR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	819.95-	0.00	
BVA	200,000.000					
30-APR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	253.97-	0.00	
BVA	20,000.000					
31-MAY-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	21.41-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	5,000.000					
31-MAY-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	6.59-	0.00	
BVA	795,000.000					
31-MAY-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	851.25-	0.00	
BVA	200,000.000					
31-MAY-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	263.58-	0.00	
BVA	20,000.000					
30-JUN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	20.82-	0.00	
BVA	5,000.000					
30-JUN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	6.41-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	795,000.000					
30-JUN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	827.78-	0.00	
BVA	200,000.000					
30-JUN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	256.23-	0.00	
BVA	20,000.000					
31-JUL-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	21.62-	0.00	
BVA	5,000.000					
31-JUL-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	6.65-	0.00	
BVA	795,000.000					
31-JUL-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	859.38-	0.00	

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BVA	200,000.000					
31-JUL-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	265.93-	0.00	
BVA	20,000.000					
31-AUG-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	21.72-	0.00	
BVA	5,000.000					
31-AUG-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	6.68-	0.00	
BVA	795,000.000					
31-AUG-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	863.53-	0.00	
BVA	200,000.000					
31-AUG-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	267.13-	0.00	

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BVA	20,000.000					
30-SEP-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	21.12-	0.00	
BVA	5,000.000					
30-SEP-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	6.49-	0.00	
BVA	795,000.000					
30-SEP-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	839.72-	0.00	
BVA	200,000.000					
30-SEP-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	259.67-	0.00	
BVA	20,000.000					
31-OCT-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	21.93-	0.00	

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BVA	5,000.000					
31-OCT-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	6.74-	0.00	
BVA	795,000.000					
31-OCT-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	871.78-	0.00	
BVA	200,000.000					
31-OCT-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	269.50-	0.00	
BVA	20,000.000					
30-NOV-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	21.33-	0.00	
BVA	5,000.000					
30-NOV-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	6.55-	0.00	

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BVA	795,000.000					
30-NOV-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	847.74-	0.00	
BVA	200,000.000					
30-NOV-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	261.98-	0.00	
BVA	20,000.000					
31-DEC-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	22.14-	0.00	
BVA	5,000.000					
31-DEC-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	6.80-	0.00	
BVA	795,000.000					
31-DEC-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	880.10-	0.00	

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BVA	200,000.000					
31-DEC-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	271.90-	0.00	
BVA	10,000.000					
31-JAN-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	455,000.000					
31-JAN-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.70	0.00	
BVA	10,000.000					
28-FEB-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	455,000.000					
28-FEB-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.44	0.00	

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BVA	10,000.000					
31-MAR-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	455,000.000					
31-MAR-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.71	0.00	
BVA	10,000.000					
30-APR-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	455,000.000					
30-APR-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.63	0.00	
BVA	10,000.000					
31-MAY-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	

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BVA	455,000.000					
31-MAY-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.73	0.00	
BVA	10,000.000					
30-JUN-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	455,000.000					
30-JUN-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.64	0.00	
BVA	10,000.000					
31-JUL-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	455,000.000					
31-JUL-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.74	0.00	

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BVA	10,000.000					
31-AUG-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	455,000.000					
31-AUG-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.75	0.00	
BVA	10,000.000					
30-SEP-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	455,000.000					
30-SEP-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.67	0.00	
BVA	10,000.000					
31-OCT-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	

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BVA	455,000.000					
31-OCT-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.76	0.00	
BVA	10,000.000					
30-NOV-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	455,000.000					
30-NOV-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.68	0.00	
BVA	10,000.000					
31-DEC-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	455,000.000					
31-DEC-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.78	0.00	

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BVA	17,000.000					
31-MAR-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.11	0.00	
BVA	686,000.000					
31-MAR-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	4.36	0.00	
BVA	17,000.000					
30-APR-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	686,000.000					
30-APR-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	5.47	0.00	
BVA	17,000.000					
31-MAY-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	

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BVA	686,000.000					
31-MAY-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	5.68	0.00	
BVA	17,000.000					
30-JUN-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	686,000.000					
30-JUN-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	5.52	0.00	
BVA	17,000.000					
31-JUL-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	686,000.000					
31-JUL-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	5.73	0.00	

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BVA	17,000.000					
31-AUG-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	686,000.000					
31-AUG-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	5.76	0.00	
BVA	17,000.000					
30-SEP-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	686,000.000					
30-SEP-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	5.60	0.00	
BVA	17,000.000					
31-OCT-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	

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BVA	686,000.000					
31-OCT-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	5.82	0.00	
BVA	17,000.000					
30-NOV-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	686,000.000					
30-NOV-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	5.66	0.00	
BVA	17,000.000					
31-DEC-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	
BVA	686,000.000					
31-DEC-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	5.87	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	5,000.000					
31-JAN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.20-	0.00	
BVA	5,000.000					
31-JAN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.00-	0.00	
BVA	55,000.000					
31-JAN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	13.23-	0.00	
BVA	300,000.000					
31-JAN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	60.13-	0.00	
BVA	5,000.000					
28-FEB-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.09-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	5,000.000					
28-FEB-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.91-	0.00	
BVA	55,000.000					
28-FEB-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	12.02-	0.00	
BVA	300,000.000					
28-FEB-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	54.60-	0.00	
BVA	5,000.000					
31-MAR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.22-	0.00	
BVA	5,000.000					
31-MAR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.01-	0.00	

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BVA	55,000.000					
31-MAR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	13.37-	0.00	
BVA	300,000.000					
31-MAR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	60.74-	0.00	
BVA	5,000.000					
30-APR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.18-	0.00	
BVA	5,000.000					
30-APR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.99-	0.00	
BVA	55,000.000					
30-APR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	13.00-	0.00	

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BVA	300,000.000					
30-APR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	59.09-	0.00	
BVA	5,000.000					
31-MAY-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	1.23-	0.00	
BVA	5,000.000					
31-MAY-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	1.02-	0.00	
BVA	55,000.000					
31-MAY-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	13.50-	0.00	
BVA	300,000.000					
31-MAY-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	61.37-	0.00	

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BVA	5,000.000					
30-JUN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.19-	0.00	
BVA	5,000.000					
30-JUN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.00-	0.00	
BVA	55,000.000					
30-JUN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	13.13-	0.00	
BVA	300,000.000					
30-JUN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	59.70-	0.00	
BVA	5,000.000					
31-JUL-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	1.24-	0.00	

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BVA	5,000.000					
31-JUL-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	1.03-	0.00	
BVA	55,000.000					
31-JUL-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	13.64-	0.00	
BVA	300,000.000					
31-JUL-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	62.01-	0.00	
BVA	5,000.000					
31-AUG-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.25-	0.00	
BVA	5,000.000					
31-AUG-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.04-	0.00	

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BVA	55,000.000					
31-AUG-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	13.71-	0.00	
BVA	300,000.000					
31-AUG-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	62.33-	0.00	
BVA	5,000.000					
30-SEP-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.21-	0.00	
BVA	5,000.000					
30-SEP-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.01-	0.00	
BVA	55,000.000					
30-SEP-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	13.34-	0.00	

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BVA	300,000.000					
30-SEP-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	60.64-	0.00	
BVA	5,000.000					
31-OCT-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.26-	0.00	
BVA	5,000.000					
31-OCT-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.05-	0.00	
BVA	55,000.000					
31-OCT-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	13.85-	0.00	
BVA	300,000.000					
31-OCT-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	62.98-	0.00	

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BVA	5,000.000					
30-NOV-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.23-	0.00	
BVA	5,000.000					
30-NOV-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.02-	0.00	
BVA	55,000.000					
30-NOV-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	13.47-	0.00	
BVA	300,000.000					
30-NOV-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	61.27-	0.00	
BVA	5,000.000					
31-DEC-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.27-	0.00	

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BVA	5,000.000					
31-DEC-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.06-	0.00	
BVA	55,000.000					
31-DEC-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	13.99-	0.00	
BVA	300,000.000					
31-DEC-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	63.64-	0.00	
BVA	10,000.000					
31-JAN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	3.38	0.00	
BVA	6,000.000					
31-JAN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.58	0.00	

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BVA	4,000.000					
31-JAN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.08	0.00	
BVA	405,000.000					
31-JAN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	136.75	0.00	
BVA	250,000.000					
31-JAN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	65.66	0.00	
BVA	150,000.000					
31-JAN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	40.60	0.00	
BVA	10,000.000					
28-FEB-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	3.07	0.00	

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BVA	6,000.000					
28-FEB-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.43	0.00	
BVA	4,000.000					
28-FEB-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.98	0.00	
BVA	405,000.000					
28-FEB-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	124.20	0.00	
BVA	250,000.000					
28-FEB-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	59.61	0.00	
BVA	150,000.000					
28-FEB-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	36.87	0.00	

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BVA	10,000.000					
31-MAR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	3.41	0.00	
BVA	6,000.000					
31-MAR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.59	0.00	
BVA	4,000.000					
31-MAR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.09	0.00	
BVA	405,000.000					
31-MAR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	138.20	0.00	
BVA	250,000.000					
31-MAR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	66.32	0.00	

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BVA	150,000.000					
31-MAR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	41.01	0.00	
BVA	10,000.000					
30-APR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	3.32	0.00	
BVA	6,000.000					
30-APR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.55	0.00	
BVA	4,000.000					
30-APR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.06	0.00	
BVA	405,000.000					
30-APR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	134.49	0.00	

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BVA	250,000.000					
30-APR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	64.52	0.00	
BVA	150,000.000					
30-APR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	39.90	0.00	
BVA	10,000.000					
31-MAY-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	3.45	0.00	
BVA	6,000.000					
31-MAY-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	1.61	0.00	
BVA	4,000.000					
31-MAY-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	1.11	0.00	

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BVA	405,000.000					
31-MAY-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	139.72	0.00	
BVA	250,000.000					
31-MAY-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	67.01	0.00	
BVA	150,000.000					
31-MAY-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	41.44	0.00	
BVA	10,000.000					
30-JUN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	3.36	0.00	
BVA	6,000.000					
30-JUN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.56	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	4,000.000					
30-JUN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.08	0.00	
BVA	405,000.000					
30-JUN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	135.96	0.00	
BVA	250,000.000					
30-JUN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	65.19	0.00	
BVA	150,000.000					
30-JUN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	40.32	0.00	
BVA	10,000.000					
31-JUL-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	3.49	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
BVA	6,000.000					
31-JUL-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	1.62	0.00	
BVA	4,000.000					
31-JUL-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	1.12	0.00	
BVA	405,000.000					
31-JUL-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	141.25	0.00	
BVA	250,000.000					
31-JUL-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	67.70	0.00	
BVA	150,000.000					
31-JUL-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	41.87	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,000.000					
31-AUG-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	3.51	0.00	
BVA	6,000.000					
31-AUG-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.63	0.00	
BVA	4,000.000					
31-AUG-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.12	0.00	
BVA	405,000.000					
31-AUG-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	142.04	0.00	
BVA	250,000.000					
31-AUG-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	68.06	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	150,000.000					
31-AUG-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	42.10	0.00	
BVA	10,000.000					
30-SEP-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.41	0.00	
BVA	6,000.000					
30-SEP-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.59	0.00	
BVA	4,000.000					
30-SEP-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.09	0.00	
BVA	405,000.000					
30-SEP-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	138.22	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	250,000.000					
30-SEP-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	66.21	0.00	
BVA	150,000.000					
30-SEP-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	40.95	0.00	
BVA	10,000.000					
31-OCT-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	3.55	0.00	
BVA	6,000.000					
31-OCT-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.65	0.00	
BVA	4,000.000					
31-OCT-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.13	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	405,000.000					
31-OCT-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	143.60	0.00	
BVA	250,000.000					
31-OCT-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	68.77	0.00	
BVA	150,000.000					
31-OCT-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	42.54	0.00	
BVA	10,000.000					
30-NOV-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.45	0.00	
BVA	6,000.000					
30-NOV-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.61	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	4,000.000					
30-NOV-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.10	0.00	
BVA	405,000.000					
30-NOV-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	139.74	0.00	
BVA	250,000.000					
30-NOV-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	66.90	0.00	
BVA	150,000.000					
30-NOV-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	41.38	0.00	
BVA	10,000.000					
31-DEC-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.58	0.00	

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BVA	6,000.000					
31-DEC-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.67	0.00	
BVA	4,000.000					
31-DEC-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.15	0.00	
BVA	405,000.000					
31-DEC-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	145.17	0.00	
BVA	250,000.000					
31-DEC-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	69.48	0.00	
BVA	150,000.000					
31-DEC-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	42.98	0.00	

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BVA	897,000.000					
31-MAR-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23	0.00	0.00	2.52	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	897,000.000					
30-APR-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23	0.00	0.00	2.53	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	897,000.000					
31-MAY-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23	0.00	0.00	2.62	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	897,000.000					
30-JUN-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23	0.00	0.00	2.55	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	897,000.000					
31-JUL-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23	0.00	0.00	2.65	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	897,000.000					
31-AUG-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23	0.00	0.00	2.66	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	897,000.000					
30-SEP-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23	0.00	0.00	2.59	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-MO-FI					
BVA	897,000.000					
31-OCT-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23	0.00	0.00	2.68	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					
BVA	897,000.000					
30-NOV-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23	0.00	0.00	2.61	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-MO-FI					
BVA	897,000.000					
31-DEC-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23	0.00	0.00	2.71	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-MO-FI					

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BVA	10,000.000					
31-JAN-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	535,000.000					
31-JAN-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	3.43	0.00	
BVA	10,000.000					
28-FEB-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	535,000.000					
28-FEB-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	3.11	0.00	
BVA	10,000.000					
31-MAR-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	

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BVA	535,000.000					
31-MAR-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20	0.00	0.00	3.45	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	10,000.000					
30-APR-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20	0.00	0.00	0.06	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	535,000.000					
30-APR-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20	0.00	0.00	3.35	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	10,000.000					
31-MAY-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20	0.00	0.00	0.06	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	535,000.000					
31-MAY-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20	0.00	0.00	3.46	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					

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BVA	10,000.000					
30-JUN-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20	0.00	0.00	0.06	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-FERC-FI					
BVA	535,000.000					
30-JUN-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20	0.00	0.00	3.36	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					
BVA	10,000.000					
31-JUL-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20	0.00	0.00	0.06	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-FERC-FI					
BVA	535,000.000					
31-JUL-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20	0.00	0.00	3.48	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	10,000.000					
31-AUG-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20	0.00	0.00	0.07	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-FERC-FI					

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BVA	535,000.000					
31-AUG-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	3.49	0.00	
BVA	10,000.000					
30-SEP-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	535,000.000					
30-SEP-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	3.38	0.00	
BVA	10,000.000					
31-OCT-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	
BVA	535,000.000					
31-OCT-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	3.51	0.00	

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BVA	10,000.000					
30-NOV-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	535,000.000					
30-NOV-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	3.40	0.00	
BVA	10,000.000					
31-DEC-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	
BVA	535,000.000					
31-DEC-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	3.52	0.00	
BVA	20,000.000					
31-JAN-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	

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BVA	490,000.000					
31-JAN-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	6.62	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	20,000.000					
28-FEB-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	0.24	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	490,000.000					
28-FEB-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	5.99	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	20,000.000					
31-MAR-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	0.27	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	490,000.000					
31-MAR-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	6.65	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	20,000.000					
30-APR-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	0.26	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	490,000.000					
30-APR-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	6.46	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	20,000.000					
31-MAY-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	0.27	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	490,000.000					
31-MAY-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	6.69	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	20,000.000					
30-JUN-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	0.27	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	490,000.000					
30-JUN-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	6.49	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					
BVA	20,000.000					
31-JUL-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	0.27	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-FERC-FI					
BVA	490,000.000					
31-JUL-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	6.73	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	20,000.000					
31-AUG-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	0.28	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-FERC-FI					
BVA	490,000.000					
31-AUG-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	6.75	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-MO-FI					

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BVA	20,000.000					
30-SEP-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	
BVA	490,000.000					
30-SEP-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	6.55	0.00	
BVA	20,000.000					
31-OCT-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.28	0.00	
BVA	490,000.000					
31-OCT-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	6.79	0.00	
BVA	20,000.000					
30-NOV-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	490,000.000					
30-NOV-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	6.58	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	20,000.000					
31-DEC-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	0.28	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI					
BVA	490,000.000					
31-DEC-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	6.82	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	20,000.000					
31-JAN-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21	0.00	0.00	0.76	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI					
BVA	875,000.000					
31-JAN-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21	0.00	0.00	33.04	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					

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BVA	20,000.000					
28-FEB-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.68	0.00	
BVA	875,000.000					
28-FEB-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	29.90	0.00	
BVA	20,000.000					
31-MAR-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.76	0.00	
BVA	875,000.000					
31-MAR-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	33.17	0.00	
BVA	20,000.000					
30-APR-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.74	0.00	

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BVA	875,000.000					
30-APR-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	32.17	0.00	
BVA	20,000.000					
31-MAY-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.76	0.00	
BVA	875,000.000					
31-MAY-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	33.32	0.00	
BVA	20,000.000					
30-JUN-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.74	0.00	
BVA	875,000.000					
30-JUN-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	32.31	0.00	

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BVA	20,000.000					
31-JUL-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.76	0.00	
BVA	875,000.000					
31-JUL-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	33.46	0.00	
BVA	20,000.000					
31-AUG-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.77	0.00	
BVA	875,000.000					
31-AUG-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	33.53	0.00	
BVA	20,000.000					
30-SEP-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.74	0.00	

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BVA	875,000.000					
30-SEP-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	32.52	0.00	
BVA	20,000.000					
31-OCT-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.77	0.00	
BVA	875,000.000					
31-OCT-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	33.67	0.00	
BVA	20,000.000					
30-NOV-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.75	0.00	
BVA	875,000.000					
30-NOV-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	32.66	0.00	

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BVA	20,000.000					
31-DEC-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.77	0.00	
BVA	875,000.000					
31-DEC-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	33.82	0.00	
BVA	10,000.000					
31-JAN-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.29	0.00	
BVA	365,000.000					
31-JAN-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	10.65	0.00	
BVA	10,000.000					
28-FEB-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.26	0.00	

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BVA	365,000.000					
28-FEB-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	9.65	0.00	
BVA	10,000.000					
31-MAR-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.29	0.00	
BVA	365,000.000					
31-MAR-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	10.71	0.00	
BVA	10,000.000					
30-APR-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.28	0.00	
BVA	365,000.000					
30-APR-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	10.39	0.00	

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BVA	10,000.000					
31-MAY-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.30	0.00	
BVA	365,000.000					
31-MAY-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	10.77	0.00	
BVA	10,000.000					
30-JUN-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.29	0.00	
BVA	365,000.000					
30-JUN-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	10.45	0.00	
BVA	10,000.000					
31-JUL-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.30	0.00	

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BVA	365,000.000					
31-JUL-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	10.83	0.00	
BVA	10,000.000					
31-AUG-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.30	0.00	
BVA	365,000.000					
31-AUG-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	10.86	0.00	
BVA	10,000.000					
30-SEP-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.29	0.00	
BVA	365,000.000					
30-SEP-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	10.54	0.00	

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BVA	10,000.000					
31-OCT-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.30	0.00	
BVA	365,000.000					
31-OCT-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	10.92	0.00	
BVA	10,000.000					
30-NOV-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.29	0.00	
BVA	365,000.000					
30-NOV-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	10.60	0.00	
BVA	10,000.000					
31-DEC-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.30	0.00	

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BVA	365,000.000					
31-DEC-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	10.98	0.00	
BVA	10,000.000					
31-JAN-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.77	0.00	
BVA	335,000.000					
31-JAN-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	25.86	0.00	
BVA	10,000.000					
28-FEB-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.70	0.00	
BVA	335,000.000					
28-FEB-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	23.40	0.00	

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BVA	10,000.000					
31-MAR-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.77	0.00	
BVA	335,000.000					
31-MAR-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	25.96	0.00	
BVA	10,000.000					
30-APR-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.75	0.00	
BVA	335,000.000					
30-APR-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	25.18	0.00	
BVA	10,000.000					
31-MAY-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.78	0.00	

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BVA	335,000.000					
31-MAY-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19	0.00	0.00	26.07	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	10,000.000					
30-JUN-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19	0.00	0.00	0.75	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	335,000.000					
30-JUN-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19	0.00	0.00	25.28	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	10,000.000					
31-JUL-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19	0.00	0.00	0.78	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	335,000.000					
31-JUL-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19	0.00	0.00	26.18	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	10,000.000					
31-AUG-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.78	0.00	
BVA	335,000.000					
31-AUG-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	26.23	0.00	
BVA	10,000.000					
30-SEP-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.76	0.00	
BVA	335,000.000					
30-SEP-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	25.44	0.00	
BVA	10,000.000					
31-OCT-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.79	0.00	

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BVA	335,000.000					
31-OCT-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	26.34	0.00	
BVA	10,000.000					
30-NOV-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.76	0.00	
BVA	335,000.000					
30-NOV-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	25.55	0.00	
BVA	10,000.000					
31-DEC-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.79	0.00	
BVA	335,000.000					
31-DEC-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	26.45	0.00	

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BVA	30,000.000					
31-JAN-23	EUROPEAN INVESTMENT BANK 2.500% 03/15/2023 DD 01/17/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	3.66	0.00	
BVA	1,240,000.000					
31-JAN-23	EUROPEAN INVESTMENT BANK 2.500% 03/15/2023 DD 01/17/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	151.21	0.00	
BVA	30,000.000					
28-FEB-23	EUROPEAN INVESTMENT BANK 2.500% 03/15/2023 DD 01/17/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	3.31	0.00	
BVA	1,240,000.000					
28-FEB-23	EUROPEAN INVESTMENT BANK 2.500% 03/15/2023 DD 01/17/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	136.88	0.00	
BVA	1,240,000.000					
15-MAR-23	EUROPEAN INVESTMENT BANK 2.500% 03/15/2023 DD 01/17/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	74.01	0.00	

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BVA	30,000.000					
15-MAR-23	EUROPEAN INVESTMENT BANK 2.500% 03/15/2023 DD 01/17/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.79	0.00	
BVA	990,000.000					
31-JAN-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	52.47	0.00	
BVA	990,000.000					
28-FEB-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	47.57	0.00	
BVA	990,000.000					
31-MAR-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	52.84	0.00	
BVA	990,000.000					
30-APR-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	51.33	0.00	

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BVA	990,000.000					
31-MAY-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	53.22	0.00	
BVA	990,000.000					
30-JUN-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	51.70	0.00	
BVA	990,000.000					
31-JUL-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	53.61	0.00	
BVA	990,000.000					
31-AUG-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	53.81	0.00	
BVA	990,000.000					
30-SEP-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	52.26	0.00	

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BVA	990,000.000					
31-OCT-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	54.20	0.00	
BVA	990,000.000					
30-NOV-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	52.64	0.00	
BVA	990,000.000					
31-DEC-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	54.59	0.00	
BVA	3,000.000					
31-MAR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	3,000.000					
31-MAR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.01-	0.00	

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BVA	48,000.000					
31-MAR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	0.19-	0.00	
BVA	107,000.000					
31-MAR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.37	0.00	
BVA	85,000.000					
31-MAR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	0.35-	0.00	
BVA	3,000.000					
30-APR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	3,000.000					
30-APR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.09-	0.00	

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BVA	48,000.000					
30-APR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23	0.00	0.00	1.42-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI					
BVA	107,000.000					
30-APR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23	0.00	0.00	2.74	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	2,000.000					
30-APR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	85,000.000					
30-APR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23	0.00	0.00	2.65-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI					
BVA	3,000.000					
31-MAY-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23	0.00	0.00	0.08	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					

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BVA	3,000.000					
31-MAY-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	0.10-	0.00	
BVA	48,000.000					
31-MAY-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	1.48-	0.00	
BVA	107,000.000					
31-MAY-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.85	0.00	
BVA	2,000.000					
31-MAY-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	0.01	0.00	
BVA	85,000.000					
31-MAY-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	2.75-	0.00	

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BVA	3,000.000					
30-JUN-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	3,000.000					
30-JUN-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.09-	0.00	
BVA	48,000.000					
30-JUN-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	1.43-	0.00	
BVA	107,000.000					
30-JUN-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.77	0.00	
BVA	2,000.000					
30-JUN-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.01	0.00	

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BVA	85,000.000					
30-JUN-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	2.68-	0.00	
BVA	3,000.000					
31-JUL-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	3,000.000					
31-JUL-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.10-	0.00	
BVA	48,000.000					
31-JUL-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	1.49-	0.00	
BVA	107,000.000					
31-JUL-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.87	0.00	

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BVA	2,000.000					
31-JUL-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.01	0.00	
BVA	85,000.000					
31-JUL-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	2.78-	0.00	
BVA	3,000.000					
31-AUG-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	3,000.000					
31-AUG-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.10-	0.00	
BVA	48,000.000					
31-AUG-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.50-	0.00	

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BVA	107,000.000					
31-AUG-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.89	0.00	
BVA	2,000.000					
31-AUG-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.01	0.00	
BVA	85,000.000					
31-AUG-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.79-	0.00	
BVA	3,000.000					
30-SEP-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	3,000.000					
30-SEP-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.10-	0.00	

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BVA	48,000.000					
30-SEP-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.46-	0.00	
BVA	107,000.000					
30-SEP-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.81	0.00	
BVA	2,000.000					
30-SEP-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.01	0.00	
BVA	85,000.000					
30-SEP-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.72-	0.00	
BVA	3,000.000					
31-OCT-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	

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BVA	3,000.000					
31-OCT-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.10-	0.00	
BVA	48,000.000					
31-OCT-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.51-	0.00	
BVA	107,000.000					
31-OCT-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.92	0.00	
BVA	2,000.000					
31-OCT-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.01	0.00	
BVA	85,000.000					
31-OCT-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.82-	0.00	

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BVA	3,000.000					
30-NOV-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	3,000.000					
30-NOV-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.10-	0.00	
BVA	48,000.000					
30-NOV-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.47-	0.00	
BVA	107,000.000					
30-NOV-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.84	0.00	
BVA	2,000.000					
30-NOV-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.01	0.00	

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BVA	85,000.000					
30-NOV-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.74-	0.00	
BVA	3,000.000					
31-DEC-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	3,000.000					
31-DEC-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.10-	0.00	
BVA	48,000.000					
31-DEC-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.53-	0.00	
BVA	107,000.000					
31-DEC-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.94	0.00	

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	2,000.000					
31-DEC-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.01	0.00	
BVA	85,000.000					
31-DEC-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.85-	0.00	
BVA	25,000.000					
31-JAN-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	
BVA	972,000.000					
31-JAN-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.38	0.00	
BVA	25,000.000					
28-FEB-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	

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BVA	972,000.000					
28-FEB-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.25	0.00	
BVA	25,000.000					
31-MAR-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	
BVA	972,000.000					
31-MAR-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.39	0.00	
BVA	25,000.000					
30-APR-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	972,000.000					
30-APR-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.35	0.00	

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BVA	25,000.000					
31-MAY-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	
BVA	972,000.000					
31-MAY-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.40	0.00	
BVA	25,000.000					
30-JUN-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	972,000.000					
30-JUN-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.36	0.00	
BVA	25,000.000					
31-JUL-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	

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BVA	972,000.000					
31-JUL-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.41	0.00	
BVA	25,000.000					
31-AUG-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	
BVA	972,000.000					
31-AUG-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.41	0.00	
BVA	25,000.000					
30-SEP-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	
BVA	972,000.000					
30-SEP-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.37	0.00	

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BVA	25,000.000					
31-OCT-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	
BVA	972,000.000					
31-OCT-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.42	0.00	
BVA	25,000.000					
30-NOV-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	
BVA	972,000.000					
30-NOV-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.38	0.00	
BVA	25,000.000					
31-DEC-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	

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BVA	972,000.000					
31-DEC-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.43	0.00	
BVA	20,000.000					
30-JUN-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.06-	0.00	
BVA	825,000.000					
30-JUN-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	2.64-	0.00	
BVA	20,000.000					
31-JUL-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.40-	0.00	
BVA	825,000.000					
31-JUL-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	16.35-	0.00	

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BVA	20,000.000					
31-AUG-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.40-	0.00	
BVA	825,000.000					
31-AUG-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	16.43-	0.00	
BVA	20,000.000					
30-SEP-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.39-	0.00	
BVA	825,000.000					
30-SEP-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	15.97-	0.00	
BVA	20,000.000					
31-OCT-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.40-	0.00	

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BVA	825,000.000					
31-OCT-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	16.58-	0.00	
BVA	20,000.000					
30-NOV-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.39-	0.00	
BVA	825,000.000					
30-NOV-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	16.12-	0.00	
BVA	20,000.000					
31-DEC-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.41-	0.00	
BVA	825,000.000					
31-DEC-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	16.73-	0.00	

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BVA	92,530.950					
31-JAN-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.35	0.00	
BVA	3,728,872.510					
31-JAN-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	94.84	0.00	
BVA	92,383.350					
28-FEB-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.13	0.00	
BVA	3,722,924.630					
28-FEB-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	85.79	0.00	
BVA	92,043.950					
31-MAR-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.35	0.00	

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BVA	3,709,247.380					
31-MAR-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	94.89	0.00	
BVA	91,888.580					
30-APR-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.28	0.00	
BVA	3,702,986.380					
30-APR-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	91.96	0.00	
BVA	91,482.710					
31-MAY-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	2.35	0.00	
BVA	3,686,630.430					
31-MAY-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	94.88	0.00	

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BVA	91,330.730					
30-JUN-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.28	0.00	
BVA	3,680,505.680					
30-JUN-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	91.95	0.00	
BVA	6,739.820					
01-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.01-	0.00	
BVA	3,648,966.461					
01-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	9.18	0.00	
BVA	91,330.730					
03-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	

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BVA	3,680,505.680					
03-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	6.15	0.00	
BVA	3,673,765.846					
10-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	21.48	0.00	
BVA	91,163.480					
10-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.53	0.00	
BVA	91,163.480					
31-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	1.60	0.00	
BVA	91,163.499					
31-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	

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BVA	3,673,765.846					
31-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	67.56	0.00	
BVA	90,548.109					
10-AUG-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.76	0.00	
BVA	3,648,966.466					
10-AUG-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	9.18-	0.00	
BVA	3,648,966.466					
11-AUG-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	30.57	0.00	
BVA						
12-OCT-23	FHLMC POOL #SD-1440	0.00	0.00	0.01	0.00	
03-AUG-22	3.500% 07/01/2052 DD 08/01/22 AMORTIZATION ADJUSTMENT PLANT-FERC-FI					

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BVA	80,000.000					
31-AUG-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.01-	0.00	
BVA	3,268,834.685					
31-AUG-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.42-	0.00	
BVA	79,525.606					
30-SEP-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.01-	0.00	
BVA	3,261,744.830					
30-SEP-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.55-	0.00	
BVA	3,236,801.772					
06-OCT-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.09-	0.00	

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BVA	79,066.913					
31-OCT-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.01-	0.00	
BVA	3,236,801.775					
31-OCT-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.50-	0.00	
BVA	3,218,845.995					
08-NOV-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.13-	0.00	
BVA	78,628.299					
30-NOV-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.01-	0.00	
BVA	3,218,845.998					
30-NOV-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.44-	0.00	

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BVA	3,195,873.178					
07-DEC-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.12-	0.00	
BVA	78,067.131					
31-DEC-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.01-	0.00	
BVA	3,195,873.183					
31-DEC-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.48-	0.00	
BVA	2,480,000.000					
19-JAN-23	FEDERAL NATL MTG ASSN 2.375% 01/19/2023 DD 01/23/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	128.47	0.00	
BVA	70,000.000					
19-JAN-23	FEDERAL NATL MTG ASSN 2.375% 01/19/2023 DD 01/23/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	3.65	0.00	

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BVA	5,000.000					
31-JAN-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.47	0.00	
BVA	5,000.000					
28-FEB-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.42	0.00	
BVA	5,000.000					
31-MAR-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.47	0.00	
BVA	5,000.000					
30-APR-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.46	0.00	
BVA	5,000.000					
31-MAY-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.48	0.00	

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BVA	5,000.000					
30-JUN-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.46	0.00	
BVA	5,000.000					
31-JUL-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.48	0.00	
BVA	5,000.000					
31-AUG-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.48	0.00	
BVA	5,000.000					
30-SEP-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.47	0.00	
BVA	5,000.000					
31-OCT-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.49	0.00	

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	5,000.000					
30-NOV-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.48	0.00	
BVA	5,000.000					
31-DEC-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.50	0.00	
BVA	440.454					
31-JAN-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.02-	0.00	
BVA	13,478.217					
31-JAN-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.54-	0.00	
BVA	331.774					
28-FEB-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.01-	0.00	

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BVA	10,152.537					
28-FEB-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.37-	0.00	
BVA	245.364					
31-MAR-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.01-	0.00	
BVA	7,508.487					
31-MAR-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	0.30-	0.00	
BVA	3,483.657					
30-APR-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	0.14-	0.00	
BVA	703.167					
01-MAY-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	0.01-	0.00	

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BVA 05-MAY-23 22-JUL-19	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION ADJUSTMENT PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA 08-MAY-23 22-JUL-19	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION ADJUSTMENT PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA 31-MAY-23	703.167 FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	0.03-	0.00	
BVA 31-MAY-23	703.167 FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	0.01-	0.00	
BVA 31-JAN-23	2,629.780 FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.31-	0.00	

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BVA	99,931.950					
31-JAN-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	87.66-	0.00	
BVA	951.940					
28-FEB-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.76-	0.00	
BVA	36,174.200					
28-FEB-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	28.72-	0.00	
BVA	322.970					
31-MAR-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.28-	0.00	
BVA	12,273.230					
31-MAR-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	10.80-	0.00	

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BVA	12,273.230					
25-APR-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	8.94-	0.00	
BVA	322.970					
25-APR-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.24-	0.00	
BVA	1,181.420					
31-JAN-23	FHLMC MULTICLASS MTG K029 A2 VAR RT 02/25/2023 DD 07/01/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.12-	0.00	
BVA	49,225.590					
31-JAN-23	FHLMC MULTICLASS MTG K029 A2 VAR RT 02/25/2023 DD 07/01/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	46.86-	0.00	
BVA	49,225.590					
25-FEB-23	FHLMC MULTICLASS MTG K029 A2 VAR RT 02/25/2023 DD 07/01/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	45.18-	0.00	

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BVA	1,181.420					
25-FEB-23	FHLMC MULTICLASS MTG K029 A2 VAR RT 02/25/2023 DD 07/01/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.09-	0.00	
BVA	35,000.000					
31-JAN-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	8.61-	0.00	
BVA	1,200,000.000					
31-JAN-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	295.27-	0.00	
BVA	35,000.000					
28-FEB-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	7.79-	0.00	
BVA	1,200,000.000					
28-FEB-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	267.19-	0.00	

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BVA	35,000.000					
31-MAR-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	8.64-	0.00	
BVA	1,200,000.000					
31-MAR-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	296.32-	0.00	
BVA	35,000.000					
30-APR-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	8.38-	0.00	
BVA	1,200,000.000					
30-APR-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	287.29-	0.00	
BVA	35,000.000					
31-MAY-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	8.67-	0.00	

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BVA	1,200,000.000					
31-MAY-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19	0.00	0.00	297.40-	0.00	
	AMORTIZATION EXPENSE					
	MAY 2023					
	PLANT-MO-FI					
BVA	35,000.000					
30-JUN-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19	0.00	0.00	8.41-	0.00	
	AMORTIZATION EXPENSE					
	JUNE 2023					
	PLANT-FERC-FI					
BVA	1,200,000.000					
30-JUN-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19	0.00	0.00	288.34-	0.00	
	AMORTIZATION EXPENSE					
	JUNE 2023					
	PLANT-MO-FI					
BVA	35,000.000					
31-JUL-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19	0.00	0.00	8.71-	0.00	
	AMORTIZATION EXPENSE					
	JULY 2023					
	PLANT-FERC-FI					
BVA	1,200,000.000					
31-JUL-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19	0.00	0.00	298.48-	0.00	
	AMORTIZATION EXPENSE					
	JULY 2023					
	PLANT-MO-FI					

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BVA	35,000.000					
31-AUG-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19	0.00	0.00	8.72-	0.00	
	AMORTIZATION EXPENSE					
	AUGUST 2023					
	PLANT-FERC-FI					
BVA	1,200,000.000					
31-AUG-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19	0.00	0.00	299.04-	0.00	
	AMORTIZATION EXPENSE					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	35,000.000					
30-SEP-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19	0.00	0.00	8.46-	0.00	
	AMORTIZATION EXPENSE					
	SEPTEMBER 2023					
	PLANT-FERC-FI					
BVA	1,200,000.000					
30-SEP-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19	0.00	0.00	289.93-	0.00	
	AMORTIZATION EXPENSE					
	SEPTEMBER 2023					
	PLANT-MO-FI					
BVA	35,000.000					
31-OCT-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19	0.00	0.00	8.75-	0.00	
	AMORTIZATION EXPENSE					
	OCTOBER 2023					
	PLANT-FERC-FI					

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BVA	1,200,000.000					
31-OCT-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	300.13-	0.00	
BVA	35,000.000					
30-NOV-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	8.49-	0.00	
BVA	1,200,000.000					
30-NOV-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	290.99-	0.00	
BVA	35,000.000					
31-DEC-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	8.79-	0.00	
BVA	1,200,000.000					
31-DEC-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	301.23-	0.00	

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BVA	15,000.000					
31-JAN-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	4.08-	0.00	
BVA	15,000.000					
28-FEB-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	3.69-	0.00	
BVA	15,000.000					
31-MAR-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	4.09-	0.00	
BVA	15,000.000					
30-APR-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	3.97-	0.00	
BVA	15,000.000					
31-MAY-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	4.10-	0.00	

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BVA	15,000.000					
30-JUN-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	3.98-	0.00	
BVA	15,000.000					
31-JUL-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	4.11-	0.00	
BVA	15,000.000					
31-AUG-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	4.12-	0.00	
BVA	15,000.000					
30-SEP-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.99-	0.00	
BVA	15,000.000					
31-OCT-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	4.13-	0.00	

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BVA	15,000.000					
30-NOV-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.00-	0.00	
BVA	15,000.000					
31-DEC-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.14-	0.00	
BVA	83,618.800					
31-JAN-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.86-	0.00	
BVA	3,264,808.710					
31-JAN-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	111.70-	0.00	
BVA	83,111.550					
28-FEB-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.58-	0.00	

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BVA	3,245,003.580					
28-FEB-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	100.57-	0.00	
BVA	82,575.060					
31-MAR-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.84-	0.00	
BVA	3,224,056.870					
31-MAR-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	110.92-	0.00	
BVA	82,027.810					
30-APR-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.74-	0.00	
BVA	3,202,690.020					
30-APR-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	106.94-	0.00	

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	81,284.130					
31-MAY-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	2.81-	0.00	
BVA	3,173,653.840					
31-MAY-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	109.81-	0.00	
BVA	80,944.700					
30-JUN-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.72-	0.00	
BVA	3,160,401.150					
30-JUN-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	106.13-	0.00	
BVA	32,294.110					
01-JUL-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	0.07	0.00	

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BVA	3,160,401.150					
03-JUL-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	7.10-	0.00	
BVA	3,128,107.028					
10-JUL-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	24.58-	0.00	
BVA	80,117.580					
31-JUL-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	2.79-	0.00	
BVA	3,128,107.028					
31-JUL-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	77.31-	0.00	
BVA	3,102,003.668					
07-AUG-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	20.95-	0.00	

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BVA	79,449.011					
31-AUG-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.77-	0.00	
BVA	3,102,003.670					
31-AUG-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	87.33-	0.00	
BVA	78,935.391					
28-SEP-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.41-	0.00	
BVA	78,935.386					
30-SEP-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.27-	0.00	
BVA	3,081,949.833					
30-SEP-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	104.36-	0.00	

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BVA	13,301.370					
01-OCT-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.08-	0.00	
BVA	13,301.370					
01-OCT-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.08	0.00	
BVA	78,594.699					
03-OCT-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.18-	0.00	
BVA	3,068,648.463					
06-OCT-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	17.37-	0.00	
BVA	78,594.701					
17-OCT-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.25-	0.00	

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BVA	78,594.706					
31-OCT-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.34-	0.00	
BVA	3,068,648.467					
31-OCT-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	90.35-	0.00	
BVA	78,594.709					
02-NOV-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.09-	0.00	
BVA	77,578.976					
08-NOV-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.53-	0.00	
BVA	3,028,990.237					
08-NOV-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	24.07-	0.00	

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BVA	77,578.973					
30-NOV-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.94-	0.00	
BVA	77,578.975					
30-NOV-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.09-	0.00	
BVA	3,028,990.236					
30-NOV-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	79.13-	0.00	
BVA	77,124.555					
07-DEC-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.53-	0.00	
BVA	3,011,247.796					
08-DEC-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	23.99-	0.00	

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	77,124.549					
08-DEC-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.09-	0.00	
BVA	3,011,247.797					
14-DEC-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	24.01-	0.00	
BVA	77,124.556					
14-DEC-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.61-	0.00	
BVA	66,954.285					
31-DEC-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.30-	0.00	
BVA	2,451,035.359					
31-DEC-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	47.49-	0.00	

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BVA	2,227.485					
31-JAN-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.11-	0.00	
BVA	84,199.640					
31-JAN-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	41.93-	0.00	
BVA	2,084.285					
28-FEB-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.94-	0.00	
BVA	78,786.550					
28-FEB-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	35.54-	0.00	
BVA	1,953.515					
31-MAR-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.98-	0.00	

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BVA	73,843.310					
31-MAR-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	36.97-	0.00	
BVA	1,844.425					
30-APR-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.90-	0.00	
BVA	69,719.750					
30-APR-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	33.88-	0.00	
BVA	1,709.655					
31-MAY-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	0.86-	0.00	
BVA	64,625.630					
31-MAY-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	32.54-	0.00	

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BVA	1,604.935					
30-JUN-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.78-	0.00	
BVA	60,667.250					
30-JUN-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	29.64-	0.00	
BVA	1,604.935					
30-JUN-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.13-	0.00	
BVA	3,817.930					
01-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	0.12	0.00	
BVA	3,817.930					
01-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	0.12-	0.00	

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BVA	3,817.930					
01-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	0.12	0.00	
BVA	1,604.935					
03-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.05-	0.00	
BVA	60,667.250					
03-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.98-	0.00	
BVA	1,604.935					
10-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.18-	0.00	
BVA	1,503.931					
31-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.15-	0.00	

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BVA	1,503.936					
31-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.03-	0.00	
BVA	56,849.312					
31-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	26.93-	0.00	
BVA	52,694.162					
07-AUG-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	5.18-	0.00	
BVA	1,394.016					
31-AUG-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.72-	0.00	
BVA	52,694.166					
31-AUG-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	21.59-	0.00	

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BVA	48,351.736					
08-SEP-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	5.56-	0.00	
BVA	1,279.136					
08-SEP-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.15-	0.00	
BVA	1,279.137					
30-SEP-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.49-	0.00	
BVA	48,351.740					
30-SEP-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	18.26-	0.00	
BVA	44,402.017					
06-OCT-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	3.65-	0.00	

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BVA	1,174.643					
10-OCT-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.18-	0.00	
BVA	1,174.646					
31-OCT-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.43-	0.00	
BVA	44,402.015					
31-OCT-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	19.00-	0.00	
BVA	40,583.445					
07-NOV-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	4.02-	0.00	
BVA	1,073.626					
07-NOV-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.11-	0.00	

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BVA	1,073.626					
30-NOV-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.43-	0.00	
BVA	40,583.440					
30-NOV-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	16.08-	0.00	
BVA	36,331.320					
08-DEC-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	4.21-	0.00	
BVA	961.136					
31-DEC-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.50-	0.00	
BVA	36,331.318					
31-DEC-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	14.44-	0.00	

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BVA	87,331.050					
31-JAN-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	3,386,504.230					
31-JAN-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.77	0.00	
BVA	87,019.050					
28-FEB-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	3,374,405.520					
28-FEB-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.70	0.00	
BVA	86,877.850					
31-MAR-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	

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BVA	3,368,930.020					
31-MAR-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.77	0.00	
BVA	86,632.270					
30-APR-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	3,359,407.100					
30-APR-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	0.75	0.00	
BVA	86,229.000					
31-MAY-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	3,343,769.280					
31-MAY-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	0.77	0.00	

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BVA	86,038.180					
30-JUN-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	3,336,369.750					
30-JUN-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.75	0.00	
BVA	3,321,645.960					
10-JUL-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.22	0.00	
BVA	85,658.480					
31-JUL-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	3,321,645.960					
31-JUL-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.55	0.00	

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BVA 07-AUG-23 02-AUG-22	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 AMORTIZATION ADJUSTMENT PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA 31-AUG-23	85,082.701 FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA 31-AUG-23	3,299,318.020 FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.77	0.00	
BVA 08-SEP-23	3,282,563.890 FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.17	0.00	
BVA 11-SEP-23	84,650.651 FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	

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BVA	3,282,563.891					
28-SEP-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.50	0.00	
BVA	84,650.646					
30-SEP-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	3,282,563.889					
30-SEP-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.08	0.00	
BVA	3,256,201.019					
09-OCT-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.20	0.00	
BVA	3,256,201.022					
10-OCT-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.02	0.00	

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BVA	83,970.800					
31-OCT-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	3,256,201.026					
31-OCT-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.54	0.00	
BVA	3,215,499.736					
07-NOV-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.15	0.00	
BVA	82,921.196					
30-NOV-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	3,215,499.738					
30-NOV-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.59	0.00	

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BVA	3,196,065.568					
07-DEC-23	FNMA POOL #0BV7937	0.00	0.00	0.15	0.00	
	4.000% 08/01/2052 DD 08/01/22					
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-MO-FI					
BVA	3,196,065.569					
14-DEC-23	FNMA POOL #0BV7937	0.00	0.00	0.20	0.00	
	4.000% 08/01/2052 DD 08/01/22					
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-MO-FI					
BVA	82,420.029					
14-DEC-23	FNMA POOL #0BV7937	0.00	0.00	0.01	0.00	
	4.000% 08/01/2052 DD 08/01/22					
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-FERC-FI					
BVA	90,510.126					
31-JAN-23	FNMA POOL #0FS2253	0.00	0.00	13.53	0.00	
	3.500% 04/01/2050 DD 06/01/22					
	ACCRETION INCOME					
	JANUARY 2023					
	PLANT-FERC-FI					
BVA	3,462,012.397					
31-JAN-23	FNMA POOL #0FS2253	0.00	0.00	517.37	0.00	
	3.500% 04/01/2050 DD 06/01/22					
	ACCRETION INCOME					
	JANUARY 2023					
	PLANT-MO-FI					

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BVA	89,941.356					
28-FEB-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	12.18	0.00	
BVA	3,440,256.827					
28-FEB-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	465.95	0.00	
BVA	89,455.156					
31-MAR-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	13.46	0.00	
BVA	3,421,659.787					
31-MAR-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	514.67	0.00	
BVA	88,496.966					
30-APR-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	12.93	0.00	

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BVA	3,385,009.137					
30-APR-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	494.42	0.00	
BVA	87,665.936					
31-MAY-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	13.28	0.00	
BVA	3,353,222.197					
31-MAY-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	507.78	0.00	
BVA	87,093.116					
30-JUN-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	12.81	0.00	
BVA	3,331,311.797					
30-JUN-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	489.85	0.00	

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BVA	17,462.660					
01-JUL-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.77-	0.00	
BVA	87,093.116					
03-JUL-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.86	0.00	
BVA	3,331,311.797					
03-JUL-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	32.77	0.00	
BVA	3,331,311.797					
10-JUL-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	114.70	0.00	
BVA	3,313,849.137					
31-JUL-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	342.57	0.00	

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BVA	86,636.576					
31-JUL-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	12.36	0.00	
BVA	3,313,849.146					
31-JUL-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	16.35	0.00	
BVA	3,302,536.246					
07-AUG-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	97.78	0.00	
BVA	86,340.816					
31-AUG-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	13.21	0.00	
BVA	3,302,536.250					
31-AUG-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	407.63	0.00	

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BVA	85,464.206					
08-SEP-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.96	0.00	
BVA	3,269,006.030					
08-SEP-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	113.29	0.00	
BVA	85,464.209					
30-SEP-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	9.74	0.00	
BVA	3,269,006.032					
30-SEP-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	372.48	0.00	
BVA	911.590					
01-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.01-	0.00	

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BVA	34,868.130					
01-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.87	0.00	
BVA	911.590					
01-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	
BVA	34,868.130					
01-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.87-	0.00	
BVA	911.590					
01-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.04-	0.00	
BVA	85,464.209					
03-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.85	0.00	

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BVA	3,234,137.902					
06-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	80.31	0.00	
BVA	84,552.624					
10-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.94	0.00	
BVA	84,552.625					
31-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	9.25	0.00	
BVA	3,234,137.906					
31-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	417.89	0.00	
BVA	3,188,781.285					
01-NOV-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	127.64	0.00	

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BVA	83,778.155					
07-NOV-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.51	0.00	
BVA	3,204,514.506					
07-NOV-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	95.83	0.00	
BVA	83,778.157					
30-NOV-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	10.03	0.00	
BVA	3,204,514.505					
30-NOV-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	383.56	0.00	
BVA	83,366.827					
07-DEC-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.50	0.00	

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BVA	3,188,781.285					
07-DEC-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	95.67	0.00	
BVA	83,366.831					
14-DEC-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.34	0.00	
BVA	82,495.201					
31-JAN-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.21-	0.00	
BVA	3,275,544.467					
31-JAN-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	87.56-	0.00	
BVA	81,947.021					
28-FEB-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.99-	0.00	

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BVA	3,253,778.387					
28-FEB-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	78.82-	0.00	
BVA	81,777.991					
31-MAR-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.20-	0.00	
BVA	3,247,066.967					
31-MAR-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	87.35-	0.00	
BVA	81,480.951					
30-APR-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.13-	0.00	
BVA	3,235,272.687					
30-APR-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	84.50-	0.00	

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BVA	80,925.911					
22-MAY-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	1.48-	0.00	
BVA	80,925.905					
31-MAY-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	0.71-	0.00	
BVA	3,213,234.477					
31-MAY-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	87.00-	0.00	
BVA	80,364.425					
30-JUN-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.11-	0.00	
BVA	3,190,940.437					
30-JUN-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	83.89-	0.00	

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BVA	8,023.560					
01-JUL-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	0.01	0.00	
BVA	80,364.425					
03-JUL-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.14-	0.00	
BVA	3,190,940.437					
03-JUL-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	5.61-	0.00	
BVA	3,182,916.866					
10-JUL-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	19.59-	0.00	
BVA	80,162.355					
31-JUL-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	2.04-	0.00	

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BVA	3,182,916.866					
31-JUL-23	FNMA POOL #0FS2513	0.00	0.00	61.62-	0.00	
	4.000% 07/01/2052 DD 07/01/22					
	AMORTIZATION EXPENSE					
	JULY 2023					
	PLANT-MO-FI					
BVA	79,583.627					
31-AUG-23	FNMA POOL #0FS2513	0.00	0.00	2.18-	0.00	
	4.000% 07/01/2052 DD 07/01/22					
	AMORTIZATION EXPENSE					
	AUGUST 2023					
	PLANT-FERC-FI					
BVA	3,159,938.148					
31-AUG-23	FNMA POOL #0FS2513	0.00	0.00	86.38-	0.00	
	4.000% 07/01/2052 DD 07/01/22					
	AMORTIZATION EXPENSE					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	3,145,661.828					
08-SEP-23	FNMA POOL #0FS2513	0.00	0.00	19.48-	0.00	
	4.000% 07/01/2052 DD 07/01/22					
	AMORTIZATION EXPENSE					
	SEPTEMBER 2023					
	PLANT-MO-FI					
BVA	79,224.077					
30-SEP-23	FNMA POOL #0FS2513	0.00	0.00	2.10-	0.00	
	4.000% 07/01/2052 DD 07/01/22					
	AMORTIZATION EXPENSE					
	SEPTEMBER 2023					
	PLANT-FERC-FI					

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BVA	3,145,661.831					
30-SEP-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	64.05-	0.00	
BVA	21,855.830					
01-OCT-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.16-	0.00	
BVA	21,855.830					
01-OCT-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.16	0.00	
BVA	78,673.627					
06-OCT-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.35-	0.00	
BVA	3,123,806.001					
09-OCT-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	22.18-	0.00	

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BVA	78,673.624					
10-OCT-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.28-	0.00	
BVA	78,673.632					
31-OCT-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.54-	0.00	
BVA	3,123,806.006					
31-OCT-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	63.82-	0.00	
BVA	3,117,132.656					
07-NOV-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	16.65-	0.00	
BVA	78,505.562					
07-NOV-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.42-	0.00	

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BVA	78,505.563					
30-NOV-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.68-	0.00	
BVA	3,117,132.652					
30-NOV-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	66.66-	0.00	
BVA	78,373.073					
07-DEC-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.42-	0.00	
BVA	3,111,872.102					
07-DEC-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	16.68-	0.00	
BVA	3,111,872.107					
14-DEC-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	22.25-	0.00	

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BVA	78,373.075					
14-DEC-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.56-	0.00	
BVA	69,152.713					
31-DEC-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.05-	0.00	
BVA	1,521,359.697					
31-DEC-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	23.14-	0.00	
BVA	64,904.420					
06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.13	0.00	
BVA	64,904.420					
06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.41	0.00	

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BVA	2,541,257.781					
06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	5.32	0.00	
BVA	2,541,257.781					
06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	15.91	0.00	
BVA	64,904.420					
06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.11	0.00	
BVA	2,541,257.781					
06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	4.31	0.00	
BVA	64,904.420					
06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.11-	0.00	

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BVA	2,541,257.781					
06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	4.31-	0.00	
BVA	64,904.420					
06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.11	0.00	
BVA	2,541,257.781					
06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	4.31	0.00	
BVA	24,992.485					
12-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.12	0.00	
BVA	24,992.485					
12-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.05-	0.00	

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BVA	24,992.485					
12-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.12-	0.00	
BVA	24,992.485					
12-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.03-	0.00	
BVA	24,992.485					
12-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.03	0.00	
BVA	24,992.485					
12-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.03-	0.00	
BVA	64,904.420					
30-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.41-	0.00	

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BVA	2,541,257.781					
30-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	15.91-	0.00	
BVA	9,560.780					
01-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.02-	0.00	
BVA	9,560.780					
01-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.01-	0.00	
BVA	2,506,704.515					
09-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	5.25-	0.00	
BVA	64,021.927					
09-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.13-	0.00	

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BVA	2,516,265.296					
10-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.61	0.00	
BVA	64,021.928					
18-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	64,021.922					
31-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	2,506,704.519					
31-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	3.91	0.00	
BVA	2,472,317.319					
07-NOV-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.06	0.00	

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BVA	63,143.662					
08-NOV-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	63,143.664					
30-NOV-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.10	0.00	
BVA	2,472,317.319					
30-NOV-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	4.23	0.00	
BVA	2,466,629.399					
08-DEC-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.23	0.00	
BVA	62,998.394					
08-DEC-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	

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BVA	62,998.393					
14-DEC-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	2,466,629.397					
15-DEC-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.24	0.00	
BVA	10,000.000					
31-JAN-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	475,000.000					
31-JAN-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	8.71	0.00	
BVA	10,000.000					
28-FEB-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	

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BVA	475,000.000					
28-FEB-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	7.90	0.00	
BVA	10,000.000					
31-MAR-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	475,000.000					
31-MAR-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	8.78	0.00	
BVA	10,000.000					
30-APR-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	475,000.000					
30-APR-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	8.53	0.00	

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BVA	10,000.000					
31-MAY-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	
BVA	475,000.000					
31-MAY-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	8.84	0.00	
BVA	10,000.000					
30-JUN-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	475,000.000					
30-JUN-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	8.59	0.00	
BVA	10,000.000					
31-JUL-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	

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BVA	475,000.000					
31-JUL-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	8.91	0.00	
BVA	10,000.000					
31-AUG-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	
BVA	475,000.000					
31-AUG-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	8.94	0.00	
BVA	10,000.000					
30-SEP-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	475,000.000					
30-SEP-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	8.69	0.00	

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BVA	10,000.000					
31-OCT-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	
BVA	475,000.000					
31-OCT-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	9.01	0.00	
BVA	10,000.000					
30-NOV-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	475,000.000					
30-NOV-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	8.75	0.00	
BVA	10,000.000					
31-DEC-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	

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BVA	475,000.000					
31-DEC-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	9.08	0.00	
BVA	20,000.000					
31-JAN-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.40	0.00	
BVA	660,000.000					
31-JAN-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	13.05	0.00	
BVA	20,000.000					
28-FEB-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.36	0.00	
BVA	660,000.000					
28-FEB-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	11.82	0.00	

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BVA	20,000.000					
31-MAR-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21	0.00	0.00	0.40	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	660,000.000					
31-MAR-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21	0.00	0.00	13.11	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	660,000.000					
11-APR-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21	0.00	0.00	5.09	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	20,000.000					
11-APR-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21	0.00	0.00	0.15	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	65,000.000					
30-SEP-23	FORD CREDIT AUTO LEASE TR B A3 5.910% 10/15/2026 DD 09/19/23	0.00	0.00	0.10	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					

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BVA	65,000.000					
31-OCT-23	FORD CREDIT AUTO LEASE TR B A3 5.910% 10/15/2026 DD 09/19/23	0.00	0.00	0.25	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	65,000.000					
30-NOV-23	FORD CREDIT AUTO LEASE TR B A3 5.910% 10/15/2026 DD 09/19/23	0.00	0.00	0.25	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI					
BVA	65,000.000					
31-DEC-23	FORD CREDIT AUTO LEASE TR B A3 5.910% 10/15/2026 DD 09/19/23	0.00	0.00	0.25	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI					
BVA	25,000.000					
30-NOV-23	FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22	0.00	0.00	12.40	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI					
BVA	1,060,000.000					
30-NOV-23	FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22	0.00	0.00	525.60	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					

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BVA	25,000.000					
31-DEC-23	FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	13.33	0.00	
BVA	1,060,000.000					
31-DEC-23	FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	565.09	0.00	
BVA	15,000.000					
31-JAN-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.12-	0.00	
BVA	780,000.000					
31-JAN-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	58.25-	0.00	
BVA	15,000.000					
28-FEB-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.01-	0.00	

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BVA	780,000.000					
28-FEB-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	52.73-	0.00	
BVA	15,000.000					
31-MAR-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.13-	0.00	
BVA	780,000.000					
31-MAR-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	58.50-	0.00	
BVA	15,000.000					
30-APR-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.09-	0.00	
BVA	780,000.000					
30-APR-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	56.74-	0.00	

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BVA	15,000.000					
31-MAY-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	1.13-	0.00	
BVA	780,000.000					
31-MAY-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	58.76-	0.00	
BVA	15,000.000					
30-JUN-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.10-	0.00	
BVA	780,000.000					
30-JUN-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	56.99-	0.00	
BVA	15,000.000					
31-JUL-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	1.14-	0.00	

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BVA	780,000.000					
31-JUL-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	59.02-	0.00	
BVA	15,000.000					
31-AUG-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.14-	0.00	
BVA	780,000.000					
31-AUG-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	59.15-	0.00	
BVA	15,000.000					
30-SEP-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.10-	0.00	
BVA	780,000.000					
30-SEP-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	57.37-	0.00	

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BVA	15,000.000					
31-OCT-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.14-	0.00	
BVA	780,000.000					
31-OCT-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	59.41-	0.00	
BVA	15,000.000					
30-NOV-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.11-	0.00	
BVA	780,000.000					
30-NOV-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	57.62-	0.00	
BVA	15,000.000					
31-DEC-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.15-	0.00	

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BVA	780,000.000					
31-DEC-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	59.67-	0.00	
BVA	15,000.000					
31-JAN-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.23-	0.00	
BVA	725,000.000					
31-JAN-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	59.64-	0.00	
BVA	15,000.000					
28-FEB-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.12-	0.00	
BVA	725,000.000					
28-FEB-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	53.99-	0.00	

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BVA	15,000.000					
31-MAR-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.24-	0.00	
BVA	725,000.000					
31-MAR-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	59.90-	0.00	
BVA	15,000.000					
30-APR-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.20-	0.00	
BVA	725,000.000					
30-APR-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	58.09-	0.00	
BVA	15,000.000					
31-MAY-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	1.24-	0.00	

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BVA	725,000.000					
31-MAY-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	60.16-	0.00	
BVA	15,000.000					
30-JUN-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.21-	0.00	
BVA	725,000.000					
30-JUN-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	58.35-	0.00	
BVA	15,000.000					
31-JUL-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	1.25-	0.00	
BVA	725,000.000					
31-JUL-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	60.43-	0.00	

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BVA	15,000.000					
31-AUG-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.25-	0.00	
BVA	725,000.000					
31-AUG-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	60.56-	0.00	
BVA	15,000.000					
30-SEP-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.22-	0.00	
BVA	725,000.000					
30-SEP-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	58.74-	0.00	
BVA	15,000.000					
31-OCT-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.26-	0.00	

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BVA	725,000.000					
31-OCT-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	60.83-	0.00	
BVA	15,000.000					
30-NOV-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.22-	0.00	
BVA	725,000.000					
30-NOV-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	59.00-	0.00	
BVA	15,000.000					
31-DEC-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.26-	0.00	
BVA	725,000.000					
31-DEC-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	61.10-	0.00	

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BVA	59,733.815					
04-OCT-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.16-	0.00	
BVA	59,733.815					
10-OCT-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.16	0.00	
BVA	59,572.462					
31-OCT-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.88	0.00	
BVA	2,442,471.073					
31-OCT-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	36.18	0.00	
BVA	5,822.300					
01-NOV-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.02	0.00	

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BVA	5,821.020					
01-NOV-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.02-	0.00	
BVA	2,436,648.773					
07-NOV-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	8.06	0.00	
BVA	59,430.452					
07-NOV-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.20	0.00	
BVA	59,430.455					
13-NOV-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.20	0.00	
BVA	59,430.486					
30-NOV-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.59	0.00	

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BVA	2,436,650.049					
30-NOV-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	32.26	0.00	
BVA	2,429,368.839					
07-DEC-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	8.07	0.00	
BVA	59,252.896					
08-DEC-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.23	0.00	
BVA	59,252.898					
31-DEC-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.79	0.00	
BVA	2,429,368.842					
31-DEC-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	33.67	0.00	

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BVA	60,000.000					
31-OCT-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.85	0.00	
BVA	2,460,000.000					
31-OCT-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	34.66	0.00	
BVA	2,454,643.520					
07-NOV-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	7.72	0.00	
BVA	60,000.000					
09-NOV-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	
BVA	59,869.354					
30-NOV-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.69	0.00	

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BVA	2,454,643.522					
30-NOV-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	30.89	0.00	
BVA	5,611.800					
01-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.02	0.00	
BVA	5,611.790					
01-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.02-	0.00	
BVA	59,732.484					
07-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	
BVA	2,449,031.722					
08-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	9.03	0.00	

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BVA	59,731.537					
11-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.13	0.00	
BVA	2,449,031.731					
14-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	9.04	0.00	
BVA	59,732.481					
14-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.13	0.00	
BVA	39,821.654					
31-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.36	0.00	
BVA	24,717.590					
16-JAN-23	GM FINANCIAL CONSUMER AUT 4 A3 1.750% 07/16/2024 DD 10/16/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.03	0.00	

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BVA 17-JAN-23 08-OCT-19	GM FINANCIAL CONSUMER AUT 4 A3 1.750% 07/16/2024 DD 10/16/19 AMORTIZATION POSTING IN ZLOTB SHOWING PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA 31-JAN-23	12,426.860 GM FINANCIAL CONSUMER AUT 4 A3 1.750% 07/16/2024 DD 10/16/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.02	0.00	
BVA 16-FEB-23	12,426.860 GM FINANCIAL CONSUMER AUT 4 A3 1.750% 07/16/2024 DD 10/16/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.02	0.00	
BVA 16-MAR-23 08-OCT-19	GM FINANCIAL CONSUMER AUT 4 A3 1.750% 07/16/2024 DD 10/16/19 AMORTIZATION ADJUSTMENT PLANT-MO-FI	0.00	0.00	0.01	0.00	
BVA 31-JAN-23	15,000.000 GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.10-	0.00	

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BVA	15,000.000					
28-FEB-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.90-	0.00	
BVA	15,000.000					
31-MAR-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.11-	0.00	
BVA	15,000.000					
30-APR-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.04-	0.00	
BVA	15,000.000					
31-MAY-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	2.12-	0.00	
BVA	15,000.000					
30-JUN-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.05-	0.00	

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BVA	15,000.000					
31-JUL-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	2.13-	0.00	
BVA	15,000.000					
31-AUG-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.13-	0.00	
BVA	15,000.000					
30-SEP-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.07-	0.00	
BVA	15,000.000					
31-OCT-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.14-	0.00	
BVA	15,000.000					
30-NOV-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.08-	0.00	

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BVA	15,000.000					
31-DEC-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.15-	0.00	
BVA	50,000.000					
31-JAN-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	5.91	0.00	
BVA	50,000.000					
28-FEB-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	5.36	0.00	
BVA	50,000.000					
31-MAR-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	5.95	0.00	
BVA	50,000.000					
30-APR-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	5.78	0.00	

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BVA	50,000.000					
31-MAY-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	5.99	0.00	
BVA	50,000.000					
30-JUN-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	5.81	0.00	
BVA	50,000.000					
31-JUL-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	6.03	0.00	
BVA	50,000.000					
31-AUG-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	6.05	0.00	
BVA	50,000.000					
30-SEP-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	5.87	0.00	

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BVA	50,000.000					
31-OCT-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	6.08	0.00	
BVA	50,000.000					
30-NOV-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	5.91	0.00	
BVA	50,000.000					
31-DEC-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	6.12	0.00	
BVA	5,000.000					
31-JAN-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.73-	0.00	
BVA	255,000.000					
31-JAN-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	139.12-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	5,000.000					
28-FEB-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.47-	0.00	
BVA	255,000.000					
28-FEB-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	126.06-	0.00	
BVA	5,000.000					
31-MAR-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.74-	0.00	
BVA	255,000.000					
31-MAR-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	139.98-	0.00	
BVA	5,000.000					
30-APR-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.66-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	255,000.000					
30-APR-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	135.90-	0.00	
BVA	5,000.000					
31-MAY-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	2.76-	0.00	
BVA	255,000.000					
31-MAY-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	140.86-	0.00	
BVA	5,000.000					
30-JUN-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.68-	0.00	
BVA	255,000.000					
30-JUN-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	136.75-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (ORIGINAL SHARES/PAR VALUE) (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	5,000.000					
31-JUL-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	2.78-	0.00	
BVA	255,000.000					
31-JUL-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	141.75-	0.00	
BVA	5,000.000					
31-AUG-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.79-	0.00	
BVA	255,000.000					
31-AUG-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	142.21-	0.00	
BVA	5,000.000					
30-SEP-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.71-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (ORIGINAL SHARES/PAR VALUE) (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	255,000.000					
30-SEP-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	138.06-	0.00	
BVA	5,000.000					
31-OCT-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.81-	0.00	
BVA	255,000.000					
31-OCT-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	143.11-	0.00	
BVA	5,000.000					
30-NOV-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.72-	0.00	
BVA	255,000.000					
30-NOV-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	138.93-	0.00	

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BVA	5,000.000					
31-DEC-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.82-	0.00	
BVA	255,000.000					
31-DEC-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	144.01-	0.00	
BVA	25,000.000					
31-JAN-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.82	0.00	
BVA	945,000.000					
31-JAN-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	30.87	0.00	
BVA	25,000.000					
28-FEB-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.74	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	945,000.000					
28-FEB-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21	0.00	0.00	27.91	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	25,000.000					
31-MAR-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21	0.00	0.00	0.82	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	945,000.000					
31-MAR-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21	0.00	0.00	30.94	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	25,000.000					
30-APR-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21	0.00	0.00	0.79	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	945,000.000					
30-APR-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21	0.00	0.00	29.97	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	25,000.000					
31-MAY-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.82	0.00	
BVA	945,000.000					
31-MAY-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	31.00	0.00	
BVA	25,000.000					
30-JUN-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.79	0.00	
BVA	945,000.000					
30-JUN-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	30.03	0.00	
BVA	25,000.000					
31-JUL-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.82	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	945,000.000					
31-JUL-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	31.07	0.00	
BVA	25,000.000					
31-AUG-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.82	0.00	
BVA	945,000.000					
31-AUG-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	31.10	0.00	
BVA	25,000.000					
30-SEP-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.80	0.00	
BVA	945,000.000					
30-SEP-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	30.13	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	25,000.000					
31-OCT-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.82	0.00	
BVA	945,000.000					
31-OCT-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	31.17	0.00	
BVA	25,000.000					
30-NOV-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.80	0.00	
BVA	945,000.000					
30-NOV-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	30.20	0.00	
BVA	25,000.000					
31-DEC-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.83	0.00	

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BVA	945,000.000					
31-DEC-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	31.24	0.00	
BVA	20,000.000					
31-JAN-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	
BVA	825,000.000					
31-JAN-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	10.51	0.00	
BVA	20,000.000					
28-FEB-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.23	0.00	
BVA	825,000.000					
28-FEB-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	9.51	0.00	

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BVA	20,000.000					
31-MAR-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	0.00	0.00	0.26	0.00	
	ACCRETION INCOME					
	MARCH 2023					
	PLANT-FERC-FI					
BVA	825,000.000					
31-MAR-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	0.00	0.00	10.55	0.00	
	ACCRETION INCOME					
	MARCH 2023					
	PLANT-MO-FI					
BVA	20,000.000					
30-APR-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	0.00	0.00	0.25	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-FERC-FI					
BVA	825,000.000					
30-APR-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	0.00	0.00	10.23	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-MO-FI					
BVA	20,000.000					
31-MAY-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	0.00	0.00	0.26	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-FERC-FI					

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BVA	825,000.000					
31-MAY-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	0.00	0.00	10.59	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	20,000.000					
30-JUN-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	0.00	0.00	0.25	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	825,000.000					
30-JUN-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	0.00	0.00	10.27	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	20,000.000					
31-JUL-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	0.00	0.00	0.26	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	825,000.000					
31-JUL-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	0.00	0.00	10.64	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	20,000.000					
31-AUG-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	0.00	0.00	0.26	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	825,000.000					
31-AUG-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	0.00	0.00	10.66	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	20,000.000					
30-SEP-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	0.00	0.00	0.25	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	825,000.000					
30-SEP-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	0.00	0.00	10.34	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	20,000.000					
31-OCT-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	0.00	0.00	0.26	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					

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BVA	825,000.000					
31-OCT-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	0.00	0.00	10.70	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	20,000.000					
30-NOV-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	0.00	0.00	0.25	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI					
BVA	825,000.000					
30-NOV-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	0.00	0.00	10.38	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	20,000.000					
31-DEC-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	0.00	0.00	0.26	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI					
BVA	825,000.000					
31-DEC-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	0.00	0.00	10.74	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					

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BVA	5,000.000					
31-JAN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.16	0.00	
BVA	15,000.000					
31-JAN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	13.20-	0.00	
BVA	275,000.000					
31-JAN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	8.81	0.00	
BVA	395,000.000					
31-JAN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	347.64-	0.00	
BVA	5,000.000					
28-FEB-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	15,000.000					
28-FEB-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	11.95-	0.00	
BVA	275,000.000					
28-FEB-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	7.98	0.00	
BVA	395,000.000					
28-FEB-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	314.67-	0.00	
BVA	5,000.000					
31-MAR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.16	0.00	
BVA	15,000.000					
31-MAR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	13.26-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	275,000.000					
31-MAR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	8.86	0.00	
BVA	395,000.000					
31-MAR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	349.06-	0.00	
BVA	5,000.000					
30-APR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.16	0.00	
BVA	15,000.000					
30-APR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	12.86-	0.00	
BVA	275,000.000					
30-APR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	8.60	0.00	

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BVA	395,000.000					
30-APR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	338.53-	0.00	
BVA	5,000.000					
31-MAY-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.16	0.00	
BVA	15,000.000					
31-MAY-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	13.31-	0.00	
BVA	275,000.000					
31-MAY-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	8.91	0.00	
BVA	395,000.000					
31-MAY-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	350.54-	0.00	

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BVA	5,000.000					
30-JUN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.16	0.00	
BVA	15,000.000					
30-JUN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	12.91-	0.00	
BVA	275,000.000					
30-JUN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	8.65	0.00	
BVA	395,000.000					
30-JUN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	339.96-	0.00	
BVA	5,000.000					
31-JUL-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.16	0.00	

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BVA	15,000.000					
31-JUL-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	13.37-	0.00	
BVA	275,000.000					
31-JUL-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	8.97	0.00	
BVA	395,000.000					
31-JUL-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	352.02-	0.00	
BVA	5,000.000					
31-AUG-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.16	0.00	
BVA	15,000.000					
31-AUG-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	13.40-	0.00	

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BVA	275,000.000					
31-AUG-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	9.00	0.00	
BVA	395,000.000					
31-AUG-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	352.77-	0.00	
BVA	5,000.000					
30-SEP-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.16	0.00	
BVA	15,000.000					
30-SEP-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	12.99-	0.00	
BVA	275,000.000					
30-SEP-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	8.73	0.00	

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BVA	395,000.000					
30-SEP-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	342.12-	0.00	
BVA	5,000.000					
31-OCT-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	15,000.000					
31-OCT-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	13.45-	0.00	
BVA	275,000.000					
31-OCT-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	9.05	0.00	
BVA	395,000.000					
31-OCT-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	354.26-	0.00	

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BVA	5,000.000					
30-NOV-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.16	0.00	
BVA	15,000.000					
30-NOV-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	13.05-	0.00	
BVA	275,000.000					
30-NOV-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	8.79	0.00	
BVA	395,000.000					
30-NOV-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	343.57-	0.00	
BVA	5,000.000					
31-DEC-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	

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BVA	15,000.000					
31-DEC-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	13.51-	0.00	
BVA	275,000.000					
31-DEC-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	9.11	0.00	
BVA	395,000.000					
31-DEC-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	355.76-	0.00	
BVA	30,000.000					
31-JAN-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.53	0.00	
BVA	1,150,000.000					
31-JAN-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	20.18	0.00	

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BVA	30,000.000					
28-FEB-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.48	0.00	
BVA	1,150,000.000					
28-FEB-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	18.27	0.00	
BVA	30,000.000					
31-MAR-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.53	0.00	
BVA	1,150,000.000					
31-MAR-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	20.26	0.00	
BVA	30,000.000					
30-APR-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.51	0.00	

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BVA	1,150,000.000					
30-APR-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	19.65	0.00	
BVA	30,000.000					
31-MAY-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.53	0.00	
BVA	1,150,000.000					
31-MAY-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	20.35	0.00	
BVA	30,000.000					
30-JUN-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.51	0.00	
BVA	1,150,000.000					
30-JUN-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	19.74	0.00	

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BVA	30,000.000					
31-JUL-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.53	0.00	
BVA	1,150,000.000					
31-JUL-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	20.44	0.00	
BVA	30,000.000					
31-AUG-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.53	0.00	
BVA	1,150,000.000					
31-AUG-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	20.49	0.00	
BVA	30,000.000					
30-SEP-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.52	0.00	

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BVA	1,150,000.000					
30-SEP-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	19.87	0.00	
BVA	30,000.000					
31-OCT-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.54	0.00	
BVA	1,150,000.000					
31-OCT-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	20.58	0.00	
BVA	30,000.000					
30-NOV-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.52	0.00	
BVA	1,150,000.000					
30-NOV-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	19.96	0.00	

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BVA	30,000.000					
31-DEC-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.54	0.00	
BVA	1,150,000.000					
31-DEC-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	20.67	0.00	
BVA	15,000.000					
31-JAN-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	22.35-	0.00	
BVA	475,000.000					
31-JAN-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	707.63-	0.00	
BVA	15,000.000					
28-FEB-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	20.22-	0.00	

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BVA	475,000.000					
28-FEB-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	640.35-	0.00	
BVA	15,000.000					
31-MAR-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	22.43-	0.00	
BVA	475,000.000					
31-MAR-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	710.15-	0.00	
BVA	15,000.000					
30-APR-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	21.74-	0.00	
BVA	475,000.000					
30-APR-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	688.53-	0.00	

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BVA	15,000.000					
31-MAY-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	22.51-	0.00	
BVA	475,000.000					
31-MAY-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	712.77-	0.00	
BVA	15,000.000					
30-JUN-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	21.82-	0.00	
BVA	475,000.000					
30-JUN-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	691.06-	0.00	
BVA	15,000.000					
31-JUL-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	22.59-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	475,000.000					
31-JUL-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	715.39-	0.00	
BVA	15,000.000					
31-AUG-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	22.63-	0.00	
BVA	475,000.000					
31-AUG-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	716.73-	0.00	
BVA	15,000.000					
30-SEP-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	21.94-	0.00	
BVA	475,000.000					
30-SEP-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	694.90-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	15,000.000					
31-OCT-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	22.72-	0.00	
BVA	475,000.000					
31-OCT-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	719.37-	0.00	
BVA	15,000.000					
30-NOV-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	22.03-	0.00	
BVA	475,000.000					
30-NOV-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	697.46-	0.00	
BVA	15,000.000					
31-DEC-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	22.80-	0.00	

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BVA	475,000.000					
31-DEC-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	722.01-	0.00	
BVA	5,000.000					
31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.03	0.00	
BVA	10,000.000					
31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	3.11	0.00	
BVA	25,000.000					
31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	36.75-	0.00	
BVA	20,000.000					
31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	20.53-	0.00	

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BVA	290,000.000					
31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	59.51	0.00	
BVA	380,000.000					
31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	118.31	0.00	
BVA	1,000,000.000					
31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	1,469.96-	0.00	
BVA	890,000.000					
31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	913.44-	0.00	
BVA	5,000.000					
28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.93	0.00	

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BVA	10,000.000					
28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.82	0.00	
BVA	25,000.000					
28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	33.25-	0.00	
BVA	20,000.000					
28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	18.58-	0.00	
BVA	290,000.000					
28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	53.94	0.00	
BVA	380,000.000					
28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	107.25	0.00	

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BVA	1,000,000.000					
28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1,329.81-	0.00	
BVA	890,000.000					
28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	826.73-	0.00	
BVA	5,000.000					
31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.03	0.00	
BVA	10,000.000					
31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	3.13	0.00	
BVA	25,000.000					
31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	36.86-	0.00	

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BVA	20,000.000					
31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	20.61-	0.00	
BVA	290,000.000					
31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	59.91	0.00	
BVA	380,000.000					
31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	119.14	0.00	
BVA	1,000,000.000					
31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	1,474.40-	0.00	
BVA	890,000.000					
31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	917.00-	0.00	

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BVA	5,000.000					
30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.00	0.00	
BVA	10,000.000					
30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	3.04	0.00	
BVA	25,000.000					
30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	35.73-	0.00	
BVA	20,000.000					
30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	19.98-	0.00	
BVA	290,000.000					
30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	58.18	0.00	

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BVA	380,000.000					
30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	115.71	0.00	
BVA	1,000,000.000					
30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	1,429.10-	0.00	
BVA	890,000.000					
30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	889.23-	0.00	
BVA	5,000.000					
31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	1.04	0.00	
BVA	10,000.000					
31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	3.16	0.00	

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BVA	25,000.000					
31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	36.98-	0.00	
BVA	20,000.000					
31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	20.69-	0.00	
BVA	290,000.000					
31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	60.32	0.00	
BVA	380,000.000					
31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	119.99	0.00	
BVA	1,000,000.000					
31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	1,479.01-	0.00	

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BVA	890,000.000					
31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	920.69-	0.00	
BVA	5,000.000					
30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.01	0.00	
BVA	10,000.000					
30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	3.07	0.00	
BVA	25,000.000					
30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	35.84-	0.00	
BVA	20,000.000					
30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	20.06-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	290,000.000					
30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	58.58	0.00	
BVA	380,000.000					
30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	116.55	0.00	
BVA	1,000,000.000					
30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	1,433.57-	0.00	
BVA	890,000.000					
30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	892.81-	0.00	
BVA	5,000.000					
31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	1.05	0.00	

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BVA	10,000.000					
31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	3.18	0.00	
BVA	25,000.000					
31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	37.09-	0.00	
BVA	20,000.000					
31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	20.77-	0.00	
BVA	290,000.000					
31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	60.74	0.00	
BVA	380,000.000					
31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	120.86	0.00	

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BVA	1,000,000.000					
31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	1,483.63-	0.00	
BVA	890,000.000					
31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	924.40-	0.00	
BVA	5,000.000					
31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.05	0.00	
BVA	10,000.000					
31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	3.19	0.00	
BVA	25,000.000					
31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	37.15-	0.00	

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BVA	20,000.000					
31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	20.82-	0.00	
BVA	290,000.000					
31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	60.95	0.00	
BVA	380,000.000					
31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	121.30	0.00	
BVA	1,000,000.000					
31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	1,485.98-	0.00	
BVA	890,000.000					
31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	926.29-	0.00	

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BVA	5,000.000					
30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.02	0.00	
BVA	10,000.000					
30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.10	0.00	
BVA	25,000.000					
30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	36.01-	0.00	
BVA	20,000.000					
30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	20.19-	0.00	
BVA	290,000.000					
30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	59.19	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	380,000.000					
30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	117.81	0.00	
BVA	1,000,000.000					
30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,440.33-	0.00	
BVA	890,000.000					
30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	898.25-	0.00	
BVA	5,000.000					
31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.06	0.00	
BVA	10,000.000					
31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	3.21	0.00	

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BVA	25,000.000					
31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	37.27-	0.00	
BVA	20,000.000					
31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	20.90-	0.00	
BVA	290,000.000					
31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	61.37	0.00	
BVA	380,000.000					
31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	122.17	0.00	
BVA	1,000,000.000					
31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1,490.63-	0.00	

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BVA	890,000.000					
31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	930.02-	0.00	
BVA	5,000.000					
30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.03	0.00	
BVA	10,000.000					
30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.12	0.00	
BVA	25,000.000					
30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	36.12-	0.00	
BVA	20,000.000					
30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	20.27-	0.00	

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BVA	290,000.000					
30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	59.60	0.00	
BVA	380,000.000					
30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	118.66	0.00	
BVA	1,000,000.000					
30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1,444.83-	0.00	
BVA	890,000.000					
30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	901.86-	0.00	
BVA	5,000.000					
31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.07	0.00	

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BVA	10,000.000					
31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.24	0.00	
BVA	25,000.000					
31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	37.38-	0.00	
BVA	20,000.000					
31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	20.98-	0.00	
BVA	290,000.000					
31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	61.80	0.00	
BVA	380,000.000					
31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	123.05	0.00	

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BVA	1,000,000.000					
31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,495.28-	0.00	
BVA	890,000.000					
31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	933.77-	0.00	
BVA	44,671.860					
31-JAN-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.62	0.00	
BVA	1,732,275.500					
31-JAN-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	24.03	0.00	
BVA	44,578.960					
28-FEB-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.56	0.00	

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BVA	1,728,672.940					
28-FEB-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	21.75	0.00	
BVA	44,462.300					
31-MAR-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.62	0.00	
BVA	1,724,149.160					
31-MAR-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	24.11	0.00	
BVA	44,365.080					
30-APR-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.60	0.00	
BVA	1,720,379.370					
30-APR-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	23.38	0.00	

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BVA	43,856.940					
31-MAY-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.62	0.00	
BVA	1,700,674.710					
31-MAY-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	23.99	0.00	
BVA	43,224.150					
30-JUN-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.59	0.00	
BVA	1,676,136.410					
30-JUN-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	22.98	0.00	
BVA	12,866.740					
01-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.01-	0.00	

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BVA	12,866.740					
01-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.01	0.00	
BVA	12,866.730					
01-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.01-	0.00	
BVA	1,676,136.410					
03-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.54	0.00	
BVA	1,663,269.650					
28-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	19.08	0.00	
BVA	42,892.340					
28-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.53	0.00	

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BVA	42,892.340					
31-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	1,663,269.659					
31-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	3.06	0.00	
BVA	1,649,481.629					
17-AUG-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	12.16	0.00	
BVA	42,536.770					
17-AUG-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.31	0.00	
BVA	1,649,481.614					
18-AUG-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.76	0.00	

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BVA	42,536.775					
18-AUG-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	42,536.775					
31-AUG-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	
BVA	1,649,481.626					
31-AUG-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	10.66	0.00	
BVA	14,699.130					
01-SEP-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.12	0.00	
BVA	14,699.140					
01-SEP-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.12-	0.00	

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BVA	1,634,782.496					
18-SEP-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	12.85	0.00	
BVA	1,634,782.474					
19-SEP-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.76	0.00	
BVA	42,157.715					
19-SEP-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.35	0.00	
BVA	42,157.714					
30-SEP-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.23	0.00	
BVA	1,634,782.491					
30-SEP-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	9.09	0.00	

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BVA	15,599.100					
01-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.12	0.00	
BVA	15,599.100					
01-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.12-	0.00	
BVA	15,599.100					
01-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.12	0.00	
BVA	15,599.090					
01-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.12-	0.00	
BVA	1,619,183.391					
18-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	12.78	0.00	

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BVA	41,755.444					
18-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.33	0.00	
BVA	1,619,183.398					
19-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.75	0.00	
BVA	41,755.445					
19-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	41,755.445					
31-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	
BVA	1,619,183.399					
31-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	9.80	0.00	

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BVA	11,898.160					
01-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.08	0.00	
BVA	11,898.160					
01-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.08-	0.00	
BVA	1,607,285.239					
16-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	11.24	0.00	
BVA	41,448.615					
16-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.29	0.00	
BVA	41,448.616					
17-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,607,285.228					
17-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.75	0.00	
BVA	41,448.616					
30-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	
BVA	1,607,285.239					
30-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	10.52	0.00	
BVA	21,950.630					
01-DEC-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.17	0.00	
BVA	21,950.650					
01-DEC-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.18-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,585,334.609					
18-DEC-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	12.62	0.00	
BVA	40,882.556					
18-DEC-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.33	0.00	
BVA	1,585,334.594					
19-DEC-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.74	0.00	
BVA	40,882.554					
31-DEC-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	
BVA	1,585,334.594					
31-DEC-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	9.68	0.00	

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BVA	100,000.000					
31-MAR-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	2,460,000.000					
31-MAR-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.12	0.00	
BVA	100,000.000					
30-APR-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	2,460,000.000					
30-APR-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	3.38	0.00	
BVA	100,000.000					
31-MAY-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	

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BVA	2,460,000.000					
31-MAY-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23	0.00	0.00	3.51	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-MO-FI					
BVA	100,000.000					
30-JUN-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23	0.00	0.00	0.14	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-FERC-FI					
BVA	2,460,000.000					
30-JUN-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23	0.00	0.00	3.41	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					
BVA	100,000.000					
31-JUL-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23	0.00	0.00	0.14	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-FERC-FI					
BVA	2,460,000.000					
31-JUL-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23	0.00	0.00	3.54	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					

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BVA	100,000.000					
31-AUG-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23	0.00	0.00	0.14	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	2,460,000.000					
31-AUG-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23	0.00	0.00	3.56	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	100,000.000					
30-SEP-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23	0.00	0.00	0.14	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	2,460,000.000					
30-SEP-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23	0.00	0.00	3.46	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	100,000.000					
31-OCT-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23	0.00	0.00	0.15	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					

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BVA	2,460,000.000					
31-OCT-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	3.59	0.00	
BVA	100,000.000					
30-NOV-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	2,460,000.000					
30-NOV-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	3.49	0.00	
BVA	100,000.000					
31-DEC-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	
BVA	2,460,000.000					
31-DEC-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	3.62	0.00	

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BVA	15,000.000					
31-JAN-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.39	0.00	
BVA	700,000.000					
31-JAN-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	18.29	0.00	
BVA	15,000.000					
28-FEB-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.35	0.00	
BVA	700,000.000					
28-FEB-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	16.57	0.00	
BVA	15,000.000					
31-MAR-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.39	0.00	

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BVA	700,000.000					
31-MAR-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	18.39	0.00	
BVA	15,000.000					
30-APR-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.38	0.00	
BVA	700,000.000					
30-APR-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	17.84	0.00	
BVA	15,000.000					
31-MAY-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.40	0.00	
BVA	700,000.000					
31-MAY-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	18.48	0.00	

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BVA	15,000.000					
30-JUN-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.38	0.00	
BVA	700,000.000					
30-JUN-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	17.94	0.00	
BVA	15,000.000					
31-JUL-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.40	0.00	
BVA	700,000.000					
31-JUL-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	18.58	0.00	
BVA	15,000.000					
31-AUG-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.40	0.00	

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BVA	700,000.000					
31-AUG-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19	0.00	0.00	18.63	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	15,000.000					
30-SEP-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19	0.00	0.00	0.39	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	700,000.000					
30-SEP-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19	0.00	0.00	18.08	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	15,000.000					
31-OCT-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19	0.00	0.00	0.40	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	700,000.000					
31-OCT-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19	0.00	0.00	18.73	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

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BVA	15,000.000					
30-NOV-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.39	0.00	
BVA	700,000.000					
30-NOV-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	18.17	0.00	
BVA	15,000.000					
31-DEC-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.40	0.00	
BVA	700,000.000					
31-DEC-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	18.83	0.00	
BVA	8,000.000					
31-JUL-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	

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BVA	263,000.000					
31-JUL-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.02	0.00	
BVA	8,000.000					
31-AUG-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	
BVA	263,000.000					
31-AUG-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	6.33	0.00	
BVA	8,000.000					
30-SEP-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	
BVA	263,000.000					
30-SEP-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	6.15	0.00	

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BVA	8,000.000					
20-OCT-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	263,000.000					
20-OCT-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	4.74	0.00	
BVA	10,000.000					
31-JAN-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	28.26-	0.00	
BVA	315,000.000					
31-JAN-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	890.15-	0.00	
BVA	10,000.000					
28-FEB-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	25.56-	0.00	

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BVA	315,000.000					
28-FEB-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	804.99-	0.00	
BVA	10,000.000					
31-MAR-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	28.32-	0.00	
BVA	315,000.000					
31-MAR-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	892.23-	0.00	
BVA	10,000.000					
30-APR-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	27.44-	0.00	
BVA	315,000.000					
30-APR-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	864.51-	0.00	

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BVA	10,000.000					
31-MAY-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	28.39-	0.00	
BVA	315,000.000					
31-MAY-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	894.40-	0.00	
BVA	10,000.000					
30-JUN-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	27.51-	0.00	
BVA	315,000.000					
30-JUN-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	866.61-	0.00	
BVA	10,000.000					
31-JUL-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	28.46-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	315,000.000					
31-JUL-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	896.56-	0.00	
BVA	10,000.000					
31-AUG-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	28.50-	0.00	
BVA	315,000.000					
31-AUG-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	897.67-	0.00	
BVA	10,000.000					
30-SEP-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	27.61-	0.00	
BVA	315,000.000					
30-SEP-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	869.78-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,000.000					
31-OCT-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	28.57-	0.00	
BVA	315,000.000					
31-OCT-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	899.84-	0.00	
BVA	10,000.000					
30-NOV-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	27.68-	0.00	
BVA	315,000.000					
30-NOV-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	871.88-	0.00	
BVA	10,000.000					
31-DEC-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	28.64-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	315,000.000					
31-DEC-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	902.02-	0.00	
BVA	17,000.000					
28-FEB-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	650,000.000					
28-FEB-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.36	0.00	
BVA	17,000.000					
31-MAR-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	650,000.000					
31-MAR-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.23	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	17,000.000					
30-APR-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	0.06	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	650,000.000					
30-APR-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	2.17	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	17,000.000					
31-MAY-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	0.06	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	650,000.000					
31-MAY-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	2.25	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	17,000.000					
30-JUN-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	0.06	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	650,000.000					
30-JUN-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	2.19	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					
BVA	17,000.000					
31-JUL-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	0.06	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-FERC-FI					
BVA	650,000.000					
31-JUL-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	2.27	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	17,000.000					
31-AUG-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	0.06	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-FERC-FI					
BVA	650,000.000					
31-AUG-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	2.28	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	17,000.000					
30-SEP-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	0.06	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-FERC-FI					
BVA	650,000.000					
30-SEP-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	2.21	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-MO-FI					
BVA	17,000.000					
31-OCT-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	0.06	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-FERC-FI					
BVA	650,000.000					
31-OCT-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	2.30	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					
BVA	17,000.000					
30-NOV-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	0.06	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-FERC-FI					

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BVA	650,000.000					
30-NOV-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.23	0.00	
BVA	17,000.000					
31-DEC-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	650,000.000					
31-DEC-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.32	0.00	
BVA	410,000.000					
31-JAN-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	41.69	0.00	
BVA	410,000.000					
28-FEB-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	37.73	0.00	

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BVA	410,000.000					
31-MAR-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21	0.00	0.00	41.84	0.00	
	ACCRETION INCOME					
	MARCH 2023					
	PLANT-MO-FI					
BVA	410,000.000					
30-APR-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21	0.00	0.00	40.57	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-MO-FI					
BVA	410,000.000					
31-MAY-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21	0.00	0.00	42.00	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-MO-FI					
BVA	410,000.000					
30-JUN-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21	0.00	0.00	40.73	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					
BVA	410,000.000					
31-JUL-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21	0.00	0.00	42.16	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	410,000.000					
31-AUG-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	42.24	0.00	
BVA	410,000.000					
30-SEP-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	40.96	0.00	
BVA	410,000.000					
31-OCT-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	42.41	0.00	
BVA	410,000.000					
30-NOV-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	41.12	0.00	
BVA	410,000.000					
31-DEC-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	42.57	0.00	

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BVA	440,000.000					
31-JAN-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22	0.00	0.00	55.44	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	440,000.000					
28-FEB-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22	0.00	0.00	50.30	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	440,000.000					
31-MAR-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22	0.00	0.00	55.93	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	440,000.000					
30-APR-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22	0.00	0.00	54.37	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	440,000.000					
31-MAY-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22	0.00	0.00	56.44	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					

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BVA	440,000.000					
30-JUN-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	54.87	0.00	
BVA	440,000.000					
31-JUL-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	56.96	0.00	
BVA	440,000.000					
31-AUG-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	57.22	0.00	
BVA	440,000.000					
30-SEP-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	55.63	0.00	
BVA	440,000.000					
31-OCT-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	57.74	0.00	

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BVA	440,000.000					
30-NOV-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	56.14	0.00	
BVA	440,000.000					
31-DEC-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	58.27	0.00	
BVA	34,000.000					
31-JAN-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	1,264,000.000					
31-JAN-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.01	0.00	
BVA	34,000.000					
28-FEB-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	

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BVA	1,264,000.000					
28-FEB-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	1.83	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	34,000.000					
31-MAR-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	0.05	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	1,264,000.000					
31-MAR-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	2.03	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	34,000.000					
30-APR-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	0.05	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	1,264,000.000					
30-APR-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	1.98	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					

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BVA	34,000.000					
31-MAY-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	0.06	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-FERC-FI					
BVA	1,264,000.000					
31-MAY-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	2.05	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-MO-FI					
BVA	34,000.000					
30-JUN-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	0.05	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-FERC-FI					
BVA	1,264,000.000					
30-JUN-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	1.99	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					
BVA	34,000.000					
31-JUL-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	0.06	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,264,000.000					
31-JUL-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	2.07	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	34,000.000					
31-AUG-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	0.06	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	1,264,000.000					
31-AUG-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	2.08	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	34,000.000					
30-SEP-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	0.05	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	1,264,000.000					
30-SEP-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	2.02	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	34,000.000					
31-OCT-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	0.06	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-FERC-FI					
BVA	1,264,000.000					
31-OCT-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	2.10	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					
BVA	34,000.000					
30-NOV-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	0.05	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-FERC-FI					
BVA	1,264,000.000					
30-NOV-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	2.04	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-MO-FI					
BVA	34,000.000					
31-DEC-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	0.06	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,264,000.000					
31-DEC-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.12	0.00	
BVA	45,000.000					
31-OCT-23	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	8.46	0.00	
BVA	1,680,000.000					
31-OCT-23	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	315.77	0.00	
BVA	45,000.000					
30-NOV-23	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	21.19	0.00	
BVA	1,680,000.000					
30-NOV-23	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	791.02	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	45,000.000					
31-DEC-23	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	22.00	0.00	
BVA	1,680,000.000					
31-DEC-23	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	821.50	0.00	
BVA	7,000.000					
31-JAN-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	289,000.000					
31-JAN-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	5.91	0.00	
BVA	7,000.000					
28-FEB-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.13	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	289,000.000					
28-FEB-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	5.37	0.00	
BVA	7,000.000					
31-MAR-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	289,000.000					
31-MAR-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	5.97	0.00	
BVA	7,000.000					
30-APR-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	289,000.000					
30-APR-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	5.81	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
BVA	7,000.000					
31-MAY-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	
BVA	289,000.000					
31-MAY-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	6.03	0.00	
BVA	7,000.000					
30-JUN-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	289,000.000					
30-JUN-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	5.86	0.00	
BVA	7,000.000					
31-JUL-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	289,000.000					
31-JUL-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	6.09	0.00	
BVA	7,000.000					
31-AUG-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	
BVA	289,000.000					
31-AUG-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	6.12	0.00	
BVA	7,000.000					
30-SEP-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	289,000.000					
30-SEP-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	5.95	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	7,000.000					
31-OCT-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	
BVA	289,000.000					
31-OCT-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	6.17	0.00	
BVA	7,000.000					
30-NOV-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	
BVA	289,000.000					
30-NOV-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	6.00	0.00	
BVA	7,000.000					
31-DEC-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	289,000.000					
31-DEC-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	6.23	0.00	
BVA	515,000.000					
31-JAN-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	13.16	0.00	
BVA	515,000.000					
28-FEB-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	11.92	0.00	
BVA	515,000.000					
31-MAR-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	13.23	0.00	
BVA	515,000.000					
30-APR-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	12.84	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	515,000.000					
31-MAY-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	13.31	0.00	
BVA	515,000.000					
30-JUN-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	12.92	0.00	
BVA	515,000.000					
31-JUL-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	13.39	0.00	
BVA	515,000.000					
31-AUG-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	13.43	0.00	
BVA	515,000.000					
30-SEP-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	13.04	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	515,000.000					
31-OCT-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	13.51	0.00	
BVA	515,000.000					
30-NOV-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	13.12	0.00	
BVA	515,000.000					
31-DEC-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	13.59	0.00	
BVA	1,210,000.000					
18-JAN-23	INTER-AMERICAN DEVELOPMENT BAN 2.500% 01/18/2023 DD 01/18/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	40.03	0.00	
BVA	30,000.000					
18-JAN-23	INTER-AMERICAN DEVELOPMENT BAN 2.500% 01/18/2023 DD 01/18/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.98	0.00	

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BVA	11,000.000					
31-JAN-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.13	0.00	
BVA	446,000.000					
31-JAN-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	5.21	0.00	
BVA	11,000.000					
28-FEB-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.12	0.00	
BVA	446,000.000					
28-FEB-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4.72	0.00	
BVA	11,000.000					
31-MAR-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.13	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	446,000.000					
31-MAR-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22	0.00	0.00	5.25	0.00	
	ACCRETION INCOME					
	MARCH 2023					
	PLANT-MO-FI					
BVA	11,000.000					
30-APR-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22	0.00	0.00	0.13	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-FERC-FI					
BVA	446,000.000					
30-APR-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22	0.00	0.00	5.10	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-MO-FI					
BVA	11,000.000					
31-MAY-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22	0.00	0.00	0.13	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-FERC-FI					
BVA	446,000.000					
31-MAY-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22	0.00	0.00	5.29	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-MO-FI					

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BVA	11,000.000					
30-JUN-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22	0.00	0.00	0.13	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-FERC-FI					
BVA	446,000.000					
30-JUN-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22	0.00	0.00	5.13	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					
BVA	11,000.000					
31-JUL-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22	0.00	0.00	0.13	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-FERC-FI					
BVA	446,000.000					
31-JUL-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22	0.00	0.00	5.32	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	11,000.000					
31-AUG-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22	0.00	0.00	0.13	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-FERC-FI					

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BVA	446,000.000					
31-AUG-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	5.34	0.00	
BVA	11,000.000					
30-SEP-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.13	0.00	
BVA	446,000.000					
30-SEP-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	5.19	0.00	
BVA	11,000.000					
31-OCT-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.13	0.00	
BVA	446,000.000					
31-OCT-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	5.38	0.00	

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	11,000.000					
30-NOV-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22	0.00	0.00	0.13	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-FERC-FI					
BVA	446,000.000					
30-NOV-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22	0.00	0.00	5.23	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-MO-FI					
BVA	11,000.000					
31-DEC-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22	0.00	0.00	0.13	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-FERC-FI					
BVA	446,000.000					
31-DEC-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22	0.00	0.00	5.42	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-MO-FI					
BVA	675,000.000					
31-JAN-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19	0.00	0.00	49.39	0.00	
	ACCRETION INCOME					
	JANUARY 2023					
	PLANT-MO-FI					

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BVA	675,000.000					
28-FEB-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	44.73	0.00	
BVA	675,000.000					
31-MAR-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	49.63	0.00	
BVA	675,000.000					
30-APR-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	48.15	0.00	
BVA	675,000.000					
31-MAY-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	49.88	0.00	
BVA	675,000.000					
30-JUN-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	48.39	0.00	

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BVA	675,000.000					
31-JUL-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19	0.00	0.00	50.13	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	675,000.000					
31-AUG-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19	0.00	0.00	50.25	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	675,000.000					
30-SEP-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19	0.00	0.00	48.76	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-MO-FI					
BVA	675,000.000					
31-OCT-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19	0.00	0.00	50.50	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					
BVA	675,000.000					
30-NOV-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19	0.00	0.00	49.00	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-MO-FI					

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BVA	675,000.000					
31-DEC-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	50.76	0.00	
BVA	1,175,000.000					
31-JAN-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	68.64	0.00	
BVA	1,175,000.000					
28-FEB-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	62.07	0.00	
BVA	1,175,000.000					
31-MAR-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	68.79	0.00	
BVA	1,175,000.000					
30-APR-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	66.65	0.00	

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BVA	1,175,000.000					
31-MAY-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	68.94	0.00	
BVA	1,175,000.000					
30-JUN-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	66.79	0.00	
BVA	1,175,000.000					
31-JUL-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	69.10	0.00	
BVA	1,175,000.000					
31-AUG-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	69.17	0.00	
BVA	1,175,000.000					
30-SEP-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	67.02	0.00	

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BVA	1,175,000.000					
31-OCT-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	69.33	0.00	
BVA	1,175,000.000					
30-NOV-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	67.17	0.00	
BVA	1,175,000.000					
31-DEC-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	69.48	0.00	
BVA	5,000.000					
31-JAN-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	8.70-	0.00	
BVA	280,000.000					
31-JAN-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	487.00-	0.00	

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BVA	5,000.000					
28-FEB-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	7.86-	0.00	
BVA	280,000.000					
28-FEB-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	440.26-	0.00	
BVA	5,000.000					
31-MAR-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	8.71-	0.00	
BVA	280,000.000					
31-MAR-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	487.82-	0.00	
BVA	5,000.000					
30-APR-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	8.44-	0.00	

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BVA	280,000.000					
30-APR-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	472.50-	0.00	
BVA	5,000.000					
31-MAY-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	8.73-	0.00	
BVA	280,000.000					
31-MAY-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	488.66-	0.00	
BVA	5,000.000					
30-JUN-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	8.45-	0.00	
BVA	280,000.000					
30-JUN-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	473.31-	0.00	

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BVA	5,000.000					
31-JUL-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	8.74-	0.00	
BVA	280,000.000					
31-JUL-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	489.51-	0.00	
BVA	5,000.000					
31-AUG-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	8.75-	0.00	
BVA	280,000.000					
31-AUG-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	489.94-	0.00	
BVA	5,000.000					
30-SEP-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	8.47-	0.00	

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BVA	280,000.000					
30-SEP-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	474.55-	0.00	
BVA	5,000.000					
31-OCT-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	8.76-	0.00	
BVA	280,000.000					
31-OCT-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	490.78-	0.00	
BVA	5,000.000					
30-NOV-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	8.49-	0.00	
BVA	280,000.000					
30-NOV-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	475.37-	0.00	

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BVA	5,000.000					
31-DEC-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	8.78-	0.00	
BVA	280,000.000					
31-DEC-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	491.63-	0.00	
BVA	2,319.610					
18-JAN-23	JP MORGAN CHASE COMMERC C10 A5 3.143% 12/15/2047 DD 03/01/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.06-	0.00	
BVA	20,000.000					
31-JAN-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.41-	0.00	
BVA	900,000.000					
31-JAN-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	108.40-	0.00	

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BVA	20,000.000					
28-FEB-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.18-	0.00	
BVA	900,000.000					
28-FEB-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	98.20-	0.00	
BVA	20,000.000					
31-MAR-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.42-	0.00	
BVA	900,000.000					
31-MAR-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	109.01-	0.00	
BVA	20,000.000					
30-APR-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.35-	0.00	

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BVA	900,000.000					
30-APR-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14	0.00	0.00	105.81-	0.00	
	AMORTIZATION EXPENSE					
	APRIL 2023					
	PLANT-MO-FI					
BVA	20,000.000					
31-MAY-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14	0.00	0.00	2.44-	0.00	
	AMORTIZATION EXPENSE					
	MAY 2023					
	PLANT-FERC-FI					
BVA	900,000.000					
31-MAY-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14	0.00	0.00	109.65-	0.00	
	AMORTIZATION EXPENSE					
	MAY 2023					
	PLANT-MO-FI					
BVA	20,000.000					
30-JUN-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14	0.00	0.00	2.36-	0.00	
	AMORTIZATION EXPENSE					
	JUNE 2023					
	PLANT-FERC-FI					
BVA	900,000.000					
30-JUN-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14	0.00	0.00	106.42-	0.00	
	AMORTIZATION EXPENSE					
	JUNE 2023					
	PLANT-MO-FI					

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BVA	20,000.000					
31-JUL-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	2.45-	0.00	
BVA	900,000.000					
31-JUL-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	110.28-	0.00	
BVA	20,000.000					
31-AUG-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.46-	0.00	
BVA	900,000.000					
31-AUG-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	110.61-	0.00	
BVA	20,000.000					
30-SEP-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.39-	0.00	

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BVA	900,000.000					
30-SEP-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	107.35-	0.00	
BVA	20,000.000					
31-OCT-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.47-	0.00	
BVA	900,000.000					
31-OCT-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	111.25-	0.00	
BVA	20,000.000					
30-NOV-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.40-	0.00	
BVA	900,000.000					
30-NOV-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	107.98-	0.00	

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BVA	20,000.000					
31-DEC-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.49-	0.00	
BVA	900,000.000					
31-DEC-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	111.89-	0.00	
BVA	35,000.000					
31-JAN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	65.70-	0.00	
BVA	30,000.000					
31-JAN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	41.24-	0.00	
BVA	1,370,000.000					
31-JAN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	2,571.74-	0.00	

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BVA	1,105,000.000					
31-JAN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	1,518.92-	0.00	
BVA	35,000.000					
28-FEB-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	59.44-	0.00	
BVA	30,000.000					
28-FEB-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	37.33-	0.00	
BVA	1,370,000.000					
28-FEB-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2,326.67-	0.00	
BVA	1,105,000.000					
28-FEB-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1,374.87-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	35,000.000					
31-MAR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	65.91-	0.00	
BVA	30,000.000					
31-MAR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	41.41-	0.00	
BVA	1,370,000.000					
31-MAR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	2,579.76-	0.00	
BVA	1,105,000.000					
31-MAR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	1,525.13-	0.00	
BVA	35,000.000					
30-APR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	63.88-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30,000.000					
30-APR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	40.16-	0.00	
BVA	1,370,000.000					
30-APR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	2,500.63-	0.00	
BVA	1,105,000.000					
30-APR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	1,479.10-	0.00	
BVA	35,000.000					
31-MAY-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	66.12-	0.00	
BVA	30,000.000					
31-MAY-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	41.58-	0.00	

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BVA	1,370,000.000					
31-MAY-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	2,588.08-	0.00	
BVA	1,105,000.000					
31-MAY-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	1,531.58-	0.00	
BVA	35,000.000					
30-JUN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	64.09-	0.00	
BVA	30,000.000					
30-JUN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	40.33-	0.00	
BVA	1,370,000.000					
30-JUN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	2,508.70-	0.00	

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BVA	1,105,000.000					
30-JUN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	1,485.35-	0.00	
BVA	35,000.000					
31-JUL-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	66.33-	0.00	
BVA	30,000.000					
31-JUL-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	41.76-	0.00	
BVA	1,370,000.000					
31-JUL-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	2,596.43-	0.00	
BVA	1,105,000.000					
31-JUL-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	1,538.05-	0.00	

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BVA	35,000.000					
31-AUG-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	66.44-	0.00	
BVA	30,000.000					
31-AUG-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	41.85-	0.00	
BVA	1,370,000.000					
31-AUG-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	2,600.68-	0.00	
BVA	1,105,000.000					
31-AUG-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	1,541.35-	0.00	
BVA	35,000.000					
30-SEP-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	64.40-	0.00	

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BVA	30,000.000					
30-SEP-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	40.58-	0.00	
BVA	1,370,000.000					
30-SEP-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2,520.91-	0.00	
BVA	1,105,000.000					
30-SEP-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,494.83-	0.00	
BVA	35,000.000					
31-OCT-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	66.66-	0.00	
BVA	30,000.000					
31-OCT-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	42.02-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,370,000.000					
31-OCT-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2,609.07-	0.00	
BVA	1,105,000.000					
31-OCT-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1,547.87-	0.00	
BVA	35,000.000					
30-NOV-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	64.61-	0.00	
BVA	30,000.000					
30-NOV-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	40.76-	0.00	
BVA	1,370,000.000					
30-NOV-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2,529.04-	0.00	

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BVA	1,105,000.000					
30-NOV-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1,501.15-	0.00	
BVA	35,000.000					
31-DEC-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	66.87-	0.00	
BVA	30,000.000					
31-DEC-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	42.20-	0.00	
BVA	1,370,000.000					
31-DEC-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2,617.48-	0.00	
BVA	1,105,000.000					
31-DEC-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,554.41-	0.00	

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BVA	30,000.000					
31-JAN-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	11.82	0.00	
BVA	1,005,000.000					
31-JAN-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	396.11	0.00	
BVA	30,000.000					
28-FEB-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	10.74	0.00	
BVA	1,005,000.000					
28-FEB-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	359.79	0.00	
BVA	30,000.000					
31-MAR-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	11.95	0.00	

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BVA	1,005,000.000					
31-MAR-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	400.38	0.00	
BVA	30,000.000					
30-APR-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	11.63	0.00	
BVA	1,005,000.000					
30-APR-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	389.65	0.00	
BVA	30,000.000					
31-MAY-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	12.08	0.00	
BVA	1,005,000.000					
31-MAY-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	404.84	0.00	

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BVA	30,000.000					
30-JUN-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	11.76	0.00	
BVA	1,005,000.000					
30-JUN-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	393.99	0.00	
BVA	30,000.000					
31-JUL-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	12.22	0.00	
BVA	1,005,000.000					
31-JUL-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	409.35	0.00	
BVA	30,000.000					
31-AUG-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	12.29	0.00	

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BVA	1,005,000.000					
31-AUG-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	411.67	0.00	
BVA	30,000.000					
30-SEP-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	11.96	0.00	
BVA	1,005,000.000					
30-SEP-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	400.64	0.00	
BVA	30,000.000					
31-OCT-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	12.43	0.00	
BVA	1,005,000.000					
31-OCT-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	416.26	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30,000.000					
30-NOV-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	12.09	0.00	
BVA	1,005,000.000					
30-NOV-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	405.10	0.00	
BVA	30,000.000					
31-DEC-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	12.56	0.00	
BVA	1,005,000.000					
31-DEC-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	420.90	0.00	
BVA	40,000.000					
31-JUL-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.80-	0.00	

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BVA	1,660,000.000					
31-JUL-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	33.34-	0.00	
BVA	40,000.000					
31-AUG-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.00-	0.00	
BVA	1,660,000.000					
31-AUG-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	41.49-	0.00	
BVA	40,000.000					
30-SEP-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.97-	0.00	
BVA	1,660,000.000					
30-SEP-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	40.33-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	40,000.000					
31-OCT-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.01-	0.00	
BVA	1,660,000.000					
31-OCT-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	41.86-	0.00	
BVA	40,000.000					
30-NOV-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.98-	0.00	
BVA	1,660,000.000					
30-NOV-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	40.69-	0.00	
BVA	40,000.000					
31-DEC-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.02-	0.00	

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BVA	1,660,000.000					
31-DEC-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	42.23-	0.00	
BVA	15,000.000					
31-JAN-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.34	0.00	
BVA	480,000.000					
31-JAN-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	10.97	0.00	
BVA	15,000.000					
28-FEB-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.31	0.00	
BVA	480,000.000					
28-FEB-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	9.94	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	15,000.000					
31-MAR-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.34	0.00	
BVA	480,000.000					
31-MAR-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	11.03	0.00	
BVA	15,000.000					
30-APR-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.33	0.00	
BVA	480,000.000					
30-APR-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	10.70	0.00	
BVA	15,000.000					
31-MAY-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.35	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	480,000.000					
31-MAY-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	11.09	0.00	
BVA	15,000.000					
30-JUN-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.34	0.00	
BVA	480,000.000					
30-JUN-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	10.76	0.00	
BVA	15,000.000					
31-JUL-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.35	0.00	
BVA	480,000.000					
31-JUL-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	11.15	0.00	

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BVA	15,000.000					
31-AUG-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.35	0.00	
BVA	480,000.000					
31-AUG-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	11.18	0.00	
BVA	15,000.000					
30-SEP-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.34	0.00	
BVA	480,000.000					
30-SEP-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	10.84	0.00	
BVA	15,000.000					
31-OCT-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.35	0.00	

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BVA	480,000.000					
31-OCT-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	11.23	0.00	
BVA	480,000.000					
29-NOV-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	10.90	0.00	
BVA	15,000.000					
29-NOV-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.34	0.00	
BVA	21,000.000					
30-JUN-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	829,000.000					
30-JUN-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.21	0.00	

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BVA	21,000.000					
31-JUL-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	829,000.000					
31-JUL-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.20	0.00	
BVA	21,000.000					
31-AUG-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	829,000.000					
31-AUG-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.21	0.00	
BVA	21,000.000					
30-SEP-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	

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BVA	829,000.000					
30-SEP-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23	0.00	0.00	2.14	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-MO-FI					
BVA	21,000.000					
31-OCT-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23	0.00	0.00	0.06	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-FERC-FI					
BVA	829,000.000					
31-OCT-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23	0.00	0.00	2.23	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					
BVA	21,000.000					
30-NOV-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23	0.00	0.00	0.05	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-FERC-FI					
BVA	829,000.000					
30-NOV-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23	0.00	0.00	2.16	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-MO-FI					

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BVA	21,000.000					
31-DEC-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	829,000.000					
31-DEC-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.24	0.00	
BVA	20,000.000					
31-JAN-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	6.73-	0.00	
BVA	720,000.000					
31-JAN-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	242.22-	0.00	
BVA	20,000.000					
28-FEB-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	6.09-	0.00	

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BVA	720,000.000					
28-FEB-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	219.28-	0.00	
BVA	20,000.000					
31-MAR-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	6.76-	0.00	
BVA	720,000.000					
31-MAR-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	243.28-	0.00	
BVA	20,000.000					
30-APR-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	6.56-	0.00	
BVA	720,000.000					
30-APR-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	235.98-	0.00	

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BVA	20,000.000					
31-MAY-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	6.79-	0.00	
BVA	720,000.000					
31-MAY-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	244.39-	0.00	
BVA	20,000.000					
30-JUN-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	6.58-	0.00	
BVA	720,000.000					
30-JUN-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	237.05-	0.00	
BVA	20,000.000					
31-JUL-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	6.82-	0.00	

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BVA	720,000.000					
31-JUL-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	245.50-	0.00	
BVA	20,000.000					
31-AUG-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	6.84-	0.00	
BVA	720,000.000					
31-AUG-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	246.07-	0.00	
BVA	20,000.000					
30-SEP-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	6.63-	0.00	
BVA	720,000.000					
30-SEP-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	238.68-	0.00	

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BVA	20,000.000					
31-OCT-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	6.87-	0.00	
BVA	720,000.000					
31-OCT-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	247.19-	0.00	
BVA	20,000.000					
30-NOV-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	6.66-	0.00	
BVA	720,000.000					
30-NOV-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	239.77-	0.00	
BVA	20,000.000					
31-DEC-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	6.90-	0.00	

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BVA	720,000.000					
31-DEC-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	248.31-	0.00	
BVA	20,000.000					
31-JAN-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.13	0.00	
BVA	805,000.000					
31-JAN-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	5.34	0.00	
BVA	20,000.000					
28-FEB-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.12	0.00	
BVA	805,000.000					
28-FEB-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4.83	0.00	

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BVA	20,000.000					
31-MAR-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.13	0.00	
BVA	805,000.000					
31-MAR-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	5.36	0.00	
BVA	20,000.000					
30-APR-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.13	0.00	
BVA	805,000.000					
30-APR-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	5.21	0.00	
BVA	20,000.000					
31-MAY-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.13	0.00	

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BVA	805,000.000					
31-MAY-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	5.39	0.00	
BVA	20,000.000					
30-JUN-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.13	0.00	
BVA	805,000.000					
30-JUN-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	5.24	0.00	
BVA	20,000.000					
31-JUL-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.13	0.00	
BVA	805,000.000					
31-JUL-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	5.42	0.00	

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BVA	20,000.000					
31-AUG-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	805,000.000					
31-AUG-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	5.44	0.00	
BVA	20,000.000					
30-SEP-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.13	0.00	
BVA	805,000.000					
30-SEP-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	5.28	0.00	
BVA	20,000.000					
31-OCT-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	805,000.000					
31-OCT-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	5.47	0.00	
BVA	20,000.000					
30-NOV-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.13	0.00	
BVA	805,000.000					
30-NOV-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	5.31	0.00	
BVA	20,000.000					
31-DEC-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	805,000.000					
31-DEC-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	5.50	0.00	

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BVA	10,000.000					
31-JAN-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	405,000.000					
31-JAN-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	5.83	0.00	
BVA	10,000.000					
28-FEB-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.13	0.00	
BVA	405,000.000					
28-FEB-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	5.27	0.00	
BVA	10,000.000					
31-MAR-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	

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BVA	405,000.000					
31-MAR-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	5.85	0.00	
BVA	10,000.000					
30-APR-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	405,000.000					
30-APR-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	5.67	0.00	
BVA	405,000.000					
09-MAY-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.89	0.00	
BVA	10,000.000					
09-MAY-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	

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BVA	5,000.000					
31-JAN-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.61-	0.00	
BVA	5,000.000					
28-FEB-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.55-	0.00	
BVA	5,000.000					
31-MAR-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.62-	0.00	
BVA	5,000.000					
30-APR-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.60-	0.00	
BVA	5,000.000					
31-MAY-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	0.62-	0.00	

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BVA	5,000.000					
30-JUN-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.61-	0.00	
BVA	5,000.000					
31-JUL-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.63-	0.00	
BVA	5,000.000					
31-AUG-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.63-	0.00	
BVA	5,000.000					
30-SEP-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.62-	0.00	
BVA	5,000.000					
31-OCT-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.64-	0.00	

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BVA	5,000.000					
30-NOV-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.62-	0.00	
BVA	5,000.000					
31-DEC-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.65-	0.00	
BVA	25,000.000					
30-JUN-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.16	0.00	
BVA	990,000.000					
30-JUN-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	45.97	0.00	
BVA	25,000.000					
31-JUL-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	7.20	0.00	

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BVA	990,000.000					
31-JUL-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	285.22	0.00	
BVA	25,000.000					
31-AUG-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	7.24	0.00	
BVA	990,000.000					
31-AUG-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	286.57	0.00	
BVA	25,000.000					
30-SEP-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	7.04	0.00	
BVA	990,000.000					
30-SEP-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	278.64	0.00	

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BVA	25,000.000					
31-OCT-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	7.30	0.00	
BVA	990,000.000					
31-OCT-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	289.24	0.00	
BVA	25,000.000					
30-NOV-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	7.10	0.00	
BVA	990,000.000					
30-NOV-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	281.24	0.00	
BVA	25,000.000					
31-DEC-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	7.37	0.00	

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BVA	990,000.000					
31-DEC-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	291.94	0.00	
BVA	970,000.000					
31-JAN-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	470.99	0.00	
BVA	970,000.000					
28-FEB-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	426.22	0.00	
BVA	970,000.000					
31-MAR-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	472.71	0.00	
BVA	970,000.000					
30-APR-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	458.34	0.00	

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BVA	970,000.000					
31-MAY-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	474.49	0.00	
BVA	970,000.000					
30-JUN-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	460.07	0.00	
BVA	970,000.000					
31-JUL-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	476.29	0.00	
BVA	970,000.000					
31-AUG-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	477.20	0.00	
BVA	970,000.000					
30-SEP-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	462.69	0.00	

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BVA	970,000.000					
31-OCT-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	479.00	0.00	
BVA	970,000.000					
30-NOV-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	464.44	0.00	
BVA	970,000.000					
31-DEC-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	480.81	0.00	
BVA	30,000.000					
31-MAY-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	1,180,000.000					
31-MAY-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.28	0.00	

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BVA	30,000.000					
30-JUN-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	
BVA	1,180,000.000					
30-JUN-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	9.80	0.00	
BVA	30,000.000					
31-JUL-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.26	0.00	
BVA	1,180,000.000					
31-JUL-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	10.17	0.00	
BVA	30,000.000					
31-AUG-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.26	0.00	

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BVA	1,180,000.000					
31-AUG-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	10.21	0.00	
BVA	30,000.000					
30-SEP-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	
BVA	1,180,000.000					
30-SEP-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	9.93	0.00	
BVA	30,000.000					
31-OCT-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.26	0.00	
BVA	1,180,000.000					
31-OCT-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	10.30	0.00	

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BVA	30,000.000					
30-NOV-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	
BVA	1,180,000.000					
30-NOV-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	10.01	0.00	
BVA	30,000.000					
31-DEC-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.26	0.00	
BVA	1,180,000.000					
31-DEC-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	10.39	0.00	
BVA	10,000.000					
31-JAN-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	

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BVA	5,000.000					
31-JAN-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.73	0.00	
BVA	10,000.000					
31-JAN-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	5.80	0.00	
BVA	370,000.000					
31-JAN-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.73	0.00	
BVA	200,000.000					
31-JAN-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	109.37	0.00	
BVA	480,000.000					
31-JAN-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	278.32	0.00	

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BVA	5,000.000					
28-FEB-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.16	0.00	
BVA	10,000.000					
28-FEB-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	4.57	0.00	
BVA	200,000.000					
28-FEB-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	86.18	0.00	
BVA	480,000.000					
28-FEB-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	219.45	0.00	
BVA	5,000.000					
31-MAR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.40	0.00	

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BVA	10,000.000					
31-MAR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	5.08	0.00	
BVA	200,000.000					
31-MAR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	95.73	0.00	
BVA	480,000.000					
31-MAR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	243.77	0.00	
BVA	5,000.000					
30-APR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.33	0.00	
BVA	10,000.000					
30-APR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	4.93	0.00	

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BVA	200,000.000					
30-APR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	92.98	0.00	
BVA	480,000.000					
30-APR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	236.78	0.00	
BVA	370,000.000					
20-MAY-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	15.21	0.00	
BVA	200,000.000					
20-MAY-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	84.59	0.00	
BVA	480,000.000					
20-MAY-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	212.94	0.00	

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BVA	10,000.000					
20-MAY-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.36	0.00	
BVA	5,000.000					
20-MAY-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	2.11	0.00	
BVA	10,000.000					
20-MAY-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	4.44	0.00	
BVA	40,000.000					
31-OCT-23	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	3.12	0.00	
BVA	1,650,000.000					
31-OCT-23	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	128.57	0.00	

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BVA	40,000.000					
30-NOV-23	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	10.40	0.00	
BVA	1,650,000.000					
30-NOV-23	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	429.17	0.00	
BVA	40,000.000					
31-DEC-23	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	10.80	0.00	
BVA	1,650,000.000					
31-DEC-23	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	445.53	0.00	
BVA	45,000.000					
31-JAN-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	17.78	0.00	

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BVA	1,700,000.000					
31-JAN-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	671.50	0.00	
BVA	45,000.000					
28-FEB-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	16.13	0.00	
BVA	1,700,000.000					
28-FEB-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	609.53	0.00	
BVA	45,000.000					
31-MAR-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	17.94	0.00	
BVA	1,700,000.000					
31-MAR-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	677.86	0.00	

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BVA	45,000.000					
30-APR-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	17.45	0.00	
BVA	1,700,000.000					
30-APR-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	659.24	0.00	
BVA	45,000.000					
31-MAY-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	18.12	0.00	
BVA	1,700,000.000					
31-MAY-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	684.49	0.00	
BVA	45,000.000					
30-JUN-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	17.62	0.00	

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BVA	1,700,000.000					
30-JUN-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	665.69	0.00	
BVA	45,000.000					
31-JUL-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	18.30	0.00	
BVA	1,700,000.000					
31-JUL-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	691.19	0.00	
BVA	45,000.000					
31-AUG-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	18.39	0.00	
BVA	1,700,000.000					
31-AUG-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	694.61	0.00	

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BVA	45,000.000					
30-SEP-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	17.88	0.00	
BVA	1,700,000.000					
30-SEP-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	675.54	0.00	
BVA	45,000.000					
31-OCT-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	18.57	0.00	
BVA	1,700,000.000					
31-OCT-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	701.41	0.00	
BVA	45,000.000					
30-NOV-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	18.06	0.00	

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BVA	1,700,000.000					
30-NOV-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	682.15	0.00	
BVA	45,000.000					
31-DEC-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	18.75	0.00	
BVA	1,700,000.000					
31-DEC-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	708.27	0.00	
BVA	20,000.000					
30-JUN-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	
BVA	840,000.000					
30-JUN-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.72	0.00	

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BVA	20,000.000					
31-JUL-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	
BVA	840,000.000					
31-JUL-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	10.67	0.00	
BVA	20,000.000					
31-AUG-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.26	0.00	
BVA	840,000.000					
31-AUG-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	10.72	0.00	
BVA	20,000.000					
30-SEP-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	

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BVA	840,000.000					
30-SEP-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	10.43	0.00	
BVA	20,000.000					
31-OCT-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.26	0.00	
BVA	840,000.000					
31-OCT-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	10.83	0.00	
BVA	20,000.000					
30-NOV-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	
BVA	840,000.000					
30-NOV-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	10.53	0.00	

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BVA	20,000.000					
31-DEC-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.26	0.00	
BVA	840,000.000					
31-DEC-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	10.93	0.00	
BVA	5,000.000					
31-JAN-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	195,000.000					
31-JAN-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.53	0.00	
BVA	85,000.000					
31-JAN-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	20.15	0.00	

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BVA	5,000.000					
28-FEB-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	195,000.000					
28-FEB-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.29	0.00	
BVA	85,000.000					
28-FEB-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	18.26	0.00	
BVA	5,000.000					
31-MAR-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	
BVA	195,000.000					
31-MAR-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.55	0.00	

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BVA	85,000.000					
31-MAR-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	20.29	0.00	
BVA	5,000.000					
30-APR-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	195,000.000					
30-APR-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.47	0.00	
BVA	85,000.000					
30-APR-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	19.71	0.00	
BVA	5,000.000					
31-MAY-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	

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BVA	195,000.000					
31-MAY-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.56	0.00	
BVA	85,000.000					
31-MAY-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	20.44	0.00	
BVA	5,000.000					
30-JUN-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	195,000.000					
30-JUN-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.49	0.00	
BVA	85,000.000					
30-JUN-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	19.86	0.00	

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BVA	5,000.000					
31-JUL-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	
BVA	195,000.000					
31-JUL-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.58	0.00	
BVA	85,000.000					
31-JUL-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	20.59	0.00	
BVA	5,000.000					
31-AUG-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	
BVA	195,000.000					
31-AUG-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.59	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	85,000.000					
31-AUG-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	20.67	0.00	
BVA	5,000.000					
30-SEP-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	195,000.000					
30-SEP-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.52	0.00	
BVA	85,000.000					
30-SEP-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	20.08	0.00	
BVA	5,000.000					
31-OCT-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	195,000.000					
31-OCT-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.61	0.00	
BVA	85,000.000					
31-OCT-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	20.83	0.00	
BVA	5,000.000					
30-NOV-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	
BVA	195,000.000					
30-NOV-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.53	0.00	
BVA	85,000.000					
30-NOV-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	20.23	0.00	

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BVA	5,000.000					
31-DEC-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	
BVA	195,000.000					
31-DEC-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.63	0.00	
BVA	85,000.000					
31-DEC-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	20.98	0.00	
BVA	5,000.000					
31-JAN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	15,000.000					
31-JAN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.05-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	245,000.000					
31-JAN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.60	0.00	
BVA	515,000.000					
31-JAN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	35.99-	0.00	
BVA	5,000.000					
28-FEB-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	15,000.000					
28-FEB-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.95-	0.00	
BVA	245,000.000					
28-FEB-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.36	0.00	

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BVA	515,000.000					
28-FEB-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	32.64-	0.00	
BVA	5,000.000					
31-MAR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	15,000.000					
31-MAR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.06-	0.00	
BVA	245,000.000					
31-MAR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.63	0.00	
BVA	515,000.000					
31-MAR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	36.27-	0.00	

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BVA	5,000.000					
30-APR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	15,000.000					
30-APR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.03-	0.00	
BVA	245,000.000					
30-APR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.55	0.00	
BVA	515,000.000					
30-APR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	35.25-	0.00	
BVA	5,000.000					
31-MAY-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	

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BVA	15,000.000					
31-MAY-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	1.07-	0.00	
BVA	245,000.000					
31-MAY-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.65	0.00	
BVA	515,000.000					
31-MAY-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	36.57-	0.00	
BVA	5,000.000					
30-JUN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	15,000.000					
30-JUN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.04-	0.00	

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BVA	245,000.000					
30-JUN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.57	0.00	
BVA	515,000.000					
30-JUN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	35.54-	0.00	
BVA	5,000.000					
31-JUL-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	15,000.000					
31-JUL-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	1.07-	0.00	
BVA	245,000.000					
31-JUL-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.67	0.00	

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BVA	515,000.000					
31-JUL-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	36.88-	0.00	
BVA	5,000.000					
31-AUG-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	15,000.000					
31-AUG-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.08-	0.00	
BVA	245,000.000					
31-AUG-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.68	0.00	
BVA	515,000.000					
31-AUG-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	37.03-	0.00	

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BVA	5,000.000					
30-SEP-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	15,000.000					
30-SEP-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.05-	0.00	
BVA	245,000.000					
30-SEP-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.61	0.00	
BVA	515,000.000					
30-SEP-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	35.99-	0.00	
BVA	5,000.000					
31-OCT-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	

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BVA	15,000.000					
31-OCT-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.09-	0.00	
BVA	245,000.000					
31-OCT-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.71	0.00	
BVA	515,000.000					
31-OCT-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	37.34-	0.00	
BVA	5,000.000					
30-NOV-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	15,000.000					
30-NOV-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.06-	0.00	

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BVA	245,000.000					
30-NOV-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.63	0.00	
BVA	515,000.000					
30-NOV-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	36.28-	0.00	
BVA	5,000.000					
31-DEC-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	15,000.000					
31-DEC-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.10-	0.00	
BVA	245,000.000					
31-DEC-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.73	0.00	

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BVA	515,000.000					
31-DEC-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	37.65-	0.00	
BVA	21,000.000					
31-JAN-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.81	0.00	
BVA	804,000.000					
31-JAN-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	30.93	0.00	
BVA	21,000.000					
28-FEB-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.73	0.00	
BVA	804,000.000					
28-FEB-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	28.06	0.00	

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BVA	21,000.000					
31-MAR-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.81	0.00	
BVA	804,000.000					
31-MAR-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	31.18	0.00	
BVA	21,000.000					
30-APR-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.79	0.00	
BVA	804,000.000					
30-APR-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	30.31	0.00	
BVA	21,000.000					
31-MAY-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.82	0.00	

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BVA	804,000.000					
31-MAY-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	31.45	0.00	
BVA	21,000.000					
30-JUN-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.80	0.00	
BVA	804,000.000					
30-JUN-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	30.56	0.00	
BVA	21,000.000					
31-JUL-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.83	0.00	
BVA	804,000.000					
31-JUL-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	31.71	0.00	

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BVA	21,000.000					
31-AUG-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.83	0.00	
BVA	804,000.000					
31-AUG-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	31.84	0.00	
BVA	21,000.000					
30-SEP-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.81	0.00	
BVA	804,000.000					
30-SEP-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	30.95	0.00	
BVA	21,000.000					
31-OCT-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.84	0.00	

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BVA	804,000.000					
31-OCT-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	32.11	0.00	
BVA	21,000.000					
30-NOV-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.82	0.00	
BVA	804,000.000					
30-NOV-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	31.21	0.00	
BVA	21,000.000					
31-DEC-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.85	0.00	
BVA	804,000.000					
31-DEC-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	32.38	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	15,000.000					
31-JAN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	0.23	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI					
BVA	20,000.000					
31-JAN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	4.62	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI					
BVA	600,000.000					
31-JAN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	9.11	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	770,000.000					
31-JAN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	177.87	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	15,000.000					
28-FEB-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	0.21	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	20,000.000					
28-FEB-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	4.18	0.00	
BVA	600,000.000					
28-FEB-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	8.25	0.00	
BVA	770,000.000					
28-FEB-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	161.10	0.00	
BVA	15,000.000					
31-MAR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.23	0.00	
BVA	20,000.000					
31-MAR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	4.64	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	600,000.000					
31-MAR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	9.15	0.00	
BVA	770,000.000					
31-MAR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	178.80	0.00	
BVA	15,000.000					
30-APR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.22	0.00	
BVA	20,000.000					
30-APR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	4.51	0.00	
BVA	600,000.000					
30-APR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	8.88	0.00	

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BVA	770,000.000					
30-APR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	173.50	0.00	
BVA	15,000.000					
31-MAY-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.23	0.00	
BVA	20,000.000					
31-MAY-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	4.67	0.00	
BVA	600,000.000					
31-MAY-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	9.19	0.00	
BVA	770,000.000					
31-MAY-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	179.76	0.00	

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BVA	15,000.000					
30-JUN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.22	0.00	
BVA	20,000.000					
30-JUN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	4.53	0.00	
BVA	600,000.000					
30-JUN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	8.92	0.00	
BVA	770,000.000					
30-JUN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	174.43	0.00	
BVA	15,000.000					
31-JUL-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.23	0.00	

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	20,000.000					
31-JUL-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	4.69	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-FERC-FI					
BVA	600,000.000					
31-JUL-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	9.24	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	770,000.000					
31-JUL-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	180.72	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	15,000.000					
31-AUG-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	0.23	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-FERC-FI					
BVA	20,000.000					
31-AUG-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	4.71	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-FERC-FI					

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BVA	600,000.000					
31-AUG-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	9.26	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	770,000.000					
31-AUG-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	181.21	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	15,000.000					
30-SEP-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	0.22	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-FERC-FI					
BVA	20,000.000					
30-SEP-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	4.57	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-FERC-FI					
BVA	600,000.000					
30-SEP-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	8.98	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-MO-FI					

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BVA	770,000.000					
30-SEP-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	175.84	0.00	
BVA	15,000.000					
31-OCT-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.23	0.00	
BVA	20,000.000					
31-OCT-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	4.73	0.00	
BVA	600,000.000					
31-OCT-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	9.30	0.00	
BVA	770,000.000					
31-OCT-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	182.18	0.00	

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BVA	15,000.000					
30-NOV-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.23	0.00	
BVA	20,000.000					
30-NOV-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.59	0.00	
BVA	600,000.000					
30-NOV-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	9.03	0.00	
BVA	770,000.000					
30-NOV-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	176.79	0.00	
BVA	15,000.000					
31-DEC-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.23	0.00	

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BVA	20,000.000					
31-DEC-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.76	0.00	
BVA	600,000.000					
31-DEC-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	9.35	0.00	
BVA	770,000.000					
31-DEC-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	183.16	0.00	
BVA	20,000.000					
31-JAN-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.84-	0.00	
BVA	750,000.000					
31-JAN-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	31.35-	0.00	

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BVA	20,000.000					
28-FEB-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.76-	0.00	
BVA	750,000.000					
28-FEB-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	28.40-	0.00	
BVA	20,000.000					
31-MAR-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.84-	0.00	
BVA	750,000.000					
31-MAR-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	31.53-	0.00	
BVA	20,000.000					
30-APR-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.82-	0.00	

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BVA	750,000.000					
30-APR-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	30.60-	0.00	
BVA	20,000.000					
31-MAY-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	0.85-	0.00	
BVA	750,000.000					
31-MAY-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	31.72-	0.00	
BVA	20,000.000					
30-JUN-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.82-	0.00	
BVA	750,000.000					
30-JUN-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	30.78-	0.00	

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BVA	20,000.000					
31-JUL-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.85-	0.00	
BVA	750,000.000					
31-JUL-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	31.90-	0.00	
BVA	20,000.000					
31-AUG-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.85-	0.00	
BVA	750,000.000					
31-AUG-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	32.00-	0.00	
BVA	20,000.000					
30-SEP-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.83-	0.00	

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BVA	750,000.000					
30-SEP-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	31.06-	0.00	
BVA	20,000.000					
31-OCT-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.86-	0.00	
BVA	750,000.000					
31-OCT-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	32.18-	0.00	
BVA	20,000.000					
30-NOV-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.83-	0.00	
BVA	750,000.000					
30-NOV-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	31.24-	0.00	

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BVA	20,000.000					
31-DEC-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.86-	0.00	
BVA	750,000.000					
31-DEC-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	32.37-	0.00	
BVA	10,000.000					
31-JAN-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.56	0.00	
BVA	320,000.000					
31-JAN-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	17.91	0.00	
BVA	10,000.000					
28-FEB-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.51	0.00	

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BVA	320,000.000					
28-FEB-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	16.22	0.00	
BVA	10,000.000					
31-MAR-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.56	0.00	
BVA	320,000.000					
31-MAR-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	18.01	0.00	
BVA	10,000.000					
30-APR-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.55	0.00	
BVA	320,000.000					
30-APR-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	17.48	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,000.000					
31-MAY-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.57	0.00	
BVA	320,000.000					
31-MAY-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	18.12	0.00	
BVA	10,000.000					
30-JUN-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.55	0.00	
BVA	320,000.000					
30-JUN-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	17.59	0.00	
BVA	10,000.000					
31-JUL-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.57	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	320,000.000					
31-JUL-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	18.23	0.00	
BVA	10,000.000					
31-AUG-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.57	0.00	
BVA	320,000.000					
31-AUG-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	18.28	0.00	
BVA	10,000.000					
30-SEP-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.55	0.00	
BVA	320,000.000					
30-SEP-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	17.75	0.00	

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BVA	10,000.000					
31-OCT-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.57	0.00	
BVA	320,000.000					
31-OCT-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	18.39	0.00	
BVA	10,000.000					
30-NOV-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.56	0.00	
BVA	320,000.000					
30-NOV-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	17.85	0.00	
BVA	10,000.000					
31-DEC-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.58	0.00	

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BVA	320,000.000					
31-DEC-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	18.50	0.00	
BVA	10,000.000					
31-JAN-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.56	0.00	
BVA	260,000.000					
31-JAN-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	14.66	0.00	
BVA	10,000.000					
28-FEB-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.51	0.00	
BVA	260,000.000					
28-FEB-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	13.29	0.00	

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BVA	10,000.000					
31-MAR-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.57	0.00	
BVA	260,000.000					
31-MAR-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	14.75	0.00	
BVA	10,000.000					
30-APR-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.55	0.00	
BVA	260,000.000					
30-APR-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	14.32	0.00	
BVA	10,000.000					
31-MAY-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.57	0.00	

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BVA	260,000.000					
31-MAY-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	14.84	0.00	
BVA	10,000.000					
30-JUN-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.55	0.00	
BVA	260,000.000					
30-JUN-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	14.41	0.00	
BVA	10,000.000					
31-JUL-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.57	0.00	
BVA	260,000.000					
31-JUL-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	14.93	0.00	

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BVA	10,000.000					
31-AUG-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.58	0.00	
BVA	260,000.000					
31-AUG-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	14.98	0.00	
BVA	10,000.000					
30-SEP-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.56	0.00	
BVA	260,000.000					
30-SEP-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	14.54	0.00	
BVA	10,000.000					
31-OCT-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.58	0.00	

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BVA	260,000.000					
31-OCT-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	15.07	0.00	
BVA	10,000.000					
30-NOV-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.56	0.00	
BVA	260,000.000					
30-NOV-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	14.63	0.00	
BVA	10,000.000					
31-DEC-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.58	0.00	
BVA	260,000.000					
31-DEC-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	15.17	0.00	

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BVA	3,000.000					
31-JAN-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.53-	0.00	
BVA	79,000.000					
31-JAN-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	14.06-	0.00	
BVA	3,000.000					
28-FEB-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.48-	0.00	
BVA	79,000.000					
28-FEB-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	12.74-	0.00	
BVA	3,000.000					
31-MAR-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.54-	0.00	

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BVA	79,000.000					
31-MAR-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	14.15-	0.00	
BVA	3,000.000					
30-APR-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.52-	0.00	
BVA	79,000.000					
30-APR-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	13.74-	0.00	
BVA	3,000.000					
31-MAY-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	0.54-	0.00	
BVA	79,000.000					
31-MAY-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	14.25-	0.00	

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BVA	3,000.000					
30-JUN-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.53-	0.00	
BVA	79,000.000					
30-JUN-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	13.84-	0.00	
BVA	3,000.000					
31-JUL-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.54-	0.00	
BVA	79,000.000					
31-JUL-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	14.35-	0.00	
BVA	3,000.000					
31-AUG-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.55-	0.00	

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BVA	79,000.000					
31-AUG-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	14.40-	0.00	
BVA	3,000.000					
30-SEP-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.53-	0.00	
BVA	79,000.000					
30-SEP-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	13.98-	0.00	
BVA	3,000.000					
31-OCT-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.55-	0.00	
BVA	79,000.000					
31-OCT-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	14.50-	0.00	

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BVA	3,000.000					
30-NOV-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.53-	0.00	
BVA	79,000.000					
30-NOV-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	14.08-	0.00	
BVA	3,000.000					
31-DEC-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.55-	0.00	
BVA	79,000.000					
31-DEC-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	14.60-	0.00	
BVA	23,000.000					
31-JAN-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	

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BVA	907,000.000					
31-JAN-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	0.39	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	23,000.000					
28-FEB-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	0.04	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	907,000.000					
28-FEB-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	1.56	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	23,000.000					
31-MAR-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	0.04	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	907,000.000					
31-MAR-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	1.74	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					

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BVA	23,000.000					
30-APR-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	0.04	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	907,000.000					
30-APR-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	1.67	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	23,000.000					
31-MAY-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	0.04	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	907,000.000					
31-MAY-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	1.73	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	23,000.000					
30-JUN-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	0.04	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
BVA	907,000.000					
30-JUN-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	1.68	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					
BVA	23,000.000					
31-JUL-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	0.04	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-FERC-FI					
BVA	907,000.000					
31-JUL-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	1.74	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	23,000.000					
31-AUG-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	0.04	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-FERC-FI					
BVA	907,000.000					
31-AUG-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	1.75	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	23,000.000					
30-SEP-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	0.04	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	907,000.000					
30-SEP-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	1.70	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	23,000.000					
31-OCT-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	0.04	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	907,000.000					
31-OCT-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	1.76	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	23,000.000					
30-NOV-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	0.04	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	907,000.000					
30-NOV-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	1.71	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-MO-FI					
BVA	23,000.000					
31-DEC-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	0.04	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-FERC-FI					
BVA	907,000.000					
31-DEC-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	1.78	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-MO-FI					
BVA	5,000.000					
31-JAN-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19	0.00	0.00	0.24	0.00	
	ACCRETION INCOME					
	JANUARY 2023					
	PLANT-FERC-FI					
BVA	295,000.000					
31-JAN-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19	0.00	0.00	14.43	0.00	
	ACCRETION INCOME					
	JANUARY 2023					
	PLANT-MO-FI					

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BVA	5,000.000					
28-FEB-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.22	0.00	
BVA	295,000.000					
28-FEB-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	13.07	0.00	
BVA	5,000.000					
31-MAR-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	
BVA	295,000.000					
31-MAR-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	14.50	0.00	
BVA	5,000.000					
30-APR-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.24	0.00	

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BVA	295,000.000					
30-APR-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	14.07	0.00	
BVA	5,000.000					
31-MAY-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	
BVA	295,000.000					
31-MAY-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	14.57	0.00	
BVA	295,000.000					
09-JUN-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	5.65	0.00	
BVA	5,000.000					
09-JUN-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.10	0.00	

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BVA	150,000.000					
31-JAN-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	6.75	0.00	
BVA	150,000.000					
28-FEB-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	6.11	0.00	
BVA	150,000.000					
31-MAR-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	6.79	0.00	
BVA	150,000.000					
30-APR-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	6.59	0.00	
BVA	150,000.000					
31-MAY-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	6.83	0.00	

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BVA	150,000.000					
30-JUN-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	6.63	0.00	
BVA	150,000.000					
31-JUL-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	6.87	0.00	
BVA	150,000.000					
31-AUG-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	6.89	0.00	
BVA	150,000.000					
30-SEP-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	6.68	0.00	
BVA	150,000.000					
31-OCT-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	6.93	0.00	

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BVA	150,000.000					
30-NOV-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	6.72	0.00	
BVA	150,000.000					
31-DEC-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	6.97	0.00	
BVA	173,000.000					
31-JAN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	11.72-	0.00	
BVA	17,000.000					
31-JAN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.15-	0.00	
BVA	73,000.000					
31-JAN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	10.89-	0.00	

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BVA	6,000.000					
31-JAN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.90-	0.00	
BVA	109,000.000					
31-JAN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	44.30-	0.00	
BVA	200,000.000					
31-JAN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	250.87-	0.00	
BVA	173,000.000					
28-FEB-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	10.64-	0.00	
BVA	17,000.000					
28-FEB-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.04-	0.00	

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BVA	73,000.000					
28-FEB-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	9.89-	0.00	
BVA	6,000.000					
28-FEB-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.81-	0.00	
BVA	109,000.000					
28-FEB-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	40.21-	0.00	
BVA	200,000.000					
28-FEB-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	227.41-	0.00	
BVA	173,000.000					
31-MAR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	11.84-	0.00	

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BVA	17,000.000					
31-MAR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	1.16-	0.00	
BVA	73,000.000					
31-MAR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	11.00-	0.00	
BVA	6,000.000					
31-MAR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	0.90-	0.00	
BVA	109,000.000					
31-MAR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	44.71-	0.00	
BVA	200,000.000					
31-MAR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	252.60-	0.00	

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BVA	173,000.000					
30-APR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	11.52-	0.00	
BVA	17,000.000					
30-APR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	1.13-	0.00	
BVA	73,000.000					
30-APR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	10.70-	0.00	
BVA	6,000.000					
30-APR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	0.88-	0.00	
BVA	109,000.000					
30-APR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	43.48-	0.00	

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BVA	200,000.000					
30-APR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	245.33-	0.00	
BVA	173,000.000					
31-MAY-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	11.96-	0.00	
BVA	17,000.000					
31-MAY-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	1.17-	0.00	
BVA	73,000.000					
31-MAY-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	11.11-	0.00	
BVA	6,000.000					
31-MAY-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	0.91-	0.00	

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BVA	109,000.000					
31-MAY-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	45.13-	0.00	
BVA	200,000.000					
31-MAY-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	254.40-	0.00	
BVA	173,000.000					
30-JUN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	11.64-	0.00	
BVA	17,000.000					
30-JUN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	1.14-	0.00	
BVA	73,000.000					
30-JUN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	10.81-	0.00	

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BVA	6,000.000					
30-JUN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	0.89-	0.00	
BVA	109,000.000					
30-JUN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	43.89-	0.00	
BVA	200,000.000					
30-JUN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	247.08-	0.00	
BVA	173,000.000					
31-JUL-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	12.09-	0.00	
BVA	17,000.000					
31-JUL-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	1.19-	0.00	

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BVA	73,000.000					
31-JUL-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	11.23-	0.00	
BVA	6,000.000					
31-JUL-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	0.92-	0.00	
BVA	109,000.000					
31-JUL-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	45.56-	0.00	
BVA	200,000.000					
31-JUL-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	256.21-	0.00	
BVA	173,000.000					
31-AUG-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	12.16-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	17,000.000					
31-AUG-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.19-	0.00	
BVA	73,000.000					
31-AUG-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	11.29-	0.00	
BVA	6,000.000					
31-AUG-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.93-	0.00	
BVA	109,000.000					
31-AUG-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	45.78-	0.00	
BVA	200,000.000					
31-AUG-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	257.14-	0.00	

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BVA	173,000.000					
30-SEP-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	11.83-	0.00	
BVA	17,000.000					
30-SEP-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.16-	0.00	
BVA	73,000.000					
30-SEP-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	10.98-	0.00	
BVA	6,000.000					
30-SEP-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.90-	0.00	
BVA	109,000.000					
30-SEP-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	44.52-	0.00	

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BVA	200,000.000					
30-SEP-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	249.74-	0.00	
BVA	173,000.000					
31-OCT-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	12.28-	0.00	
BVA	17,000.000					
31-OCT-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.21-	0.00	
BVA	73,000.000					
31-OCT-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	11.40-	0.00	
BVA	6,000.000					
31-OCT-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.94-	0.00	

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BVA	109,000.000					
31-OCT-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	46.22-	0.00	
BVA	200,000.000					
31-OCT-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	258.97-	0.00	
BVA	173,000.000					
30-NOV-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	11.95-	0.00	
BVA	17,000.000					
30-NOV-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.17-	0.00	
BVA	73,000.000					
30-NOV-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	11.09-	0.00	

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BVA	6,000.000					
30-NOV-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.91-	0.00	
BVA	109,000.000					
30-NOV-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	44.94-	0.00	
BVA	200,000.000					
30-NOV-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	251.52-	0.00	
BVA	173,000.000					
31-DEC-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	12.42-	0.00	
BVA	17,000.000					
31-DEC-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.22-	0.00	

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BVA	73,000.000					
31-DEC-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	11.52-	0.00	
BVA	6,000.000					
31-DEC-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.95-	0.00	
BVA	109,000.000					
31-DEC-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	46.66-	0.00	
BVA	200,000.000					
31-DEC-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	260.82-	0.00	
BVA	15,000.000					
31-JAN-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.14-	0.00	

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BVA	15,000.000					
28-FEB-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.94-	0.00	
BVA	15,000.000					
31-MAR-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.15-	0.00	
BVA	15,000.000					
30-APR-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.09-	0.00	
BVA	15,000.000					
31-MAY-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	2.17-	0.00	
BVA	15,000.000					
30-JUN-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.10-	0.00	

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BVA	15,000.000					
31-JUL-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	2.18-	0.00	
BVA	15,000.000					
31-AUG-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.19-	0.00	
BVA	15,000.000					
30-SEP-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.12-	0.00	
BVA	15,000.000					
31-OCT-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.20-	0.00	
BVA	15,000.000					
30-NOV-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.14-	0.00	

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BVA	15,000.000					
31-DEC-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.22-	0.00	
BVA	20,000.000					
31-JAN-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.07	0.00	
BVA	20,000.000					
28-FEB-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.06	0.00	
BVA	20,000.000					
31-MAR-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.07	0.00	
BVA	20,000.000					
30-APR-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	0.07	0.00	

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BVA	20,000.000					
31-MAY-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10	0.00	0.00	0.07	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	20,000.000					
30-JUN-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10	0.00	0.00	0.07	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	20,000.000					
31-JUL-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10	0.00	0.00	0.07	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	20,000.000					
31-AUG-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10	0.00	0.00	0.07	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	20,000.000					
30-SEP-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10	0.00	0.00	0.07	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

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BVA	20,000.000					
31-OCT-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.07	0.00	
BVA	20,000.000					
30-NOV-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.07	0.00	
BVA	20,000.000					
31-DEC-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.08	0.00	
BVA	10,000.000					
31-JAN-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.79-	0.00	
BVA	395,000.000					
31-JAN-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	70.63-	0.00	

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BVA	10,000.000					
28-FEB-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.62-	0.00	
BVA	395,000.000					
28-FEB-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	64.13-	0.00	
BVA	10,000.000					
31-MAR-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.81-	0.00	
BVA	395,000.000					
31-MAR-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	71.34-	0.00	
BVA	10,000.000					
30-APR-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.76-	0.00	

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BVA	395,000.000					
30-APR-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	69.40-	0.00	
BVA	10,000.000					
31-MAY-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	1.83-	0.00	
BVA	395,000.000					
31-MAY-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	72.08-	0.00	
BVA	10,000.000					
30-JUN-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.78-	0.00	
BVA	395,000.000					
30-JUN-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	70.12-	0.00	

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BVA	10,000.000					
31-JUL-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	1.85-	0.00	
BVA	395,000.000					
31-JUL-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	72.83-	0.00	
BVA	10,000.000					
31-AUG-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.85-	0.00	
BVA	395,000.000					
31-AUG-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	73.21-	0.00	
BVA	10,000.000					
30-SEP-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.80-	0.00	

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BVA	395,000.000					
30-SEP-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	71.22-	0.00	
BVA	10,000.000					
31-OCT-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.87-	0.00	
BVA	395,000.000					
31-OCT-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	73.97-	0.00	
BVA	10,000.000					
30-NOV-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.82-	0.00	
BVA	395,000.000					
30-NOV-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	71.96-	0.00	

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BVA	10,000.000					
31-DEC-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.89-	0.00	
BVA	395,000.000					
31-DEC-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	74.73-	0.00	
BVA	40,000.000					
31-JAN-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.33-	0.00	
BVA	1,505,000.000					
31-JAN-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	241.25-	0.00	
BVA	40,000.000					
28-FEB-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.20-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,505,000.000					
28-FEB-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	218.31-	0.00	
BVA	40,000.000					
31-MAR-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.33-	0.00	
BVA	1,505,000.000					
31-MAR-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	242.10-	0.00	
BVA	40,000.000					
30-APR-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.29-	0.00	
BVA	1,505,000.000					
30-APR-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	234.73-	0.00	

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BVA	40,000.000					
31-MAY-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	1.34-	0.00	
BVA	1,505,000.000					
31-MAY-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	242.99-	0.00	
BVA	40,000.000					
30-JUN-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.30-	0.00	
BVA	1,505,000.000					
30-JUN-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	235.59-	0.00	
BVA	40,000.000					
31-JUL-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	1.34-	0.00	

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BVA	1,505,000.000					
31-JUL-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	243.88-	0.00	
BVA	40,000.000					
31-AUG-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.35-	0.00	
BVA	1,505,000.000					
31-AUG-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	244.33-	0.00	
BVA	40,000.000					
30-SEP-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.31-	0.00	
BVA	1,505,000.000					
30-SEP-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	236.89-	0.00	

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BVA	40,000.000					
31-OCT-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.35-	0.00	
BVA	1,505,000.000					
31-OCT-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	245.22-	0.00	
BVA	40,000.000					
30-NOV-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.31-	0.00	
BVA	1,505,000.000					
30-NOV-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	237.75-	0.00	
BVA	40,000.000					
31-DEC-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.36-	0.00	

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BVA	1,505,000.000					
31-DEC-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	246.12-	0.00	
BVA	454,000.000					
31-JAN-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	46.12	0.00	
BVA	454,000.000					
28-FEB-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	41.74	0.00	
BVA	454,000.000					
31-MAR-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	46.29	0.00	
BVA	454,000.000					
30-APR-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	44.88	0.00	

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BVA	454,000.000					
31-MAY-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22	0.00	0.00	46.47	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	454,000.000					
30-JUN-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22	0.00	0.00	45.05	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	454,000.000					
31-JUL-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22	0.00	0.00	46.64	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	454,000.000					
29-AUG-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22	0.00	0.00	45.22	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	13,000.000					
31-JAN-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22	0.00	0.00	0.54	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI					

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BVA	13,000.000					
28-FEB-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.49	0.00	
BVA	13,000.000					
31-MAR-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.55	0.00	
BVA	13,000.000					
30-APR-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.53	0.00	
BVA	13,000.000					
31-MAY-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.55	0.00	
BVA	13,000.000					
30-JUN-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.53	0.00	

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BVA 31-JUL-23	13,000.000 MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.55	0.00	
BVA 31-AUG-23	13,000.000 MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.55	0.00	
BVA 30-SEP-23	13,000.000 MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.54	0.00	
BVA 31-OCT-23	13,000.000 MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.55	0.00	
BVA 30-NOV-23	13,000.000 MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.54	0.00	

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BVA	13,000.000					
31-DEC-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.56	0.00	
BVA	775,000.000					
31-AUG-23	MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	29.44	0.00	
BVA	775,000.000					
30-SEP-23	MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	883.24	0.00	
BVA	775,000.000					
31-OCT-23	MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	916.53	0.00	
BVA	775,000.000					
30-NOV-23	MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	890.84	0.00	

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BVA	775,000.000					
31-DEC-23	MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	924.42	0.00	
BVA	5,000.000					
31-JAN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	5,000.000					
31-JAN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.40-	0.00	
BVA	160,000.000					
31-JAN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.07	0.00	
BVA	205,000.000					
31-JAN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	57.53-	0.00	

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BVA	5,000.000					
28-FEB-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	5,000.000					
28-FEB-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.27-	0.00	
BVA	160,000.000					
28-FEB-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.97	0.00	
BVA	205,000.000					
28-FEB-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	52.12-	0.00	
BVA	5,000.000					
31-MAR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	

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BVA	5,000.000					
31-MAR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.41-	0.00	
BVA	160,000.000					
31-MAR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.07	0.00	
BVA	205,000.000					
31-MAR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	57.87-	0.00	
BVA	5,000.000					
30-APR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	5,000.000					
30-APR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.37-	0.00	

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BVA	160,000.000					
30-APR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.04	0.00	
BVA	205,000.000					
30-APR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	56.17-	0.00	
BVA	5,000.000					
31-MAY-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	5,000.000					
31-MAY-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	1.42-	0.00	
BVA	160,000.000					
31-MAY-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.08	0.00	

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BVA	205,000.000					
31-MAY-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	58.22-	0.00	
BVA	5,000.000					
30-JUN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	5,000.000					
30-JUN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.38-	0.00	
BVA	160,000.000					
30-JUN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.05	0.00	
BVA	205,000.000					
30-JUN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	56.52-	0.00	

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BVA	5,000.000					
31-JUL-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	5,000.000					
31-JUL-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	1.43-	0.00	
BVA	160,000.000					
31-JUL-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.09	0.00	
BVA	205,000.000					
31-JUL-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	58.58-	0.00	
BVA	5,000.000					
31-AUG-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	

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BVA	5,000.000					
31-AUG-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.43-	0.00	
BVA	160,000.000					
31-AUG-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.09	0.00	
BVA	205,000.000					
31-AUG-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	58.76-	0.00	
BVA	5,000.000					
30-SEP-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	5,000.000					
30-SEP-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.39-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	160,000.000					
30-SEP-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.06	0.00	
BVA	205,000.000					
30-SEP-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	57.04-	0.00	
BVA	5,000.000					
31-OCT-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	5,000.000					
31-OCT-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.44-	0.00	
BVA	160,000.000					
31-OCT-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.10	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	205,000.000					
31-OCT-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	59.11-	0.00	
BVA	5,000.000					
30-NOV-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	5,000.000					
30-NOV-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.40-	0.00	
BVA	160,000.000					
30-NOV-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.07	0.00	
BVA	205,000.000					
30-NOV-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	57.38-	0.00	

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BVA	5,000.000					
31-DEC-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	5,000.000					
31-DEC-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.45-	0.00	
BVA	160,000.000					
31-DEC-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.11	0.00	
BVA	205,000.000					
31-DEC-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	59.47-	0.00	
BVA	30,000.000					
31-JAN-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	41.61-	0.00	

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BVA	1,115,000.000					
31-JAN-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	1,546.47-	0.00	
BVA	30,000.000					
28-FEB-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	37.66-	0.00	
BVA	1,115,000.000					
28-FEB-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1,399.76-	0.00	
BVA	30,000.000					
31-MAR-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	41.78-	0.00	
BVA	1,115,000.000					
31-MAR-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	1,552.69-	0.00	

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BVA	30,000.000					
30-APR-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	40.51-	0.00	
BVA	1,115,000.000					
30-APR-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	1,505.78-	0.00	
BVA	30,000.000					
31-MAY-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	41.95-	0.00	
BVA	1,115,000.000					
31-MAY-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	1,559.15-	0.00	
BVA	30,000.000					
30-JUN-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	40.68-	0.00	

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BVA	1,115,000.000					
30-JUN-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	1,512.05-	0.00	
BVA	30,000.000					
31-JUL-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	42.12-	0.00	
BVA	1,115,000.000					
31-JUL-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	1,565.64-	0.00	
BVA	30,000.000					
31-AUG-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	42.21-	0.00	
BVA	1,115,000.000					
31-AUG-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	1,568.95-	0.00	

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BVA	30,000.000					
30-SEP-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	40.94-	0.00	
BVA	1,115,000.000					
30-SEP-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,521.54-	0.00	
BVA	30,000.000					
31-OCT-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	42.39-	0.00	
BVA	1,115,000.000					
31-OCT-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1,575.48-	0.00	
BVA	30,000.000					
30-NOV-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	41.11-	0.00	

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BVA	1,115,000.000					
30-NOV-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1,527.88-	0.00	
BVA	30,000.000					
31-DEC-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	42.57-	0.00	
BVA	1,115,000.000					
31-DEC-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,582.03-	0.00	
BVA	15,000.000					
31-JAN-23	MORGAN STANLEY 3.750% 02/25/2023 DD 02/25/13 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.87	0.00	
BVA	630,000.000					
31-JAN-23	MORGAN STANLEY 3.750% 02/25/2023 DD 02/25/13 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	36.64	0.00	

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BVA	630,000.000					
25-FEB-23	MORGAN STANLEY 3.750% 02/25/2023 DD 02/25/13 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	43.89	0.00	
BVA	15,000.000					
25-FEB-23	MORGAN STANLEY 3.750% 02/25/2023 DD 02/25/13 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.05	0.00	
BVA	25,000.000					
31-JAN-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	5.83	0.00	
BVA	970,000.000					
31-JAN-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	226.39	0.00	
BVA	25,000.000					
28-FEB-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	5.28	0.00	

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BVA	970,000.000					
28-FEB-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	205.00	0.00	
BVA	25,000.000					
31-MAR-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	5.86	0.00	
BVA	970,000.000					
31-MAR-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	227.49	0.00	
BVA	25,000.000					
30-APR-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	5.69	0.00	
BVA	970,000.000					
30-APR-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	220.71	0.00	

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BVA	25,000.000					
31-MAY-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	5.89	0.00	
BVA	970,000.000					
31-MAY-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	228.64	0.00	
BVA	25,000.000					
30-JUN-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	5.72	0.00	
BVA	970,000.000					
30-JUN-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	221.83	0.00	
BVA	25,000.000					
31-JUL-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	5.92	0.00	

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BVA	970,000.000					
31-JUL-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	229.79	0.00	
BVA	25,000.000					
31-AUG-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	5.94	0.00	
BVA	970,000.000					
31-AUG-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	230.38	0.00	
BVA	25,000.000					
30-SEP-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	5.76	0.00	
BVA	970,000.000					
30-SEP-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	223.51	0.00	

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BVA	25,000.000					
31-OCT-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	5.97	0.00	
BVA	970,000.000					
31-OCT-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	231.54	0.00	
BVA	25,000.000					
30-NOV-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	5.79	0.00	
BVA	970,000.000					
30-NOV-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	224.64	0.00	
BVA	25,000.000					
31-DEC-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	6.00	0.00	

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BVA	970,000.000					
31-DEC-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	232.70	0.00	
BVA	73,000.000					
26-JUN-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.02	0.00	
BVA	10,000.000					
30-JUN-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.01-	0.00	
BVA	73,000.000					
30-JUN-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.05	0.00	
BVA	440,000.000					
30-JUN-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	0.57-	0.00	

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BVA	2,000.000					
31-JUL-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	10,000.000					
31-JUL-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.13-	0.00	
BVA	73,000.000					
31-JUL-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.47	0.00	
BVA	440,000.000					
31-JUL-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	5.88-	0.00	
BVA	2,000.000					
31-AUG-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	

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BVA	10,000.000					
31-AUG-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.13-	0.00	
BVA	73,000.000					
31-AUG-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.47	0.00	
BVA	440,000.000					
31-AUG-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	5.91-	0.00	
BVA	2,000.000					
30-SEP-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	10,000.000					
30-SEP-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.13-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	73,000.000					
30-SEP-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.46	0.00	
BVA	440,000.000					
30-SEP-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	5.74-	0.00	
BVA	2,000.000					
31-OCT-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	10,000.000					
31-OCT-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.14-	0.00	
BVA	73,000.000					
31-OCT-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.47	0.00	

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BVA	440,000.000					
31-OCT-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	5.96-	0.00	
BVA	2,000.000					
30-NOV-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	10,000.000					
30-NOV-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.13-	0.00	
BVA	73,000.000					
30-NOV-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.46	0.00	
BVA	440,000.000					
30-NOV-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	5.80-	0.00	

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BVA	2,000.000					
31-DEC-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	10,000.000					
31-DEC-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.14-	0.00	
BVA	73,000.000					
31-DEC-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.48	0.00	
BVA	440,000.000					
31-DEC-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	6.02-	0.00	
BVA	1,345,000.000					
31-JAN-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	34.82	0.00	

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BVA	1,345,000.000					
28-FEB-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	31.50	0.00	
BVA	1,345,000.000					
31-MAR-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	34.93	0.00	
BVA	1,345,000.000					
30-APR-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	33.86	0.00	
BVA	1,345,000.000					
31-MAY-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	35.04	0.00	
BVA	1,345,000.000					
30-JUN-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	33.97	0.00	

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BVA	1,345,000.000					
31-JUL-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	35.16	0.00	
BVA	1,345,000.000					
31-AUG-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	35.22	0.00	
BVA	1,345,000.000					
30-SEP-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	34.14	0.00	
BVA	1,345,000.000					
31-OCT-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	35.34	0.00	
BVA	1,345,000.000					
30-NOV-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	34.25	0.00	

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BVA	1,345,000.000					
31-DEC-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	35.45	0.00	
BVA	10,000.000					
31-JAN-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	370,000.000					
31-JAN-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	6.09	0.00	
BVA	10,000.000					
28-FEB-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	
BVA	370,000.000					
28-FEB-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	5.53	0.00	

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BVA	10,000.000					
31-MAR-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	370,000.000					
31-MAR-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	6.15	0.00	
BVA	10,000.000					
30-APR-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.16	0.00	
BVA	370,000.000					
30-APR-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	5.98	0.00	
BVA	10,000.000					
31-MAY-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	

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BVA	370,000.000					
31-MAY-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	6.21	0.00	
BVA	10,000.000					
30-JUN-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.16	0.00	
BVA	370,000.000					
30-JUN-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	6.04	0.00	
BVA	10,000.000					
31-JUL-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	370,000.000					
31-JUL-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	6.27	0.00	

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BVA	10,000.000					
31-AUG-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	370,000.000					
31-AUG-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	6.31	0.00	
BVA	10,000.000					
30-SEP-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	370,000.000					
30-SEP-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	6.13	0.00	
BVA	10,000.000					
31-OCT-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	

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BVA	370,000.000					
31-OCT-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	6.37	0.00	
BVA	10,000.000					
30-NOV-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	370,000.000					
30-NOV-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	6.20	0.00	
BVA	10,000.000					
31-DEC-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	370,000.000					
31-DEC-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	6.43	0.00	

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BVA	3,000.000					
31-JAN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.28-	0.00	
BVA	12,000.000					
31-JAN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	8.79-	0.00	
BVA	15,000.000					
31-JAN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	11.79-	0.00	
BVA	124,000.000					
31-JAN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	94.21-	0.00	
BVA	541,000.000					
31-JAN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	396.23-	0.00	

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BVA	605,000.000					
31-JAN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	475.71-	0.00	
BVA	3,000.000					
28-FEB-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.06-	0.00	
BVA	12,000.000					
28-FEB-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	7.95-	0.00	
BVA	15,000.000					
28-FEB-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	10.67-	0.00	
BVA	124,000.000					
28-FEB-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	85.22-	0.00	

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BVA	541,000.000					
28-FEB-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	358.44-	0.00	
BVA	605,000.000					
28-FEB-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	430.32-	0.00	
BVA	3,000.000					
31-MAR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.29-	0.00	
BVA	12,000.000					
31-MAR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	8.81-	0.00	
BVA	15,000.000					
31-MAR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	11.83-	0.00	

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BVA	124,000.000					
31-MAR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	94.48-	0.00	
BVA	541,000.000					
31-MAR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	397.40-	0.00	
BVA	605,000.000					
31-MAR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	477.07-	0.00	
BVA	3,000.000					
30-APR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.22-	0.00	
BVA	12,000.000					
30-APR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	8.54-	0.00	

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BVA	15,000.000					
30-APR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	11.46-	0.00	
BVA	124,000.000					
30-APR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	91.57-	0.00	
BVA	541,000.000					
30-APR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	385.18-	0.00	
BVA	605,000.000					
30-APR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	462.37-	0.00	
BVA	3,000.000					
31-MAY-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	2.29-	0.00	

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BVA	12,000.000					
31-MAY-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	8.84-	0.00	
BVA	15,000.000					
31-MAY-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	11.86-	0.00	
BVA	124,000.000					
31-MAY-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	94.76-	0.00	
BVA	541,000.000					
31-MAY-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	398.62-	0.00	
BVA	605,000.000					
31-MAY-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	478.47-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	3,000.000					
30-JUN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.22-	0.00	
BVA	12,000.000					
30-JUN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	8.57-	0.00	
BVA	15,000.000					
30-JUN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	11.50-	0.00	
BVA	124,000.000					
30-JUN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	91.85-	0.00	
BVA	541,000.000					
30-JUN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	386.36-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	605,000.000					
30-JUN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	463.73-	0.00	
BVA	3,000.000					
31-JUL-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	2.30-	0.00	
BVA	12,000.000					
31-JUL-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	8.87-	0.00	
BVA	15,000.000					
31-JUL-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	11.90-	0.00	
BVA	124,000.000					
31-JUL-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	95.05-	0.00	

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BVA	541,000.000					
31-JUL-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	399.83-	0.00	
BVA	605,000.000					
31-JUL-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	479.88-	0.00	
BVA	3,000.000					
31-AUG-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.30-	0.00	
BVA	12,000.000					
31-AUG-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	8.88-	0.00	
BVA	15,000.000					
31-AUG-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	11.92-	0.00	

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BVA	124,000.000					
31-AUG-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	95.19-	0.00	
BVA	541,000.000					
31-AUG-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	400.45-	0.00	
BVA	605,000.000					
31-AUG-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	480.59-	0.00	
BVA	3,000.000					
30-SEP-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.23-	0.00	
BVA	12,000.000					
30-SEP-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	8.61-	0.00	

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BVA	15,000.000					
30-SEP-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	11.55-	0.00	
BVA	124,000.000					
30-SEP-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	92.26-	0.00	
BVA	541,000.000					
30-SEP-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	388.14-	0.00	
BVA	605,000.000					
30-SEP-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	465.79-	0.00	
BVA	3,000.000					
31-OCT-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.31-	0.00	

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BVA	12,000.000					
31-OCT-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	8.91-	0.00	
BVA	15,000.000					
31-OCT-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	11.95-	0.00	
BVA	124,000.000					
31-OCT-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	95.48-	0.00	
BVA	541,000.000					
31-OCT-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	401.68-	0.00	
BVA	605,000.000					
31-OCT-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	482.01-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	3,000.000					
30-NOV-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.24-	0.00	
BVA	12,000.000					
30-NOV-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	8.64-	0.00	
BVA	15,000.000					
30-NOV-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	11.58-	0.00	
BVA	124,000.000					
30-NOV-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	92.54-	0.00	
BVA	541,000.000					
30-NOV-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	389.32-	0.00	

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BVA	605,000.000					
30-NOV-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	467.16-	0.00	
BVA	3,000.000					
31-DEC-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.32-	0.00	
BVA	12,000.000					
31-DEC-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	8.94-	0.00	
BVA	15,000.000					
31-DEC-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	11.99-	0.00	
BVA	124,000.000					
31-DEC-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	95.76-	0.00	

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BVA	541,000.000					
31-DEC-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	402.90-	0.00	
BVA	605,000.000					
31-DEC-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	483.42-	0.00	
BVA	2,000.000					
31-MAR-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	91,000.000					
31-MAR-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.61	0.00	
BVA	2,000.000					
30-APR-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	

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BVA	91,000.000					
30-APR-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.28	0.00	
BVA	2,000.000					
31-MAY-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	91,000.000					
31-MAY-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.37	0.00	
BVA	2,000.000					
30-JUN-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	91,000.000					
30-JUN-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.30	0.00	

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BVA	2,000.000					
31-JUL-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	91,000.000					
31-JUL-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.39	0.00	
BVA	2,000.000					
31-AUG-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	91,000.000					
31-AUG-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.40	0.00	
BVA	2,000.000					
30-SEP-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	

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BVA	91,000.000					
30-SEP-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.33	0.00	
BVA	2,000.000					
31-OCT-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	91,000.000					
31-OCT-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.42	0.00	
BVA	2,000.000					
30-NOV-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	91,000.000					
30-NOV-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.35	0.00	

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BVA	2,000.000					
31-DEC-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	91,000.000					
31-DEC-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.44	0.00	
BVA	5,000.000					
31-JAN-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	240,000.000					
31-JAN-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.34	0.00	
BVA	5,000.000					
28-FEB-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	

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BVA	240,000.000					
28-FEB-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.12	0.00	
BVA	5,000.000					
31-MAR-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	240,000.000					
31-MAR-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.36	0.00	
BVA	5,000.000					
30-APR-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	240,000.000					
30-APR-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.29	0.00	

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	5,000.000					
31-MAY-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	240,000.000					
31-MAY-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.38	0.00	
BVA	5,000.000					
30-JUN-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	240,000.000					
30-JUN-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.32	0.00	
BVA	5,000.000					
31-JUL-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	

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BVA	240,000.000					
31-JUL-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.41	0.00	
BVA	5,000.000					
31-AUG-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	240,000.000					
31-AUG-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.42	0.00	
BVA	5,000.000					
30-SEP-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	240,000.000					
30-SEP-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.35	0.00	

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BVA	5,000.000					
31-OCT-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	240,000.000					
31-OCT-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.44	0.00	
BVA	5,000.000					
30-NOV-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	240,000.000					
30-NOV-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.37	0.00	
BVA	5,000.000					
31-DEC-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	240,000.000					
31-DEC-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.46	0.00	
BVA	33,000.000					
31-JAN-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	1,281,000.000					
31-JAN-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.55	0.00	
BVA	33,000.000					
28-FEB-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	1,281,000.000					
28-FEB-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.19	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
BVA	33,000.000					
31-MAR-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	0.06	0.00	
	ACCRETION INCOME					
	MARCH 2023					
	PLANT-FERC-FI					
BVA	1,281,000.000					
31-MAR-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	2.43	0.00	
	ACCRETION INCOME					
	MARCH 2023					
	PLANT-MO-FI					
BVA	33,000.000					
30-APR-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	0.06	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-FERC-FI					
BVA	1,281,000.000					
30-APR-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	2.37	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-MO-FI					
BVA	33,000.000					
31-MAY-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	0.06	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-FERC-FI					

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BVA	1,281,000.000					
31-MAY-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	2.45	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	33,000.000					
30-JUN-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	0.06	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	1,281,000.000					
30-JUN-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	2.38	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	33,000.000					
31-JUL-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	0.06	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	1,281,000.000					
31-JUL-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	2.47	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	33,000.000					
31-AUG-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	0.06	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	1,281,000.000					
31-AUG-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	2.48	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	33,000.000					
30-SEP-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	0.06	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	1,281,000.000					
30-SEP-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	2.41	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	33,000.000					
31-OCT-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	0.06	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,281,000.000					
31-OCT-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	2.50	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					
BVA	33,000.000					
30-NOV-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	0.06	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-FERC-FI					
BVA	1,281,000.000					
30-NOV-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	2.43	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-MO-FI					
BVA	33,000.000					
31-DEC-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	0.06	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-FERC-FI					
BVA	1,281,000.000					
31-DEC-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	2.53	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-MO-FI					

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BVA	30,000.000					
31-JAN-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	1,220,000.000					
31-JAN-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.34	0.00	
BVA	30,000.000					
28-FEB-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	1,220,000.000					
28-FEB-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.31	0.00	
BVA	30,000.000					
31-MAR-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	

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BVA	1,220,000.000					
31-MAR-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22	0.00	0.00	0.34	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	30,000.000					
30-APR-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22	0.00	0.00	0.01	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	1,220,000.000					
30-APR-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22	0.00	0.00	0.33	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	30,000.000					
31-MAY-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22	0.00	0.00	0.01	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	1,220,000.000					
31-MAY-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22	0.00	0.00	0.35	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					

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BVA	30,000.000					
30-JUN-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	1,220,000.000					
30-JUN-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.34	0.00	
BVA	30,000.000					
31-JUL-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	1,220,000.000					
31-JUL-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.35	0.00	
BVA	30,000.000					
31-AUG-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	

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BVA	1,220,000.000					
31-AUG-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.35	0.00	
BVA	30,000.000					
30-SEP-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	1,220,000.000					
30-SEP-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.34	0.00	
BVA	30,000.000					
31-OCT-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	1,220,000.000					
31-OCT-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.35	0.00	

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BVA	30,000.000					
30-NOV-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	1,220,000.000					
30-NOV-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.34	0.00	
BVA	30,000.000					
31-DEC-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	1,220,000.000					
31-DEC-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.35	0.00	
BVA	25,000.000					
31-JAN-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	21.69-	0.00	

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BVA	900,000.000					
31-JAN-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	780.75-	0.00	
BVA	25,000.000					
28-FEB-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	19.62-	0.00	
BVA	900,000.000					
28-FEB-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	706.26-	0.00	
BVA	25,000.000					
31-MAR-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	21.75-	0.00	
BVA	900,000.000					
31-MAR-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	783.00-	0.00	

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BVA	25,000.000					
30-APR-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	21.08-	0.00	
BVA	900,000.000					
30-APR-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	758.90-	0.00	
BVA	25,000.000					
31-MAY-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	21.82-	0.00	
BVA	900,000.000					
31-MAY-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	785.34-	0.00	
BVA	25,000.000					
30-JUN-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	21.14-	0.00	

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BVA	900,000.000					
30-JUN-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	761.16-	0.00	
BVA	25,000.000					
31-JUL-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	21.88-	0.00	
BVA	900,000.000					
31-JUL-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	787.69-	0.00	
BVA	25,000.000					
31-AUG-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	21.91-	0.00	
BVA	900,000.000					
31-AUG-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	788.88-	0.00	

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BVA	25,000.000					
30-SEP-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	21.24-	0.00	
BVA	900,000.000					
30-SEP-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	764.59-	0.00	
BVA	25,000.000					
31-OCT-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	21.98-	0.00	
BVA	900,000.000					
31-OCT-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	791.24-	0.00	
BVA	25,000.000					
30-NOV-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	21.30-	0.00	

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BVA	900,000.000					
30-NOV-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	766.88-	0.00	
BVA	25,000.000					
31-DEC-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	22.04-	0.00	
BVA	900,000.000					
31-DEC-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	793.60-	0.00	
BVA	20,000.000					
31-JAN-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	41.59-	0.00	
BVA	695,000.000					
31-JAN-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	1,445.09-	0.00	

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BVA	20,000.000					
28-FEB-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	37.61-	0.00	
BVA	695,000.000					
28-FEB-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1,307.10-	0.00	
BVA	20,000.000					
31-MAR-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	41.70-	0.00	
BVA	695,000.000					
31-MAR-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	1,449.00-	0.00	
BVA	20,000.000					
30-APR-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	40.41-	0.00	

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BVA	695,000.000					
30-APR-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	1,404.25-	0.00	
BVA	20,000.000					
31-MAY-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	41.81-	0.00	
BVA	695,000.000					
31-MAY-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	1,453.05-	0.00	
BVA	20,000.000					
30-JUN-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	40.52-	0.00	
BVA	695,000.000					
30-JUN-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	1,408.17-	0.00	

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BVA	20,000.000					
31-JUL-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	41.93-	0.00	
BVA	695,000.000					
31-JUL-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	1,457.11-	0.00	
BVA	20,000.000					
31-AUG-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	41.99-	0.00	
BVA	695,000.000					
31-AUG-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	1,459.18-	0.00	
BVA	20,000.000					
30-SEP-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	40.69-	0.00	

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BVA	695,000.000					
30-SEP-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,414.11-	0.00	
BVA	20,000.000					
31-OCT-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	42.11-	0.00	
BVA	695,000.000					
31-OCT-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1,463.26-	0.00	
BVA	20,000.000					
30-NOV-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	40.81-	0.00	
BVA	695,000.000					
30-NOV-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1,418.07-	0.00	

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BVA	20,000.000					
31-DEC-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	42.23-	0.00	
BVA	695,000.000					
31-DEC-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,467.35-	0.00	
BVA	7,000.000					
31-AUG-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	
BVA	283,000.000					
31-AUG-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.50	0.00	
BVA	7,000.000					
30-SEP-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	

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BVA	283,000.000					
30-SEP-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	5.62	0.00	
BVA	7,000.000					
31-OCT-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	283,000.000					
31-OCT-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	5.84	0.00	
BVA	7,000.000					
30-NOV-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	283,000.000					
30-NOV-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	5.67	0.00	

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BVA	7,000.000					
31-DEC-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	
BVA	283,000.000					
31-DEC-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	5.89	0.00	
BVA	25,000.000					
31-JAN-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	5.74-	0.00	
BVA	930,000.000					
31-JAN-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	213.39-	0.00	
BVA	25,000.000					
28-FEB-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	5.19-	0.00	

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BVA	930,000.000					
28-FEB-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	193.12-	0.00	
BVA	25,000.000					
31-MAR-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	5.76-	0.00	
BVA	930,000.000					
31-MAR-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	214.20-	0.00	
BVA	25,000.000					
30-APR-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	5.58-	0.00	
BVA	930,000.000					
30-APR-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	207.71-	0.00	

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BVA	25,000.000					
31-MAY-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	5.78-	0.00	
BVA	930,000.000					
31-MAY-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	215.04-	0.00	
BVA	25,000.000					
30-JUN-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	5.61-	0.00	
BVA	930,000.000					
30-JUN-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	208.52-	0.00	
BVA	25,000.000					
31-JUL-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	5.80-	0.00	

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BVA	930,000.000					
31-JUL-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	215.89-	0.00	
BVA	25,000.000					
31-AUG-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	5.82-	0.00	
BVA	930,000.000					
31-AUG-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	216.32-	0.00	
BVA	25,000.000					
30-SEP-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	5.64-	0.00	
BVA	930,000.000					
30-SEP-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	209.76-	0.00	

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BVA	25,000.000					
31-OCT-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	5.84-	0.00	
BVA	930,000.000					
31-OCT-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	217.18-	0.00	
BVA	25,000.000					
30-NOV-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	5.66-	0.00	
BVA	930,000.000					
30-NOV-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	210.59-	0.00	
BVA	25,000.000					
31-DEC-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	5.86-	0.00	

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BVA	930,000.000					
31-DEC-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	218.03-	0.00	
BVA	50,000.000					
31-JAN-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.27	0.00	
BVA	50,000.000					
28-FEB-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.15	0.00	
BVA	50,000.000					
31-MAR-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.28	0.00	
BVA	50,000.000					
30-APR-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.24	0.00	

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BVA	50,000.000					
31-MAY-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	1.29	0.00	
BVA	50,000.000					
30-JUN-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.25	0.00	
BVA	50,000.000					
31-JUL-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	1.30	0.00	
BVA	50,000.000					
31-AUG-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.30	0.00	
BVA	50,000.000					
30-SEP-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.26	0.00	

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BVA	50,000.000					
31-OCT-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.31	0.00	
BVA	50,000.000					
30-NOV-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.27	0.00	
BVA	50,000.000					
31-DEC-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.32	0.00	
BVA	35,000.000					
31-JUL-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	2.42	0.00	
BVA	1,350,000.000					
31-JUL-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	93.26	0.00	

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BVA	35,000.000					
31-AUG-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	3.01	0.00	
BVA	1,350,000.000					
31-AUG-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	116.10	0.00	
BVA	35,000.000					
30-SEP-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.93	0.00	
BVA	1,350,000.000					
30-SEP-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	112.90	0.00	
BVA	35,000.000					
31-OCT-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	3.04	0.00	

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BVA	1,350,000.000					
31-OCT-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	117.21	0.00	
BVA	35,000.000					
30-NOV-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.96	0.00	
BVA	1,350,000.000					
30-NOV-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	113.98	0.00	
BVA	35,000.000					
31-DEC-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.07	0.00	
BVA	1,350,000.000					
31-DEC-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	118.34	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,800,000.000					
31-JAN-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	35.26	0.00	
BVA	1,800,000.000					
28-FEB-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	31.92	0.00	
BVA	1,800,000.000					
31-MAR-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	35.43	0.00	
BVA	1,800,000.000					
30-APR-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	34.37	0.00	
BVA	1,800,000.000					
31-MAY-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	35.60	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,800,000.000					
30-JUN-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	34.54	0.00	
BVA	1,800,000.000					
31-JUL-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	35.78	0.00	
BVA	1,800,000.000					
31-AUG-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	35.87	0.00	
BVA	1,800,000.000					
30-SEP-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	34.80	0.00	
BVA	1,800,000.000					
31-OCT-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	36.05	0.00	

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BVA	1,800,000.000					
30-NOV-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	34.97	0.00	
BVA	1,800,000.000					
31-DEC-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	36.23	0.00	
BVA	45,000.000					
31-JAN-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.40	0.00	
BVA	1,845,000.000					
31-JAN-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	16.49	0.00	
BVA	45,000.000					
28-FEB-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.36	0.00	

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BVA	1,845,000.000					
28-FEB-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	14.91	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	45,000.000					
31-MAR-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	0.40	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	1,845,000.000					
31-MAR-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	16.52	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	45,000.000					
30-APR-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	0.39	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	1,845,000.000					
30-APR-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	16.01	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					

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BVA	45,000.000					
31-MAY-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	0.40	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	1,845,000.000					
31-MAY-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	16.56	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	45,000.000					
30-JUN-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	0.39	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	1,845,000.000					
30-JUN-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	16.05	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	45,000.000					
31-JUL-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	0.40	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					

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BVA	1,845,000.000					
31-JUL-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	16.60	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	45,000.000					
31-AUG-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	0.41	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	1,845,000.000					
31-AUG-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	16.62	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	45,000.000					
30-SEP-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	0.39	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	1,845,000.000					
30-SEP-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	16.10	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

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BVA	45,000.000					
31-OCT-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	0.41	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-FERC-FI					
BVA	1,845,000.000					
31-OCT-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	16.66	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					
BVA	45,000.000					
30-NOV-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	0.39	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-FERC-FI					
BVA	1,845,000.000					
30-NOV-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	16.14	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-MO-FI					
BVA	45,000.000					
31-DEC-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	0.41	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-FERC-FI					

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BVA	1,845,000.000					
31-DEC-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	16.70	0.00	
BVA	10,000.000					
31-JAN-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.30	0.00	
BVA	480,000.000					
31-JAN-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	14.19	0.00	
BVA	10,000.000					
28-FEB-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	
BVA	480,000.000					
28-FEB-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	12.85	0.00	

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BVA	10,000.000					
31-MAR-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.30	0.00	
BVA	480,000.000					
31-MAR-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	14.25	0.00	
BVA	10,000.000					
30-APR-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.29	0.00	
BVA	480,000.000					
30-APR-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	13.82	0.00	
BVA	10,000.000					
31-MAY-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.30	0.00	

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BVA	480,000.000					
31-MAY-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19	0.00	0.00	14.32	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	10,000.000					
30-JUN-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19	0.00	0.00	0.29	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	480,000.000					
30-JUN-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19	0.00	0.00	13.89	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	10,000.000					
05-JUL-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19	0.00	0.00	0.06	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	480,000.000					
05-JUL-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19	0.00	0.00	2.78	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	10,000.000					
31-JAN-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	
BVA	410,000.000					
31-JAN-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.89	0.00	
BVA	10,000.000					
28-FEB-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	410,000.000					
28-FEB-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.62	0.00	
BVA	10,000.000					
31-MAR-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	

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BVA	410,000.000					
31-MAR-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20	0.00	0.00	2.91	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	10,000.000					
30-APR-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20	0.00	0.00	0.07	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	410,000.000					
30-APR-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20	0.00	0.00	2.82	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	10,000.000					
31-MAY-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20	0.00	0.00	0.07	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	410,000.000					
31-MAY-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20	0.00	0.00	2.92	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					

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BVA	10,000.000					
30-JUN-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	
BVA	410,000.000					
30-JUN-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.84	0.00	
BVA	10,000.000					
05-JUL-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	410,000.000					
05-JUL-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.57	0.00	
BVA	15,000.000					
31-JAN-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.80	0.00	

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BVA	15,000.000					
28-FEB-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.54	0.00	
BVA	15,000.000					
31-MAR-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.82	0.00	
BVA	15,000.000					
30-APR-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.74	0.00	
BVA	15,000.000					
31-MAY-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	2.84	0.00	
BVA	15,000.000					
30-JUN-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.75	0.00	

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BVA	15,000.000					
31-JUL-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	2.85	0.00	
BVA	15,000.000					
31-AUG-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.86	0.00	
BVA	15,000.000					
30-SEP-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.78	0.00	
BVA	15,000.000					
31-OCT-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.88	0.00	
BVA	15,000.000					
30-NOV-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.80	0.00	

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BVA	15,000.000					
31-DEC-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.90	0.00	
BVA	5,000.000					
31-JAN-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.16	0.00	
BVA	5,000.000					
28-FEB-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.96	0.00	
BVA	5,000.000					
31-MAR-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.19	0.00	
BVA	5,000.000					
30-APR-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.13	0.00	

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BVA	5,000.000					
31-MAY-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	2.22	0.00	
BVA	5,000.000					
30-JUN-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.17	0.00	
BVA	5,000.000					
31-JUL-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	2.25	0.00	
BVA	5,000.000					
31-AUG-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.27	0.00	
BVA	5,000.000					
30-SEP-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.21	0.00	

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BVA	5,000.000					
31-OCT-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.30	0.00	
BVA	5,000.000					
30-NOV-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.24	0.00	
BVA	5,000.000					
31-DEC-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.34	0.00	
BVA	110,000.000					
31-JAN-23	PFIZER INC 3.200% 09/15/2023 DD 09/07/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	57.34-	0.00	
BVA	110,000.000					
28-FEB-23	PFIZER INC 3.200% 09/15/2023 DD 09/07/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	51.91-	0.00	

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BVA	110,000.000					
31-MAR-23	PFIZER INC 3.200% 09/15/2023 DD 09/07/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	57.58-	0.00	
BVA	110,000.000					
30-APR-23	PFIZER INC 3.200% 09/15/2023 DD 09/07/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	55.85-	0.00	
BVA	110,000.000					
31-MAY-23	PFIZER INC 3.200% 09/15/2023 DD 09/07/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	57.83-	0.00	
BVA	110,000.000					
09-JUN-23	PFIZER INC 3.200% 09/15/2023 DD 09/07/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	22.43-	0.00	
BVA	5,000.000					
31-JAN-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	

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BVA	115,000.000					
31-JAN-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.96	0.00	
BVA	5,000.000					
28-FEB-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	
BVA	115,000.000					
28-FEB-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.87	0.00	
BVA	5,000.000					
31-MAR-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	
BVA	115,000.000					
31-MAR-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.96	0.00	

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BVA	5,000.000					
30-APR-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	
BVA	115,000.000					
30-APR-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	0.93	0.00	
BVA	5,000.000					
31-MAY-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	
BVA	115,000.000					
31-MAY-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	0.97	0.00	
BVA	115,000.000					
09-JUN-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.37	0.00	

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BVA	5,000.000					
09-JUN-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.02	0.00	
BVA	5,000.000					
31-JAN-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.09	0.00	
BVA	140,000.000					
31-JAN-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.59	0.00	
BVA	5,000.000					
28-FEB-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	140,000.000					
28-FEB-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.35	0.00	

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BVA	5,000.000					
31-MAR-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.09	0.00	
BVA	140,000.000					
31-MAR-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.61	0.00	
BVA	5,000.000					
30-APR-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.09	0.00	
BVA	140,000.000					
30-APR-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.53	0.00	
BVA	5,000.000					
31-MAY-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.09	0.00	

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BVA	140,000.000					
31-MAY-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.62	0.00	
BVA	5,000.000					
30-JUN-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.09	0.00	
BVA	140,000.000					
30-JUN-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.55	0.00	
BVA	5,000.000					
31-JUL-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.09	0.00	
BVA	140,000.000					
31-JUL-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.64	0.00	

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BVA	5,000.000					
31-AUG-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.09	0.00	
BVA	140,000.000					
31-AUG-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.65	0.00	
BVA	5,000.000					
30-SEP-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.09	0.00	
BVA	140,000.000					
30-SEP-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.57	0.00	
BVA	5,000.000					
31-OCT-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.09	0.00	

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BVA	140,000.000					
31-OCT-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.66	0.00	
BVA	5,000.000					
30-NOV-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.09	0.00	
BVA	140,000.000					
30-NOV-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.58	0.00	
BVA	5,000.000					
31-DEC-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.10	0.00	
BVA	140,000.000					
31-DEC-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.68	0.00	

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BVA	4,000.000					
31-JAN-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	166,000.000					
31-JAN-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.45	0.00	
BVA	4,000.000					
28-FEB-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	166,000.000					
28-FEB-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.31	0.00	
BVA	4,000.000					
31-MAR-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	

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BVA	166,000.000					
31-MAR-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22	0.00	0.00	1.46	0.00	
	ACCRETION INCOME					
	MARCH 2023					
	PLANT-MO-FI					
BVA	4,000.000					
30-APR-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22	0.00	0.00	0.03	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-FERC-FI					
BVA	166,000.000					
30-APR-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22	0.00	0.00	1.42	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-MO-FI					
BVA	4,000.000					
31-MAY-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22	0.00	0.00	0.04	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-FERC-FI					
BVA	166,000.000					
31-MAY-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22	0.00	0.00	1.47	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-MO-FI					

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BVA	4,000.000					
30-JUN-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	166,000.000					
30-JUN-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.43	0.00	
BVA	4,000.000					
31-JUL-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	
BVA	166,000.000					
31-JUL-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.49	0.00	
BVA	4,000.000					
31-AUG-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.04	0.00	

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BVA	166,000.000					
31-AUG-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22	0.00	0.00	1.49	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	4,000.000					
30-SEP-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22	0.00	0.00	0.04	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	166,000.000					
30-SEP-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22	0.00	0.00	1.45	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	4,000.000					
31-OCT-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22	0.00	0.00	0.04	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	166,000.000					
31-OCT-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22	0.00	0.00	1.51	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

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BVA	4,000.000					
30-NOV-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22	0.00	0.00	0.04	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-FERC-FI					
BVA	166,000.000					
30-NOV-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22	0.00	0.00	1.47	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-MO-FI					
BVA	4,000.000					
31-DEC-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22	0.00	0.00	0.04	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-FERC-FI					
BVA	166,000.000					
31-DEC-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22	0.00	0.00	1.52	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-MO-FI					
BVA	15,000.000					
31-JAN-23	PHILLIPS 66 CO 144A 3.750% 03/01/2028 DD 03/01/22	0.00	0.00	3.75	0.00	
	ACCRETION INCOME					
	JANUARY 2023					
	PLANT-FERC-FI					

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BVA	15,000.000					
28-FEB-23	PHILLIPS 66 CO 144A 3.750% 03/01/2028 DD 03/01/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	3.40	0.00	
BVA	15,000.000					
31-MAR-23	PHILLIPS 66 CO 144A 3.750% 03/01/2028 DD 03/01/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	3.78	0.00	
BVA	15,000.000					
30-APR-23	PHILLIPS 66 CO 144A 3.750% 03/01/2028 DD 03/01/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	3.67	0.00	
BVA	15,000.000					
02-MAY-23	PHILLIPS 66 CO 144A 3.750% 03/01/2028 DD 03/01/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.12	0.00	
BVA	15,000.000					
31-MAY-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	3.67	0.00	

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BVA	15,000.000					
30-JUN-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	3.69	0.00	
BVA	15,000.000					
31-JUL-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	3.82	0.00	
BVA	15,000.000					
31-AUG-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	3.83	0.00	
BVA	15,000.000					
30-SEP-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.72	0.00	
BVA	15,000.000					
31-OCT-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	3.86	0.00	

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BVA	15,000.000					
30-NOV-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.75	0.00	
BVA	15,000.000					
31-DEC-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.89	0.00	
BVA	15,000.000					
31-JAN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	15,000.000					
31-JAN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	4.42-	0.00	
BVA	655,000.000					
31-JAN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.21	0.00	

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BVA	625,000.000					
31-JAN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	184.16-	0.00	
BVA	15,000.000					
28-FEB-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	15,000.000					
28-FEB-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	4.00-	0.00	
BVA	655,000.000					
28-FEB-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.10	0.00	
BVA	625,000.000					
28-FEB-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	166.83-	0.00	

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BVA	15,000.000					
31-MAR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	15,000.000					
31-MAR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	4.44-	0.00	
BVA	655,000.000					
31-MAR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.22	0.00	
BVA	625,000.000					
31-MAR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	185.21-	0.00	
BVA	15,000.000					
30-APR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	

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BVA	15,000.000					
30-APR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	4.31-	0.00	
BVA	655,000.000					
30-APR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.18	0.00	
BVA	625,000.000					
30-APR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	179.77-	0.00	
BVA	15,000.000					
31-MAY-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	15,000.000					
31-MAY-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	4.47-	0.00	

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BVA	655,000.000					
31-MAY-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	0.00	0.00	1.23	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-MO-FI					
BVA	625,000.000					
31-MAY-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	0.00	0.00	186.30-	0.00	
	AMORTIZATION EXPENSE					
	MAY 2023					
	PLANT-MO-FI					
BVA	15,000.000					
30-JUN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	0.00	0.00	0.03	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-FERC-FI					
BVA	15,000.000					
30-JUN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	0.00	0.00	4.34-	0.00	
	AMORTIZATION EXPENSE					
	JUNE 2023					
	PLANT-FERC-FI					
BVA	655,000.000					
30-JUN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	0.00	0.00	1.19	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					

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BVA	625,000.000					
30-JUN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	0.00	0.00	180.83-	0.00	
	AMORTIZATION EXPENSE					
	JUNE 2023					
	PLANT-MO-FI					
BVA	15,000.000					
31-JUL-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	0.00	0.00	0.03	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-FERC-FI					
BVA	15,000.000					
31-JUL-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	0.00	0.00	4.50-	0.00	
	AMORTIZATION EXPENSE					
	JULY 2023					
	PLANT-FERC-FI					
BVA	655,000.000					
31-JUL-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	0.00	0.00	1.24	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	625,000.000					
31-JUL-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	0.00	0.00	187.39-	0.00	
	AMORTIZATION EXPENSE					
	JULY 2023					
	PLANT-MO-FI					

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BVA	15,000.000					
31-AUG-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	0.00	0.00	0.03	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	15,000.000					
31-AUG-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	0.00	0.00	4.51-	0.00	
	AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI					
BVA	655,000.000					
31-AUG-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	0.00	0.00	1.24	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	625,000.000					
31-AUG-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	0.00	0.00	187.95-	0.00	
	AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI					
BVA	15,000.000					
30-SEP-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	0.00	0.00	0.03	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					

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BVA	15,000.000					
30-SEP-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.38-	0.00	
BVA	655,000.000					
30-SEP-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.21	0.00	
BVA	625,000.000					
30-SEP-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	182.43-	0.00	
BVA	15,000.000					
31-OCT-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	15,000.000					
31-OCT-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	4.54-	0.00	

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BVA	655,000.000					
31-OCT-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.25	0.00	
BVA	625,000.000					
31-OCT-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	189.06-	0.00	
BVA	15,000.000					
30-NOV-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	15,000.000					
30-NOV-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.40-	0.00	
BVA	655,000.000					
30-NOV-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.21	0.00	

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BVA	625,000.000					
30-NOV-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	183.51-	0.00	
BVA	15,000.000					
31-DEC-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	15,000.000					
31-DEC-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.56-	0.00	
BVA	655,000.000					
31-DEC-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.26	0.00	
BVA	625,000.000					
31-DEC-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	190.17-	0.00	

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BVA	5,000.000					
31-JAN-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	
BVA	350,000.000					
31-JAN-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	18.72	0.00	
BVA	5,000.000					
28-FEB-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.24	0.00	
BVA	350,000.000					
28-FEB-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	16.94	0.00	
BVA	5,000.000					
31-MAR-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	

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BVA	350,000.000					
31-MAR-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	18.79	0.00	
BVA	5,000.000					
30-APR-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.26	0.00	
BVA	350,000.000					
30-APR-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	18.22	0.00	
BVA	5,000.000					
31-MAY-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	
BVA	350,000.000					
31-MAY-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	18.87	0.00	

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BVA	5,000.000					
30-JUN-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.26	0.00	
BVA	350,000.000					
30-JUN-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	18.29	0.00	
BVA	5,000.000					
31-JUL-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	
BVA	350,000.000					
31-JUL-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	18.94	0.00	
BVA	5,000.000					
31-AUG-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	

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BVA	350,000.000					
31-AUG-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	18.98	0.00	
BVA	5,000.000					
30-SEP-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.26	0.00	
BVA	350,000.000					
30-SEP-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	18.40	0.00	
BVA	5,000.000					
31-OCT-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	
BVA	350,000.000					
31-OCT-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	19.05	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	5,000.000					
30-NOV-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.26	0.00	
BVA	350,000.000					
30-NOV-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	18.47	0.00	
BVA	5,000.000					
31-DEC-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	
BVA	350,000.000					
31-DEC-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	19.12	0.00	
BVA	115,000.000					
31-JAN-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.27	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	115,000.000					
28-FEB-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.06	0.00	
BVA	115,000.000					
31-MAR-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.28	0.00	
BVA	115,000.000					
30-APR-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.21	0.00	
BVA	115,000.000					
31-MAY-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.29	0.00	
BVA	115,000.000					
30-JUN-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.22	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	115,000.000					
31-JUL-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.30	0.00	
BVA	115,000.000					
31-AUG-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.30	0.00	
BVA	115,000.000					
30-SEP-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.23	0.00	
BVA	115,000.000					
31-OCT-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.31	0.00	
BVA	115,000.000					
30-NOV-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.24	0.00	

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BVA	115,000.000					
31-DEC-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.32	0.00	
BVA	30,000.000					
31-JAN-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	4.30-	0.00	
BVA	1,070,000.000					
31-JAN-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	153.53-	0.00	
BVA	30,000.000					
28-FEB-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	3.90-	0.00	
BVA	1,070,000.000					
28-FEB-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	139.17-	0.00	

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BVA	30,000.000					
31-MAR-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	4.33-	0.00	
BVA	1,070,000.000					
31-MAR-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	154.57-	0.00	
BVA	30,000.000					
30-APR-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	4.21-	0.00	
BVA	1,070,000.000					
30-APR-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	150.12-	0.00	
BVA	30,000.000					
31-MAY-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	4.36-	0.00	

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BVA	1,070,000.000					
31-MAY-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	155.66-	0.00	
BVA	30,000.000					
30-JUN-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	4.24-	0.00	
BVA	1,070,000.000					
30-JUN-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	151.17-	0.00	
BVA	30,000.000					
31-JUL-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	4.39-	0.00	
BVA	1,070,000.000					
31-JUL-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	156.75-	0.00	

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BVA	30,000.000					
31-AUG-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	4.41-	0.00	
BVA	1,070,000.000					
31-AUG-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	157.31-	0.00	
BVA	30,000.000					
30-SEP-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.28-	0.00	
BVA	1,070,000.000					
30-SEP-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	152.77-	0.00	
BVA	30,000.000					
31-OCT-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	4.44-	0.00	

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BVA	1,070,000.000					
31-OCT-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	158.41-	0.00	
BVA	30,000.000					
30-NOV-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.31-	0.00	
BVA	1,070,000.000					
30-NOV-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	153.85-	0.00	
BVA	30,000.000					
31-DEC-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.47-	0.00	
BVA	1,070,000.000					
31-DEC-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	159.52-	0.00	

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BVA	15,000.000					
31-JAN-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	5.39-	0.00	
BVA	700,000.000					
31-JAN-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	251.50-	0.00	
BVA	15,000.000					
28-FEB-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	4.88-	0.00	
BVA	700,000.000					
28-FEB-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	227.61-	0.00	
BVA	15,000.000					
31-MAR-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	5.41-	0.00	

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BVA	700,000.000					
31-MAR-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	252.44-	0.00	
BVA	15,000.000					
30-APR-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	5.25-	0.00	
BVA	700,000.000					
30-APR-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	244.78-	0.00	
BVA	15,000.000					
31-MAY-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	5.43-	0.00	
BVA	700,000.000					
31-MAY-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	253.42-	0.00	

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BVA	15,000.000					
30-JUN-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	5.27-	0.00	
BVA	700,000.000					
30-JUN-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	245.73-	0.00	
BVA	15,000.000					
31-JUL-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	5.45-	0.00	
BVA	700,000.000					
31-JUL-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	254.40-	0.00	
BVA	15,000.000					
31-AUG-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	5.46-	0.00	

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BVA	700,000.000					
31-AUG-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	254.90-	0.00	
BVA	15,000.000					
30-SEP-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	5.30-	0.00	
BVA	700,000.000					
30-SEP-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	247.17-	0.00	
BVA	15,000.000					
31-OCT-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	5.48-	0.00	
BVA	700,000.000					
31-OCT-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	255.89-	0.00	

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BVA	15,000.000					
30-NOV-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	5.32-	0.00	
BVA	700,000.000					
30-NOV-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	248.12-	0.00	
BVA	15,000.000					
31-DEC-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	5.50-	0.00	
BVA	700,000.000					
31-DEC-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	256.88-	0.00	
BVA	10,000.000					
31-JAN-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	

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BVA	334,000.000					
31-JAN-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.76	0.00	
BVA	10,000.000					
28-FEB-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	
BVA	334,000.000					
28-FEB-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.50	0.00	
BVA	10,000.000					
31-MAR-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	334,000.000					
31-MAR-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.77	0.00	

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BVA	10,000.000					
30-APR-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20	0.00	0.00	0.08	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	334,000.000					
30-APR-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20	0.00	0.00	2.69	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	10,000.000					
31-MAY-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20	0.00	0.00	0.08	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	334,000.000					
31-MAY-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20	0.00	0.00	2.78	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	10,000.000					
30-JUN-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20	0.00	0.00	0.08	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					

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BVA	334,000.000					
30-JUN-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.69	0.00	
BVA	10,000.000					
31-JUL-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	334,000.000					
31-JUL-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.79	0.00	
BVA	10,000.000					
31-AUG-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	334,000.000					
31-AUG-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.79	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,000.000					
30-SEP-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	334,000.000					
30-SEP-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.71	0.00	
BVA	10,000.000					
31-OCT-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	334,000.000					
31-OCT-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.80	0.00	
BVA	10,000.000					
30-NOV-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	334,000.000					
30-NOV-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.71	0.00	
BVA	10,000.000					
31-DEC-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	334,000.000					
31-DEC-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.81	0.00	
BVA	10,000.000					
31-JAN-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	
BVA	290,000.000					
31-JAN-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	7.94	0.00	

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BVA	10,000.000					
28-FEB-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	
BVA	290,000.000					
28-FEB-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	7.19	0.00	
BVA	10,000.000					
31-MAR-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	
BVA	290,000.000					
31-MAR-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	7.97	0.00	
BVA	10,000.000					
30-APR-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	290,000.000					
30-APR-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	7.73	0.00	
BVA	10,000.000					
31-MAY-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.28	0.00	
BVA	290,000.000					
31-MAY-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	8.01	0.00	
BVA	10,000.000					
30-JUN-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	
BVA	290,000.000					
30-JUN-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	7.76	0.00	

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BVA	10,000.000					
31-JUL-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.28	0.00	
BVA	290,000.000					
31-JUL-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	8.04	0.00	
BVA	10,000.000					
31-AUG-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.28	0.00	
BVA	290,000.000					
31-AUG-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	8.06	0.00	
BVA	10,000.000					
30-SEP-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	290,000.000					
30-SEP-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	7.81	0.00	
BVA	10,000.000					
31-OCT-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.28	0.00	
BVA	290,000.000					
31-OCT-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	8.09	0.00	
BVA	10,000.000					
30-NOV-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.27	0.00	
BVA	290,000.000					
30-NOV-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	7.85	0.00	

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BVA	10,000.000					
31-DEC-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.28	0.00	
BVA	290,000.000					
31-DEC-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	8.13	0.00	
BVA	10,000.000					
31-JAN-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	
BVA	345,000.000					
31-JAN-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	5.17	0.00	
BVA	10,000.000					
28-FEB-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	

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BVA	345,000.000					
28-FEB-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4.69	0.00	
BVA	10,000.000					
31-MAR-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	
BVA	345,000.000					
31-MAR-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	5.20	0.00	
BVA	10,000.000					
30-APR-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	
BVA	345,000.000					
30-APR-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	5.05	0.00	

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BVA	10,000.000					
31-MAY-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	
BVA	345,000.000					
31-MAY-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	5.24	0.00	
BVA	10,000.000					
30-JUN-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	
BVA	345,000.000					
30-JUN-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	5.09	0.00	
BVA	10,000.000					
31-JUL-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	

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BVA	345,000.000					
31-JUL-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	5.28	0.00	
BVA	10,000.000					
31-AUG-23	ROGERS COMMUNICATIONS INC/ONTA 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	
BVA	345,000.000					
31-AUG-23	ROGERS COMMUNICATIONS INC/ONTA 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	5.30	0.00	
BVA	10,000.000					
30-SEP-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.70	0.00	
BVA	345,000.000					
30-SEP-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	24.27	0.00	

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BVA	10,000.000					
01-OCT-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.01-	0.00	
BVA	345,000.000					
01-OCT-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.01-	0.00	
BVA						
02-OCT-23 25-SEP-13	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 AMORTIZATION ADJUSTMENT PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA						
02-OCT-23 25-SEP-13	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 AMORTIZATION ADJUSTMENT PLANT-MO-FI	0.00	0.00	0.01	0.00	
BVA	5,000.000					
31-JAN-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	4.74-	0.00	

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BVA	245,000.000					
31-JAN-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	232.09-	0.00	
BVA	5,000.000					
28-FEB-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	4.29-	0.00	
BVA	245,000.000					
28-FEB-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	210.16-	0.00	
BVA	5,000.000					
31-MAR-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	4.76-	0.00	
BVA	245,000.000					
31-MAR-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	233.20-	0.00	

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BVA	5,000.000					
30-APR-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	4.62-	0.00	
BVA	245,000.000					
30-APR-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	226.25-	0.00	
BVA	5,000.000					
31-MAY-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	4.78-	0.00	
BVA	245,000.000					
31-MAY-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	234.35-	0.00	
BVA	5,000.000					
30-JUN-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	4.64-	0.00	

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BVA	245,000.000					
30-JUN-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	227.36-	0.00	
BVA	5,000.000					
31-JUL-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	4.81-	0.00	
BVA	245,000.000					
31-JUL-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	235.51-	0.00	
BVA	5,000.000					
31-AUG-23	ROGERS COMMUNICATIONS INC/ONTA 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	4.82-	0.00	
BVA	245,000.000					
31-AUG-23	ROGERS COMMUNICATIONS INC/ONTA 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	236.10-	0.00	

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BVA	5,000.000					
30-SEP-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.67-	0.00	
BVA	245,000.000					
30-SEP-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	229.06-	0.00	
BVA	5,000.000					
31-OCT-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	4.84-	0.00	
BVA	245,000.000					
31-OCT-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	237.27-	0.00	
BVA	5,000.000					
30-NOV-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.70-	0.00	

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BVA	245,000.000					
30-NOV-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	230.19-	0.00	
BVA	5,000.000					
31-DEC-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.87-	0.00	
BVA	245,000.000					
31-DEC-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	238.44-	0.00	
BVA	650,000.000					
31-JAN-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	238.29-	0.00	
BVA	650,000.000					
28-FEB-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	215.93-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	650,000.000					
31-MAR-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	239.77-	0.00	
BVA	650,000.000					
30-APR-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	232.78-	0.00	
BVA	650,000.000					
31-MAY-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	241.30-	0.00	
BVA	650,000.000					
30-JUN-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	234.27-	0.00	
BVA	650,000.000					
31-JUL-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	242.84-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	650,000.000					
31-AUG-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	243.63-	0.00	
BVA	650,000.000					
30-SEP-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	236.53-	0.00	
BVA	650,000.000					
31-OCT-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	245.18-	0.00	
BVA	650,000.000					
30-NOV-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	238.04-	0.00	
BVA	650,000.000					
31-DEC-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	246.75-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	15,000.000					
31-JAN-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.45	0.00	
BVA	675,000.000					
31-JAN-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	20.11	0.00	
BVA	15,000.000					
28-FEB-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.40	0.00	
BVA	675,000.000					
28-FEB-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	18.20	0.00	
BVA	15,000.000					
31-MAR-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.45	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	675,000.000					
31-MAR-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	20.20	0.00	
BVA	15,000.000					
30-APR-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.44	0.00	
BVA	675,000.000					
30-APR-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	19.59	0.00	
BVA	15,000.000					
31-MAY-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.45	0.00	
BVA	675,000.000					
31-MAY-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	20.28	0.00	

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BVA	15,000.000					
30-JUN-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.44	0.00	
BVA	675,000.000					
30-JUN-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	19.67	0.00	
BVA	15,000.000					
31-JUL-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.45	0.00	
BVA	675,000.000					
31-JUL-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	20.37	0.00	
BVA	15,000.000					
31-AUG-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.45	0.00	

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BVA	675,000.000					
31-AUG-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	20.42	0.00	
BVA	15,000.000					
30-SEP-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.44	0.00	
BVA	675,000.000					
30-SEP-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	19.80	0.00	
BVA	15,000.000					
31-OCT-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.46	0.00	
BVA	675,000.000					
31-OCT-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	20.50	0.00	

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BVA	15,000.000					
30-NOV-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.44	0.00	
BVA	675,000.000					
30-NOV-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	19.89	0.00	
BVA	15,000.000					
31-DEC-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.46	0.00	
BVA	675,000.000					
31-DEC-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	20.59	0.00	
BVA	25,000.000					
31-JAN-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	3.37	0.00	

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BVA	905,000.000					
31-JAN-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	122.05	0.00	
BVA	25,000.000					
28-FEB-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	3.05	0.00	
BVA	905,000.000					
28-FEB-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	110.46	0.00	
BVA	25,000.000					
31-MAR-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	3.38	0.00	
BVA	905,000.000					
31-MAR-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	122.51	0.00	

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BVA	25,000.000					
30-APR-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	3.28	0.00	
BVA	905,000.000					
30-APR-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	118.79	0.00	
BVA	25,000.000					
31-MAY-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	3.40	0.00	
BVA	905,000.000					
31-MAY-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	122.99	0.00	
BVA	25,000.000					
30-JUN-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	3.29	0.00	

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BVA	905,000.000					
30-JUN-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	119.26	0.00	
BVA	25,000.000					
31-JUL-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	3.41	0.00	
BVA	905,000.000					
31-JUL-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	123.47	0.00	
BVA	25,000.000					
31-AUG-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	3.42	0.00	
BVA	905,000.000					
31-AUG-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	123.72	0.00	

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BVA	25,000.000					
30-SEP-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.31	0.00	
BVA	905,000.000					
30-SEP-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	119.97	0.00	
BVA	25,000.000					
31-OCT-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	3.43	0.00	
BVA	905,000.000					
31-OCT-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	124.20	0.00	
BVA	25,000.000					
30-NOV-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.33	0.00	

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BVA	905,000.000					
30-NOV-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	120.44	0.00	
BVA	25,000.000					
31-DEC-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.44	0.00	
BVA	905,000.000					
31-DEC-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	124.69	0.00	
BVA	15,000.000					
31-MAY-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.12	0.00	
BVA	584,000.000					
31-MAY-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	4.82	0.00	

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BVA	15,000.000					
30-JUN-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.29	0.00	
BVA	584,000.000					
30-JUN-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	11.15	0.00	
BVA	15,000.000					
31-JUL-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.30	0.00	
BVA	584,000.000					
31-JUL-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	11.58	0.00	
BVA	15,000.000					
31-AUG-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.30	0.00	

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BVA	584,000.000					
31-AUG-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	11.63	0.00	
BVA	15,000.000					
30-SEP-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.29	0.00	
BVA	584,000.000					
30-SEP-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	11.30	0.00	
BVA	15,000.000					
31-OCT-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.30	0.00	
BVA	584,000.000					
31-OCT-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	11.73	0.00	

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BVA	15,000.000					
30-NOV-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.29	0.00	
BVA	584,000.000					
30-NOV-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	11.40	0.00	
BVA	15,000.000					
31-DEC-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.30	0.00	
BVA	584,000.000					
31-DEC-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	11.83	0.00	
BVA	813,000.000					
31-JAN-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.32	0.00	

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BVA	813,000.000					
28-FEB-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22	0.00	0.00	1.20	0.00	
	ACCRETION INCOME					
	FEBRUARY 2023					
	PLANT-MO-FI					
BVA	813,000.000					
31-MAR-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22	0.00	0.00	1.33	0.00	
	ACCRETION INCOME					
	MARCH 2023					
	PLANT-MO-FI					
BVA	813,000.000					
30-APR-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22	0.00	0.00	1.29	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-MO-FI					
BVA	813,000.000					
31-MAY-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22	0.00	0.00	1.33	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-MO-FI					
BVA	813,000.000					
30-JUN-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22	0.00	0.00	1.29	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	813,000.000					
31-JUL-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.34	0.00	
BVA	813,000.000					
31-AUG-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.34	0.00	
BVA	813,000.000					
30-SEP-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.30	0.00	
BVA	813,000.000					
31-OCT-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.35	0.00	
BVA	813,000.000					
30-NOV-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.31	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	813,000.000					
20-DEC-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.83	0.00	
BVA	797,832.648					
31-DEC-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.52	0.00	
BVA	8,000.000					
31-JAN-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	280,000.000					
31-JAN-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	4.96	0.00	
BVA	8,000.000					
28-FEB-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.13	0.00	

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BVA	280,000.000					
28-FEB-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4.49	0.00	
BVA	8,000.000					
31-MAR-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	280,000.000					
31-MAR-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	4.98	0.00	
BVA	8,000.000					
30-APR-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	280,000.000					
30-APR-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	4.83	0.00	

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BVA	8,000.000					
31-MAY-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	280,000.000					
31-MAY-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	5.00	0.00	
BVA	8,000.000					
30-JUN-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	280,000.000					
30-JUN-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	4.85	0.00	
BVA	8,000.000					
31-JUL-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	

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BVA	280,000.000					
31-JUL-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	5.02	0.00	
BVA	8,000.000					
31-AUG-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	280,000.000					
31-AUG-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	5.03	0.00	
BVA	8,000.000					
30-SEP-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	280,000.000					
30-SEP-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	4.88	0.00	

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BVA	8,000.000					
31-OCT-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	280,000.000					
31-OCT-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	5.05	0.00	
BVA	8,000.000					
30-NOV-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	
BVA	280,000.000					
30-NOV-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	4.90	0.00	
BVA	8,000.000					
31-DEC-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.14	0.00	

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BVA	280,000.000					
31-DEC-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	5.07	0.00	
BVA	10,000.000					
31-JAN-23	SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.57	0.00	
BVA	10,000.000					
28-FEB-23	SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.52	0.00	
BVA	10,000.000					
31-MAR-23	SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.57	0.00	
BVA	10,000.000					
30-APR-23	SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.55	0.00	

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BVA	10,000.000					
31-MAY-23	SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.58	0.00	
BVA	10,000.000					
30-JUN-23	SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.56	0.00	
BVA	10,000.000					
31-JUL-23	SEMPRA 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.58	0.00	
BVA	10,000.000					
31-AUG-23	SEMPRA 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.58	0.00	
BVA	10,000.000					
30-SEP-23	SEMPRA 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.56	0.00	

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BVA	10,000.000					
31-OCT-23	SEMPRA 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.58	0.00	
BVA	10,000.000					
30-NOV-23	SEMPRA 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.57	0.00	
BVA	10,000.000					
31-DEC-23	SEMPRA 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.59	0.00	
BVA	5,000.000					
31-JAN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	25,000.000					
31-JAN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	9.22-	0.00	

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BVA	225,000.000					
31-JAN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.41	0.00	
BVA	950,000.000					
31-JAN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	350.51-	0.00	
BVA	5,000.000					
28-FEB-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	25,000.000					
28-FEB-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	8.34-	0.00	
BVA	225,000.000					
28-FEB-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.37	0.00	

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BVA	950,000.000					
28-FEB-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	317.07-	0.00	
BVA	5,000.000					
31-MAR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	25,000.000					
31-MAR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	9.25-	0.00	
BVA	225,000.000					
31-MAR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.41	0.00	
BVA	950,000.000					
31-MAR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	351.53-	0.00	

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BVA	5,000.000					
30-APR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	0.01	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	25,000.000					
30-APR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	8.97-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI					
BVA	225,000.000					
30-APR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	0.40	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	950,000.000					
30-APR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	340.71-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI					
BVA	5,000.000					
31-MAY-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	0.01	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					

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BVA	25,000.000					
31-MAY-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	9.28-	0.00	
BVA	225,000.000					
31-MAY-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	0.41	0.00	
BVA	950,000.000					
31-MAY-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	352.59-	0.00	
BVA	5,000.000					
30-JUN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	25,000.000					
30-JUN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	8.99-	0.00	

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BVA	225,000.000					
30-JUN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	0.40	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	950,000.000					
30-JUN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	341.74-	0.00	
	AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI					
BVA	5,000.000					
31-JUL-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	0.01	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	25,000.000					
31-JUL-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	9.31-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI					
BVA	225,000.000					
31-JUL-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	0.41	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	950,000.000					
31-JUL-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	353.66-	0.00	
	AMORTIZATION EXPENSE					
	JULY 2023					
	PLANT-MO-FI					
BVA	5,000.000					
31-AUG-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	0.01	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-FERC-FI					
BVA	25,000.000					
31-AUG-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	9.32-	0.00	
	AMORTIZATION EXPENSE					
	AUGUST 2023					
	PLANT-FERC-FI					
BVA	225,000.000					
31-AUG-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	0.41	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	950,000.000					
31-AUG-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	354.20-	0.00	
	AMORTIZATION EXPENSE					
	AUGUST 2023					
	PLANT-MO-FI					

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BVA	5,000.000					
30-SEP-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	0.01	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	25,000.000					
30-SEP-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	9.03-	0.00	
	AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI					
BVA	225,000.000					
30-SEP-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	0.40	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	950,000.000					
30-SEP-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	343.30-	0.00	
	AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI					
BVA	5,000.000					
31-OCT-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	0.01	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					

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BVA	25,000.000					
31-OCT-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	9.35-	0.00	
BVA	225,000.000					
31-OCT-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.42	0.00	
BVA	950,000.000					
31-OCT-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	355.27-	0.00	
BVA	5,000.000					
30-NOV-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	25,000.000					
30-NOV-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	9.06-	0.00	

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BVA	225,000.000					
30-NOV-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.40	0.00	
BVA	950,000.000					
30-NOV-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	344.33-	0.00	
BVA	5,000.000					
31-DEC-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	25,000.000					
31-DEC-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	9.38-	0.00	
BVA	225,000.000					
31-DEC-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.42	0.00	

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BVA	950,000.000					
31-DEC-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	356.34-	0.00	
BVA	10,000.000					
31-JAN-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.69-	0.00	
BVA	430,000.000					
31-JAN-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	115.49-	0.00	
BVA	10,000.000					
28-FEB-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.43-	0.00	
BVA	430,000.000					
28-FEB-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	104.67-	0.00	

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BVA	10,000.000					
31-MAR-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.70-	0.00	
BVA	430,000.000					
31-MAR-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	116.25-	0.00	
BVA	10,000.000					
30-APR-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.63-	0.00	
BVA	430,000.000					
30-APR-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	112.89-	0.00	
BVA	10,000.000					
31-MAY-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	2.72-	0.00	

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BVA	430,000.000					
31-MAY-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12	0.00	0.00	117.04-	0.00	
	AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI					
BVA	10,000.000					
30-JUN-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12	0.00	0.00	2.64-	0.00	
	AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI					
BVA	430,000.000					
30-JUN-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12	0.00	0.00	113.65-	0.00	
	AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI					
BVA	10,000.000					
31-JUL-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12	0.00	0.00	2.74-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI					
BVA	430,000.000					
31-JUL-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12	0.00	0.00	117.83-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI					

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BVA	10,000.000					
31-AUG-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.75-	0.00	
BVA	430,000.000					
31-AUG-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	118.24-	0.00	
BVA	10,000.000					
30-SEP-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.67-	0.00	
BVA	430,000.000					
30-SEP-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	114.82-	0.00	
BVA	10,000.000					
31-OCT-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.77-	0.00	

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BVA	430,000.000					
31-OCT-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	119.04-	0.00	
BVA	10,000.000					
30-NOV-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.69-	0.00	
BVA	430,000.000					
30-NOV-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	115.60-	0.00	
BVA	10,000.000					
31-DEC-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.79-	0.00	
BVA	430,000.000					
31-DEC-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	119.85-	0.00	

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BVA	12,000.000					
31-OCT-23	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	443,000.000					
31-OCT-23	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.46	0.00	
BVA	12,000.000					
30-NOV-23	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.05	0.00	
BVA	443,000.000					
30-NOV-23	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.96	0.00	
BVA	12,000.000					
31-DEC-23	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	

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BVA	443,000.000					
31-DEC-23	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.04	0.00	
BVA	5,000.000					
31-JAN-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.64-	0.00	
BVA	260,000.000					
31-JAN-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	137.27-	0.00	
BVA	40,000.000					
31-JAN-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	21.65-	0.00	
BVA	5,000.000					
28-FEB-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.39-	0.00	

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BVA	260,000.000					
28-FEB-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	124.43-	0.00	
BVA	40,000.000					
28-FEB-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	19.63-	0.00	
BVA	5,000.000					
31-MAR-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.66-	0.00	
BVA	260,000.000					
31-MAR-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	138.22-	0.00	
BVA	40,000.000					
31-MAR-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	21.80-	0.00	

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BVA	5,000.000					
30-APR-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.58-	0.00	
BVA	260,000.000					
30-APR-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	134.24-	0.00	
BVA	40,000.000					
30-APR-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	21.18-	0.00	
BVA	5,000.000					
31-MAY-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	2.68-	0.00	
BVA	260,000.000					
31-MAY-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	139.21-	0.00	

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BVA	40,000.000					
31-MAY-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	21.96-	0.00	
BVA	5,000.000					
30-JUN-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.60-	0.00	
BVA	260,000.000					
30-JUN-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	135.21-	0.00	
BVA	40,000.000					
30-JUN-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	21.33-	0.00	
BVA	5,000.000					
31-JUL-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	2.70-	0.00	

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BVA	260,000.000					
31-JUL-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	140.20-	0.00	
BVA	40,000.000					
31-JUL-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	22.12-	0.00	
BVA	5,000.000					
31-AUG-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.71-	0.00	
BVA	260,000.000					
31-AUG-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	140.71-	0.00	
BVA	40,000.000					
31-AUG-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	22.19-	0.00	

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BVA	5,000.000					
30-SEP-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.63-	0.00	
BVA	260,000.000					
30-SEP-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	136.67-	0.00	
BVA	40,000.000					
30-SEP-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	21.56-	0.00	
BVA	5,000.000					
31-OCT-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.73-	0.00	
BVA	260,000.000					
31-OCT-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	141.72-	0.00	

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BVA	40,000.000					
31-OCT-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	22.35-	0.00	
BVA	5,000.000					
30-NOV-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.65-	0.00	
BVA	260,000.000					
30-NOV-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	137.65-	0.00	
BVA	40,000.000					
30-NOV-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	21.71-	0.00	
BVA	5,000.000					
31-DEC-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.75-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	260,000.000					
31-DEC-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	142.74-	0.00	
BVA	40,000.000					
31-DEC-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	22.51-	0.00	
BVA	5,000.000					
31-JAN-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.96-	0.00	
BVA	130,000.000					
31-JAN-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	25.06-	0.00	
BVA	5,000.000					
28-FEB-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.87-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	130,000.000					
28-FEB-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	22.72-	0.00	
BVA	5,000.000					
31-MAR-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.97-	0.00	
BVA	130,000.000					
31-MAR-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	25.24-	0.00	
BVA	5,000.000					
30-APR-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.94-	0.00	
BVA	130,000.000					
30-APR-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	24.52-	0.00	

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BVA	5,000.000					
31-MAY-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	0.98-	0.00	
BVA	130,000.000					
31-MAY-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	25.43-	0.00	
BVA	5,000.000					
30-JUN-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.95-	0.00	
BVA	130,000.000					
30-JUN-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	24.71-	0.00	
BVA	5,000.000					
31-JUL-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.99-	0.00	

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BVA	130,000.000					
31-JUL-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	25.62-	0.00	
BVA	5,000.000					
31-AUG-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.99-	0.00	
BVA	130,000.000					
31-AUG-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	25.72-	0.00	
BVA	5,000.000					
30-SEP-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.96-	0.00	
BVA	130,000.000					
30-SEP-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	24.99-	0.00	

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BVA	5,000.000					
31-OCT-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.00-	0.00	
BVA	130,000.000					
31-OCT-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	25.92-	0.00	
BVA	5,000.000					
30-NOV-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.97-	0.00	
BVA	130,000.000					
30-NOV-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	25.18-	0.00	
BVA	5,000.000					
31-DEC-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.53-	0.00	

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BVA	130,000.000					
31-DEC-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	91.82-	0.00	
BVA	5,000.000					
31-JAN-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.72	0.00	
BVA	10,000.000					
31-JAN-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.24	0.00	
BVA	5,000.000					
28-FEB-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.66	0.00	
BVA	10,000.000					
28-FEB-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.22	0.00	

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BVA	5,000.000					
31-MAR-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.73	0.00	
BVA	10,000.000					
31-MAR-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	
BVA	5,000.000					
30-APR-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.71	0.00	
BVA	10,000.000					
30-APR-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.24	0.00	
BVA	5,000.000					
31-MAY-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.73	0.00	

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BVA	10,000.000					
31-MAY-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	
BVA	5,000.000					
30-JUN-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.71	0.00	
BVA	10,000.000					
30-JUN-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.24	0.00	
BVA	5,000.000					
31-JUL-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.74	0.00	
BVA	10,000.000					
31-JUL-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	

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BVA	5,000.000					
31-AUG-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.74	0.00	
BVA	10,000.000					
31-AUG-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	
BVA	5,000.000					
30-SEP-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.72	0.00	
BVA	10,000.000					
30-SEP-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.24	0.00	
BVA	5,000.000					
31-OCT-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.74	0.00	

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BVA	10,000.000					
31-OCT-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	
BVA	5,000.000					
30-NOV-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.72	0.00	
BVA	10,000.000					
30-NOV-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.24	0.00	
BVA	5,000.000					
31-DEC-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.75	0.00	
BVA	10,000.000					
31-DEC-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	

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BVA	15,000.000					
31-JAN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.87-	0.00	
BVA	10,000.000					
31-JAN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.62-	0.00	
BVA	575,000.000					
31-JAN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	33.50-	0.00	
BVA	415,000.000					
31-JAN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	108.54-	0.00	
BVA	15,000.000					
28-FEB-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.79-	0.00	

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BVA	10,000.000					
28-FEB-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.37-	0.00	
BVA	575,000.000					
28-FEB-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	30.34-	0.00	
BVA	415,000.000					
28-FEB-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	98.29-	0.00	
BVA	15,000.000					
31-MAR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.88-	0.00	
BVA	10,000.000					
31-MAR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.63-	0.00	

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BVA	575,000.000					
31-MAR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	33.68-	0.00	
BVA	415,000.000					
31-MAR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	109.07-	0.00	
BVA	15,000.000					
30-APR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.85-	0.00	
BVA	10,000.000					
30-APR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.55-	0.00	
BVA	575,000.000					
30-APR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	32.68-	0.00	

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BVA	415,000.000					
30-APR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	105.82-	0.00	
BVA	15,000.000					
31-MAY-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	0.88-	0.00	
BVA	10,000.000					
31-MAY-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	2.64-	0.00	
BVA	575,000.000					
31-MAY-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	33.87-	0.00	
BVA	415,000.000					
31-MAY-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	109.62-	0.00	

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BVA	15,000.000					
30-JUN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.86-	0.00	
BVA	10,000.000					
30-JUN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.56-	0.00	
BVA	575,000.000					
30-JUN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	32.87-	0.00	
BVA	415,000.000					
30-JUN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	106.36-	0.00	
BVA	15,000.000					
31-JUL-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.89-	0.00	

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BVA	10,000.000					
31-JUL-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	2.65-	0.00	
BVA	575,000.000					
31-JUL-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	34.05-	0.00	
BVA	415,000.000					
31-JUL-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	110.17-	0.00	
BVA	15,000.000					
31-AUG-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.89-	0.00	
BVA	10,000.000					
31-AUG-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.66-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	575,000.000					
31-AUG-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	34.15-	0.00	
BVA	415,000.000					
31-AUG-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	110.46-	0.00	
BVA	15,000.000					
30-SEP-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.86-	0.00	
BVA	10,000.000					
30-SEP-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.58-	0.00	
BVA	575,000.000					
30-SEP-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	33.14-	0.00	

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BVA	415,000.000					
30-SEP-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	107.17-	0.00	
BVA	15,000.000					
31-OCT-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.90-	0.00	
BVA	10,000.000					
31-OCT-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.68-	0.00	
BVA	575,000.000					
31-OCT-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	34.34-	0.00	
BVA	415,000.000					
31-OCT-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	111.01-	0.00	

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BVA	15,000.000					
30-NOV-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.87-	0.00	
BVA	10,000.000					
30-NOV-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.60-	0.00	
BVA	575,000.000					
30-NOV-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	33.32-	0.00	
BVA	415,000.000					
30-NOV-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	107.71-	0.00	
BVA	15,000.000					
31-DEC-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.90-	0.00	

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BVA	10,000.000					
31-DEC-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.69-	0.00	
BVA	575,000.000					
31-DEC-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	34.53-	0.00	
BVA	415,000.000					
31-DEC-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	111.58-	0.00	
BVA	30,000.000					
31-JAN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.63	0.00	
BVA	20,000.000					
31-JAN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.41	0.00	

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BVA	1,125,000.000					
31-JAN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	23.48	0.00	
BVA	755,000.000					
31-JAN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	53.22	0.00	
BVA	30,000.000					
28-FEB-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.57	0.00	
BVA	20,000.000					
28-FEB-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.28	0.00	
BVA	1,125,000.000					
28-FEB-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	21.26	0.00	

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BVA	755,000.000					
28-FEB-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	48.17	0.00	
BVA	30,000.000					
31-MAR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.63	0.00	
BVA	20,000.000					
31-MAR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.42	0.00	
BVA	1,125,000.000					
31-MAR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	23.58	0.00	
BVA	755,000.000					
31-MAR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	53.44	0.00	

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BVA	30,000.000					
30-APR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.61	0.00	
BVA	20,000.000					
30-APR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.37	0.00	
BVA	1,125,000.000					
30-APR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	22.87	0.00	
BVA	755,000.000					
30-APR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	51.84	0.00	
BVA	30,000.000					
31-MAY-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.63	0.00	

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BVA	20,000.000					
31-MAY-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	1.42	0.00	
BVA	1,125,000.000					
31-MAY-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	23.68	0.00	
BVA	755,000.000					
31-MAY-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	53.68	0.00	
BVA	30,000.000					
30-JUN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.61	0.00	
BVA	20,000.000					
30-JUN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.38	0.00	

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BVA	1,125,000.000					
30-JUN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	22.97	0.00	
BVA	755,000.000					
30-JUN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	52.07	0.00	
BVA	30,000.000					
31-JUL-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.63	0.00	
BVA	20,000.000					
31-JUL-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	1.43	0.00	
BVA	1,125,000.000					
31-JUL-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	23.79	0.00	

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BVA	755,000.000					
31-JUL-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	53.92	0.00	
BVA	30,000.000					
31-AUG-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.64	0.00	
BVA	20,000.000					
31-AUG-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.43	0.00	
BVA	1,125,000.000					
31-AUG-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	23.84	0.00	
BVA	755,000.000					
31-AUG-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	54.04	0.00	

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BVA	30,000.000					
30-SEP-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.62	0.00	
BVA	20,000.000					
30-SEP-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.39	0.00	
BVA	1,125,000.000					
30-SEP-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	23.12	0.00	
BVA	755,000.000					
30-SEP-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	52.42	0.00	
BVA	30,000.000					
31-OCT-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.64	0.00	

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BVA	20,000.000					
31-OCT-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.44	0.00	
BVA	1,125,000.000					
31-OCT-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	23.94	0.00	
BVA	755,000.000					
31-OCT-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	54.28	0.00	
BVA	30,000.000					
30-NOV-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.62	0.00	
BVA	20,000.000					
30-NOV-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.39	0.00	

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BVA	1,125,000.000					
30-NOV-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	23.22	0.00	
BVA	755,000.000					
30-NOV-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	52.65	0.00	
BVA	30,000.000					
31-DEC-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.64	0.00	
BVA	20,000.000					
31-DEC-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.44	0.00	
BVA	1,125,000.000					
31-DEC-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	24.04	0.00	

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BVA	755,000.000					
31-DEC-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	54.52	0.00	
BVA	1,565,000.000					
31-JAN-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	538.03	0.00	
BVA	1,565,000.000					
28-FEB-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	487.29	0.00	
BVA	1,565,000.000					
31-MAR-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	540.83	0.00	
BVA	1,565,000.000					
30-APR-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	524.82	0.00	

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BVA	1,565,000.000					
31-MAY-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	543.75	0.00	
BVA	1,565,000.000					
30-JUN-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	527.66	0.00	
BVA	1,565,000.000					
31-JUL-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	546.69	0.00	
BVA	1,565,000.000					
31-AUG-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	548.19	0.00	
BVA	1,565,000.000					
30-SEP-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	531.96	0.00	

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BVA	1,565,000.000					
31-OCT-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	551.15	0.00	
BVA	1,565,000.000					
30-NOV-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	534.83	0.00	
BVA	1,565,000.000					
31-DEC-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	554.12	0.00	
BVA	30,000.000					
31-JAN-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	16.18-	0.00	
BVA	1,235,000.000					
31-JAN-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	666.03-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30,000.000					
28-FEB-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	14.65-	0.00	
BVA	1,235,000.000					
28-FEB-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	603.15-	0.00	
BVA	30,000.000					
31-MAR-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	16.26-	0.00	
BVA	1,235,000.000					
31-MAR-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	669.35-	0.00	
BVA	30,000.000					
30-APR-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	15.78-	0.00	

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BVA	1,235,000.000					
30-APR-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	649.46-	0.00	
BVA	30,000.000					
31-MAY-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	16.34-	0.00	
BVA	1,235,000.000					
31-MAY-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	672.81-	0.00	
BVA	30,000.000					
30-JUN-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	15.86-	0.00	
BVA	1,235,000.000					
30-JUN-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	652.81-	0.00	

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BVA	30,000.000					
31-JUL-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	16.43-	0.00	
BVA	1,235,000.000					
31-JUL-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	676.28-	0.00	
BVA	30,000.000					
31-AUG-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	16.47-	0.00	
BVA	1,235,000.000					
31-AUG-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	678.05-	0.00	
BVA	30,000.000					
30-SEP-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	15.98-	0.00	

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BVA	1,235,000.000					
30-SEP-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	657.89-	0.00	
BVA	30,000.000					
31-OCT-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	16.56-	0.00	
BVA	1,235,000.000					
31-OCT-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	681.54-	0.00	
BVA	30,000.000					
30-NOV-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	16.06-	0.00	
BVA	1,235,000.000					
30-NOV-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	661.28-	0.00	

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BVA	30,000.000					
31-DEC-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	16.64-	0.00	
BVA	1,235,000.000					
31-DEC-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	685.06-	0.00	
BVA	15,000.000					
31-JAN-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.16	0.00	
BVA	603,000.000					
31-JAN-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	6.62	0.00	
BVA	15,000.000					
28-FEB-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.15	0.00	

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BVA	603,000.000					
28-FEB-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	6.01	0.00	
BVA	15,000.000					
31-MAR-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	603,000.000					
31-MAR-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	6.68	0.00	
BVA	15,000.000					
30-APR-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.16	0.00	
BVA	603,000.000					
30-APR-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	6.49	0.00	

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	15,000.000					
31-MAY-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	603,000.000					
31-MAY-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	6.73	0.00	
BVA	15,000.000					
30-JUN-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.16	0.00	
BVA	603,000.000					
30-JUN-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	6.55	0.00	
BVA	15,000.000					
31-JUL-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	

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BVA	603,000.000					
31-JUL-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	6.79	0.00	
BVA	15,000.000					
31-AUG-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	603,000.000					
31-AUG-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	6.82	0.00	
BVA	15,000.000					
30-SEP-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.16	0.00	
BVA	603,000.000					
30-SEP-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	6.63	0.00	

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BVA	15,000.000					
31-OCT-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	603,000.000					
31-OCT-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	6.88	0.00	
BVA	15,000.000					
30-NOV-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	603,000.000					
30-NOV-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	6.69	0.00	
BVA	15,000.000					
31-DEC-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	

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BVA	603,000.000					
31-DEC-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	6.94	0.00	
BVA	805,000.000					
31-JAN-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	108.98-	0.00	
BVA	805,000.000					
28-FEB-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	98.59-	0.00	
BVA	805,000.000					
31-MAR-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	109.31-	0.00	
BVA	805,000.000					
30-APR-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	105.95-	0.00	

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BVA	805,000.000					
31-MAY-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	109.65-	0.00	
BVA	805,000.000					
30-JUN-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	106.28-	0.00	
BVA	805,000.000					
31-JUL-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	110.00-	0.00	
BVA	805,000.000					
31-AUG-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	110.17-	0.00	
BVA	805,000.000					
30-SEP-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	106.79-	0.00	

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BVA	805,000.000					
31-OCT-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	110.51-	0.00	
BVA	805,000.000					
30-NOV-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	107.12-	0.00	
BVA	805,000.000					
31-DEC-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	110.86-	0.00	
BVA	660,000.000					
31-JAN-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.26	0.00	
BVA	660,000.000					
28-FEB-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.24	0.00	

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BVA	660,000.000					
31-MAR-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.26	0.00	
BVA	660,000.000					
30-APR-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	0.25	0.00	
BVA	660,000.000					
31-MAY-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	0.26	0.00	
BVA	660,000.000					
30-JUN-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.26	0.00	
BVA	660,000.000					
31-JUL-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.27	0.00	

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BVA	660,000.000					
31-AUG-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.27	0.00	
BVA	660,000.000					
30-SEP-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.26	0.00	
BVA	660,000.000					
31-OCT-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.27	0.00	
BVA	660,000.000					
30-NOV-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.26	0.00	
BVA	660,000.000					
31-DEC-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.27	0.00	

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BVA	330,000.000					
31-JAN-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	15.96-	0.00	
BVA	255,000.000					
31-JAN-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	153.37-	0.00	
BVA	330,000.000					
28-FEB-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	14.48-	0.00	
BVA	255,000.000					
28-FEB-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	138.95-	0.00	
BVA	330,000.000					
31-MAR-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	16.09-	0.00	

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BVA	255,000.000					
31-MAR-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	154.25-	0.00	
BVA	330,000.000					
30-APR-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	15.64-	0.00	
BVA	255,000.000					
30-APR-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	149.73-	0.00	
BVA	330,000.000					
31-MAY-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	16.23-	0.00	
BVA	255,000.000					
31-MAY-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	155.17-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	330,000.000					
30-JUN-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	15.77-	0.00	
BVA	255,000.000					
30-JUN-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	150.62-	0.00	
BVA	330,000.000					
31-JUL-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	16.37-	0.00	
BVA	255,000.000					
31-JUL-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	156.09-	0.00	
BVA	330,000.000					
31-AUG-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	16.44-	0.00	

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BVA	255,000.000					
31-AUG-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	156.57-	0.00	
BVA	330,000.000					
30-SEP-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	15.97-	0.00	
BVA	255,000.000					
30-SEP-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	151.97-	0.00	
BVA	330,000.000					
31-OCT-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	16.57-	0.00	
BVA	255,000.000					
31-OCT-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	157.50-	0.00	

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BVA	330,000.000					
30-NOV-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	16.11-	0.00	
BVA	255,000.000					
30-NOV-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	152.88-	0.00	
BVA	330,000.000					
31-DEC-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	16.71-	0.00	
BVA	255,000.000					
31-DEC-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	158.43-	0.00	
BVA	739,000.000					
28-FEB-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.01	0.00	

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BVA	739,000.000					
31-MAR-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	739,000.000					
30-APR-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	739,000.000					
31-MAY-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	739,000.000					
30-JUN-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	739,000.000					
31-JUL-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	739,000.000					
31-AUG-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	739,000.000					
30-SEP-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	739,000.000					
31-OCT-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	739,000.000					
30-NOV-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	739,000.000					
31-DEC-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					

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BVA	52,000.000					
31-JAN-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	0.08	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI					
BVA	1,950,000.000					
31-JAN-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	3.05	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	52,000.000					
28-FEB-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	0.07	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	1,950,000.000					
28-FEB-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	2.77	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	52,000.000					
31-MAR-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	0.08	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					

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BVA	1,950,000.000					
31-MAR-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	3.08	0.00	
	ACCRETION INCOME					
	MARCH 2023					
	PLANT-MO-FI					
BVA	52,000.000					
30-APR-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	0.08	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-FERC-FI					
BVA	1,950,000.000					
30-APR-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	2.99	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-MO-FI					
BVA	52,000.000					
31-MAY-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	0.08	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-FERC-FI					
BVA	1,950,000.000					
31-MAY-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	3.11	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-MO-FI					

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BVA	52,000.000					
30-JUN-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	0.08	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	1,950,000.000					
30-JUN-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	3.02	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	52,000.000					
31-JUL-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	0.08	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	1,950,000.000					
31-JUL-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	3.13	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	52,000.000					
31-AUG-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	0.08	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					

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BVA	1,950,000.000					
31-AUG-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	3.15	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	52,000.000					
30-SEP-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	0.08	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-FERC-FI					
BVA	1,950,000.000					
30-SEP-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	3.06	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-MO-FI					
BVA	52,000.000					
31-OCT-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	0.08	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-FERC-FI					
BVA	1,950,000.000					
31-OCT-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	3.18	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					

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BVA	52,000.000					
30-NOV-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.08	0.00	
BVA	1,950,000.000					
30-NOV-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	3.09	0.00	
BVA	52,000.000					
31-DEC-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.09	0.00	
BVA	1,950,000.000					
31-DEC-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	3.20	0.00	
BVA	2,150,000.000					
31-JUL-23	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1,532.03	0.00	

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BVA	2,150,000.000					
31-AUG-23	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1,906.85	0.00	
BVA	2,150,000.000					
30-SEP-23	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,853.93	0.00	
BVA	2,150,000.000					
31-OCT-23	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1,924.35	0.00	
BVA	2,150,000.000					
30-NOV-23	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1,870.95	0.00	
BVA	2,150,000.000					
31-DEC-23	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,942.02	0.00	

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BVA	15,000.000					
31-JAN-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.93	0.00	
BVA	15,000.000					
28-FEB-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.66	0.00	
BVA	15,000.000					
31-MAR-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.95	0.00	
BVA	15,000.000					
30-APR-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.87	0.00	
BVA	15,000.000					
31-MAY-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	2.97	0.00	

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BVA	15,000.000					
30-JUN-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.88	0.00	
BVA	15,000.000					
31-JUL-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	2.99	0.00	
BVA	15,000.000					
31-AUG-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	3.00	0.00	
BVA	15,000.000					
30-SEP-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.91	0.00	
BVA	15,000.000					
31-OCT-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	3.02	0.00	

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BVA	15,000.000					
30-NOV-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.93	0.00	
BVA	15,000.000					
31-DEC-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.04	0.00	
BVA	370,000.000					
31-JAN-23	UNION PACIFIC CORP 3.150% 03/01/2024 DD 02/19/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	5.20	0.00	
BVA	370,000.000					
28-FEB-23	UNION PACIFIC CORP 3.150% 03/01/2024 DD 02/19/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4.71	0.00	
BVA	370,000.000					
31-MAR-23	UNION PACIFIC CORP 3.150% 03/01/2024 DD 02/19/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	5.22	0.00	

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BVA	370,000.000					
30-APR-23	UNION PACIFIC CORP 3.150% 03/01/2024 DD 02/19/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	5.07	0.00	
BVA	370,000.000					
31-MAY-23	UNION PACIFIC CORP 3.150% 03/01/2024 DD 02/19/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	5.25	0.00	
BVA	370,000.000					
12-JUN-23	UNION PACIFIC CORP 3.150% 03/01/2024 DD 02/19/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.21	0.00	
BVA	410,000.000					
31-JAN-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.87	0.00	
BVA	410,000.000					
28-FEB-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.79	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	410,000.000					
31-MAR-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.87	0.00	
BVA	410,000.000					
30-APR-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	0.85	0.00	
BVA	410,000.000					
31-MAY-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	0.88	0.00	
BVA	410,000.000					
30-JUN-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.85	0.00	
BVA	410,000.000					
31-JUL-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.88	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	410,000.000					
31-AUG-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.89	0.00	
BVA	410,000.000					
30-SEP-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.86	0.00	
BVA	410,000.000					
31-OCT-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.89	0.00	
BVA	410,000.000					
30-NOV-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.87	0.00	
BVA	410,000.000					
31-DEC-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.90	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	15,000.000					
31-JAN-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	
BVA	620,000.000					
31-JAN-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	10.42	0.00	
BVA	15,000.000					
28-FEB-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.23	0.00	
BVA	620,000.000					
28-FEB-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	9.43	0.00	
BVA	15,000.000					
31-MAR-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	620,000.000					
31-MAR-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	10.46	0.00	
BVA	15,000.000					
30-APR-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	
BVA	620,000.000					
30-APR-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	10.14	0.00	
BVA	15,000.000					
31-MAY-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	
BVA	620,000.000					
31-MAY-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	10.50	0.00	

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BVA	15,000.000					
30-JUN-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	
BVA	620,000.000					
30-JUN-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	10.18	0.00	
BVA	15,000.000					
31-JUL-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.26	0.00	
BVA	620,000.000					
31-JUL-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	10.54	0.00	
BVA	15,000.000					
31-AUG-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.26	0.00	

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BVA	620,000.000					
31-AUG-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	10.56	0.00	
BVA	15,000.000					
30-SEP-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	
BVA	620,000.000					
30-SEP-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	10.24	0.00	
BVA	15,000.000					
31-OCT-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.26	0.00	
BVA	620,000.000					
31-OCT-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	10.61	0.00	

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BVA	15,000.000					
30-NOV-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.25	0.00	
BVA	620,000.000					
30-NOV-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	10.28	0.00	
BVA	15,000.000					
31-DEC-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.26	0.00	
BVA	620,000.000					
31-DEC-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	10.65	0.00	
BVA	355,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	17.58-	0.00	

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BVA	1,270,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	132.90-	0.00	
BVA	14,290,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	3,073.93-	0.00	
BVA	510,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	92.08-	0.00	
BVA	6,850,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	804.04-	0.00	
BVA	750,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	170.98	0.00	

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BVA	200,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	51.91	0.00	
BVA	400,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	95.08	0.00	
BVA	625,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	195.02	0.00	
BVA	35,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.73-	0.00	
BVA	20,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.15-	0.00	

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BVA	15,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.23-	0.00	
BVA	320,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	68.84-	0.00	
BVA	20,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	4.09-	0.00	
BVA	185,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	21.72-	0.00	
BVA	30,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	6.84	0.00	

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BVA	5,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.09	0.00	
BVA	25,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	11.99	0.00	
BVA	750,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	359.57	0.00	
BVA	1,000,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	433.86	0.00	
BVA	25,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	10.85	0.00	

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BVA	355,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	15.91-	0.00	
BVA	1,270,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	120.25-	0.00	
BVA	14,290,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2,781.02-	0.00	
BVA	510,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	83.31-	0.00	
BVA	6,850,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	727.54-	0.00	

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BVA	750,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	154.82	0.00	
BVA	200,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	47.01	0.00	
BVA	400,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	86.10	0.00	
BVA	625,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	176.64	0.00	
BVA	750,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	325.94	0.00	

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BVA	1,000,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	393.17	0.00	
BVA	689,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	244.53	0.00	
BVA	35,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.57-	0.00	
BVA	20,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.94-	0.00	
BVA	15,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.02-	0.00	

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BVA	320,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	62.28-	0.00	
BVA	20,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	3.70-	0.00	
BVA	185,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	19.65-	0.00	
BVA	30,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	6.19	0.00	
BVA	5,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.90	0.00	

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BVA	25,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	10.86	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	25,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	9.83	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	15,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	5.32	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	35,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	1.74-	0.00	
	AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI					
BVA	20,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	2.15-	0.00	
	AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	15,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.23-	0.00	
BVA	320,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	69.05-	0.00	
BVA	20,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	4.11-	0.00	
BVA	185,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	21.79-	0.00	
BVA	30,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	6.87	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	5,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	2.11	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	25,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	12.07	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	25,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	10.92	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	15,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	5.91	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	355,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	17.64-	0.00	
	AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,270,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	133.36-	0.00	
	AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI					
BVA	14,290,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	3,083.57-	0.00	
	AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI					
BVA	510,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	92.38-	0.00	
	AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI					
BVA	6,850,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	806.81-	0.00	
	AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI					
BVA	750,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	171.81	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					

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BVA	200,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	52.17	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	400,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	95.54	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	625,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	196.06	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	750,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	362.03	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	1,000,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	436.60	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					

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BVA	689,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	271.49	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	250,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	110.84	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	35,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	1.69-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI					
BVA	20,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	2.09-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI					
BVA	15,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	2.17-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI					

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BVA	320,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	66.93-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI					
BVA	20,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	3.98-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI					
BVA	185,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	21.12-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI					
BVA	30,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	6.67	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	5,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	2.05	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					

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BVA	25,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	11.72	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	25,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	10.60	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	15,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	5.74	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	355,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	17.10-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI					
BVA	1,270,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	129.29-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI					

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BVA	14,290,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	2,989.01-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI					
BVA	510,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	89.55-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI					
BVA	6,850,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	782.19-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI					
BVA	750,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	166.69	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	200,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	50.62	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					

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BVA	400,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	92.70	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	625,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	190.27	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	750,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	351.61	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	1,000,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	423.92	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	689,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	263.55	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					

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BVA	250,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	107.62	0.00	
BVA	320,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	53.63-	0.00	
BVA	35,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	1.35-	0.00	
BVA	20,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	1.67-	0.00	
BVA	15,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	1.74-	0.00	

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BVA	20,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	3.19-	0.00	
	AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI					
BVA	185,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	16.93-	0.00	
	AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI					
BVA	30,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	5.35	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	5,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	1.64	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	25,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	9.41	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					

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BVA	14,290,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	2,395.01-	0.00	
	AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI					
BVA	355,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	13.71-	0.00	
	AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI					
BVA	1,270,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	103.62-	0.00	
	AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI					
BVA	510,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	71.76-	0.00	
	AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI					
BVA	6,850,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	626.84-	0.00	
	AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI					

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BVA	750,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	133.68	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	200,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	40.60	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	400,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	74.35	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	625,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	152.63	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	25,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	8.51	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					

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BVA	15,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	4.60	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	750,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	282.26	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,000,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	340.22	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	689,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	211.47	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	250,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	86.38	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					

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BVA	35,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	0.39-	0.00	
BVA	20,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	0.49-	0.00	
BVA	15,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	0.51-	0.00	
BVA	290,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	14.19-	0.00	
BVA	20,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	0.93-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	185,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	4.94-	0.00	
BVA	30,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	1.56	0.00	
BVA	5,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.48	0.00	
BVA	25,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	2.75	0.00	
BVA	25,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	2.49	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	15,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	1.35	0.00	
BVA	355,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	4.00-	0.00	
BVA	1,270,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	30.26-	0.00	
BVA	12,790,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	626.02-	0.00	
BVA	510,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	20.96-	0.00	

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BVA	6,850,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	183.08-	0.00	
BVA	750,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	39.07	0.00	
BVA	200,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	11.87	0.00	
BVA	400,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	21.73	0.00	
BVA	625,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	44.61	0.00	

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BVA	750,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	82.56	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,000,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	99.49	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	689,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	61.83	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	250,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	25.26	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	290,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	44.63-	0.00	
	AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI					

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BVA	35,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.24-	0.00	
BVA	20,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.54-	0.00	
BVA	15,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.59-	0.00	
BVA	20,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.93-	0.00	
BVA	185,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	15.55-	0.00	

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BVA	30,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	4.91	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	5,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	1.51	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	25,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	8.66	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	12,790,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	1,968.21-	0.00	
	AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI					
BVA	355,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	12.59-	0.00	
	AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI					

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BVA	1,270,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	95.16-	0.00	
	AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI					
BVA	510,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	65.89-	0.00	
	AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI					
BVA	6,850,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	575.64-	0.00	
	AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI					
BVA	750,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	122.85	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	200,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	37.32	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					

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BVA	400,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	68.33	0.00	
BVA	625,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	140.31	0.00	
BVA	25,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	7.82	0.00	
BVA	15,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	4.23	0.00	
BVA	750,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	259.67	0.00	

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BVA	1,000,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	312.91	0.00	
BVA	689,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	194.46	0.00	
BVA	250,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	79.44	0.00	
BVA	35,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.45-	0.00	
BVA	20,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.56-	0.00	

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BVA	15,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.58-	0.00	
BVA	240,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	13.45-	0.00	
BVA	20,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.07-	0.00	
BVA	185,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	5.66-	0.00	
BVA	30,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.79	0.00	

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BVA	5,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.55	0.00	
BVA	25,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	3.16	0.00	
BVA	25,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.85	0.00	
BVA	15,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.54	0.00	
BVA	355,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	4.58-	0.00	

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BVA	1,270,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	34.65-	0.00	
BVA	11,090,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	621.31-	0.00	
BVA	510,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	23.99-	0.00	
BVA	6,850,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	209.59-	0.00	
BVA	750,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	44.75	0.00	

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BVA	200,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	13.60	0.00	
BVA	400,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	24.89	0.00	
BVA	625,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	51.12	0.00	
BVA	750,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	94.67	0.00	
BVA	1,000,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	114.05	0.00	

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BVA	689,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	70.87	0.00	
BVA	250,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	28.96	0.00	
BVA	355,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	14.33-	0.00	
BVA	1,270,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	108.32-	0.00	
BVA	11,090,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	1,942.41-	0.00	

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BVA	510,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	75.00-	0.00	
BVA	6,850,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	655.28-	0.00	
BVA	750,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	139.95	0.00	
BVA	200,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	42.52	0.00	
BVA	400,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	77.84	0.00	

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BVA	625,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	159.87	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	750,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	296.10	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	1,000,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	356.72	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	689,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	221.64	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	250,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	90.57	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	35,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	1.75-	0.00	
BVA	20,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	2.17-	0.00	
BVA	15,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	2.25-	0.00	
BVA	240,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	52.12-	0.00	
BVA	20,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	4.13-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	185,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	21.94-	0.00	
BVA	30,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	6.94	0.00	
BVA	5,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	2.13	0.00	
BVA	25,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	12.24	0.00	
BVA	25,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	11.06	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	15,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	5.98	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	355,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	3.45-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI					
BVA	1,270,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	26.04-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI					
BVA	11,090,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	466.80-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI					
BVA	510,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	18.02-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI					

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BVA	6,850,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	157.50-	0.00	
BVA	750,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	33.66	0.00	
BVA	200,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	10.23	0.00	
BVA	400,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	18.72	0.00	
BVA	625,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	38.46	0.00	

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BVA	750,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	71.27	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	1,000,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	85.84	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	689,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	53.33	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	250,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	21.80	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	1,000,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	88.58	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	35,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.76-	0.00	
BVA	20,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.17-	0.00	
BVA	15,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.25-	0.00	
BVA	240,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	52.21-	0.00	
BVA	20,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	4.14-	0.00	

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BVA	185,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	21.98-	0.00	
BVA	30,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	6.96	0.00	
BVA	5,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.14	0.00	
BVA	25,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	12.28	0.00	
BVA	25,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	11.10	0.00	

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BVA	15,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	6.00	0.00	
BVA	20,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	9.35	0.00	
BVA	355,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	17.81-	0.00	
BVA	1,270,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	134.56-	0.00	
BVA	11,090,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	2,412.56-	0.00	

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BVA	510,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	93.16-	0.00	
BVA	6,850,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	814.02-	0.00	
BVA	750,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	173.98	0.00	
BVA	200,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	52.86	0.00	
BVA	400,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	96.77	0.00	

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BVA	625,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	198.80	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	750,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	368.49	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	1,000,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	443.80	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	689,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	275.69	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	250,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	112.68	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					

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BVA	1,000,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	457.97	0.00	
BVA	35,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.70-	0.00	
BVA	20,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.11-	0.00	
BVA	15,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.19-	0.00	
BVA	240,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	50.61-	0.00	

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BVA	20,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.01-	0.00	
BVA	185,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	21.31-	0.00	
BVA	30,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	6.75	0.00	
BVA	5,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.08	0.00	
BVA	25,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	11.93	0.00	

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BVA	25,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	10.77	0.00	
BVA	15,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	5.83	0.00	
BVA	20,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	9.08	0.00	
BVA	355,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	17.27-	0.00	
BVA	1,270,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	130.46-	0.00	

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BVA	11,090,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2,338.57-	0.00	
BVA	510,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	90.31-	0.00	
BVA	6,850,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	789.18-	0.00	
BVA	750,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	168.79	0.00	
BVA	200,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	51.29	0.00	

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BVA	400,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	93.89	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	625,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	192.93	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	750,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	357.88	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	1,000,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	430.91	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	689,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	267.63	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	250,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	109.41	0.00	
BVA	1,000,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	444.70	0.00	
BVA	240,000.000					
20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	37.17-	0.00	
BVA	35,000.000					
20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.25-	0.00	
BVA	20,000.000					
20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.55-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	15,000.000					
20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.61-	0.00	
BVA	20,000.000					
20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.95-	0.00	
BVA	185,000.000					
20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	15.66-	0.00	
BVA	30,000.000					
20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	4.96	0.00	
BVA	5,000.000					
20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.53	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	25,000.000					
20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	8.78	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	25,000.000					
20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	7.93	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	15,000.000					
20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	4.29	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	20,000.000					
20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	6.68	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	35,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	0.51-	0.00	
	AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI					

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BVA	20,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.63-	0.00	
BVA	15,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.66-	0.00	
BVA	230,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	14.59-	0.00	
BVA	20,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.21-	0.00	
BVA	185,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	6.41-	0.00	

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BVA	30,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	2.03	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	5,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	0.63	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	25,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	3.60	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	25,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	3.25	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	15,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	1.76	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					

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BVA	20,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.74	0.00	
BVA	355,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	17.88-	0.00	
BVA	1,270,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	135.05-	0.00	
BVA	11,090,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2,420.37-	0.00	
BVA	510,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	93.47-	0.00	

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BVA	6,850,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	816.91-	0.00	
BVA	750,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	174.85	0.00	
BVA	200,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	53.13	0.00	
BVA	400,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	97.26	0.00	
BVA	625,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	199.90	0.00	

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BVA	750,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	371.09	0.00	
BVA	1,000,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	446.70	0.00	
BVA	689,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	277.38	0.00	
BVA	250,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	113.43	0.00	
BVA	1,000,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	461.03	0.00	

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BVA	35,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.71-	0.00	
BVA	20,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.12-	0.00	
BVA	15,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.19-	0.00	
BVA	230,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	48.66-	0.00	
BVA	20,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.03-	0.00	

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BVA	185,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	21.39-	0.00	
BVA	30,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	6.79	0.00	
BVA	5,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.09	0.00	
BVA	25,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	12.01	0.00	
BVA	25,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	10.84	0.00	

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BVA	15,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	5.86	0.00	
BVA	20,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	9.14	0.00	
BVA	355,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	17.33-	0.00	
BVA	1,270,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	130.93-	0.00	
BVA	11,090,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2,346.15-	0.00	

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BVA	510,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	90.61-	0.00	
BVA	6,850,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	791.98-	0.00	
BVA	750,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	169.64	0.00	
BVA	200,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	51.55	0.00	
BVA	400,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	94.36	0.00	

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BVA	625,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	193.99	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	750,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	360.41	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	1,000,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	433.73	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	689,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	269.27	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	250,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	110.14	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					

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BVA	1,000,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	447.67	0.00	
BVA	35,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.77-	0.00	
BVA	20,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.19-	0.00	
BVA	15,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.27-	0.00	
BVA	230,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	50.36-	0.00	

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BVA	20,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.17-	0.00	
BVA	185,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	22.14-	0.00	
BVA	30,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	7.03	0.00	
BVA	5,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.17	0.00	
BVA	25,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	12.46	0.00	

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BVA	25,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	11.24	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI					
BVA	15,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	6.08	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI					
BVA	20,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	9.48	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI					
BVA	355,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	17.94-	0.00	
	AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI					
BVA	1,270,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	135.53-	0.00	
	AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	11,090,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2,428.22-	0.00	
BVA	510,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	93.78-	0.00	
BVA	6,850,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	819.81-	0.00	
BVA	750,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	175.73	0.00	
BVA	200,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	53.41	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	400,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	97.75	0.00	
BVA	625,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	201.00	0.00	
BVA	750,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	373.71	0.00	
BVA	1,000,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	449.62	0.00	
BVA	689,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	279.09	0.00	

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BVA	250,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	114.18	0.00	
BVA	1,000,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	464.11	0.00	
BVA	13,290,000.000					
31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2,249.55	0.00	
BVA	5,870,000.000					
31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1,472.40	0.00	
BVA	750,000.000					
31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	220.45	0.00	

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BVA	4,600,000.000					
31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	3,142.57	0.00	
BVA	1,900,000.000					
31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1,372.03	0.00	
BVA	300,000.000					
31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	209.78	0.00	
BVA	350,000.000					
31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	355.94	0.00	
BVA	500,000.000					
31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	468.91	0.00	

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BVA	365,000.000					
31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	61.78	0.00	
BVA	185,000.000					
31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	46.40	0.00	
BVA	40,000.000					
31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	28.88	0.00	
BVA	95,000.000					
31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	76.88	0.00	
BVA	365,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	55.90	0.00	

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BVA	185,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	41.99	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	40,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	26.16	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	95,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	69.66	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	10,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	7.85	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	13,290,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	2,035.37	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					

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BVA	5,870,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1,332.39	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	750,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	199.50	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	4,600,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	2,846.18	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	1,900,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1,242.75	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	300,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	190.00	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					

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BVA	350,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	322.72	0.00	
BVA	500,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	425.00	0.00	
BVA	607,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	476.39	0.00	
BVA	365,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	61.99	0.00	
BVA	185,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	46.57	0.00	

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BVA	40,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	29.04	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	95,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	77.33	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	10,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	8.71	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	13,290,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	2,256.97	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	5,870,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1,477.63	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					

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BVA	750,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	221.26	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	4,600,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	3,158.87	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	1,900,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1,379.40	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	300,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	210.88	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	350,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	358.53	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					

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BVA	500,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	472.02	0.00	
BVA	607,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	528.98	0.00	
BVA	365,000.000					
03-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	6.01	0.00	
BVA	185,000.000					
03-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	4.52	0.00	
BVA	40,000.000					
03-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.82	0.00	

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BVA	95,000.000					
03-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	7.51	0.00	
BVA	10,000.000					
03-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.85	0.00	
BVA	365,000.000					
12-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	18.03	0.00	
BVA	185,000.000					
12-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	13.55	0.00	
BVA	40,000.000					
12-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	8.46	0.00	

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BVA	95,000.000					
12-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	22.53	0.00	
BVA	10,000.000					
12-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.54	0.00	
BVA	10,000.000					
12-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.54	0.00	
BVA	13,290,000.000					
13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	948.11	0.00	
BVA	5,870,000.000					
13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	620.80	0.00	

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BVA	750,000.000					
13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	92.97	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	4,600,000.000					
13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1,328.29	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	1,900,000.000					
13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	580.09	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	300,000.000					
13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	88.68	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	350,000.000					
13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	150.92	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					

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BVA	500,000.000					
13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	198.63	0.00	
BVA	607,000.000					
13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	222.55	0.00	
BVA	13,290,000.000					
14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	218.95	0.00	
BVA	5,870,000.000					
14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	143.37	0.00	
BVA	750,000.000					
14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	21.47	0.00	

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BVA	4,600,000.000					
14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	306.88	0.00	
BVA	1,900,000.000					
14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	134.03	0.00	
BVA	300,000.000					
14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	20.49	0.00	
BVA	350,000.000					
14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	34.88	0.00	
BVA	500,000.000					
14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	45.91	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	607,000.000					
14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	51.43	0.00	
BVA	610,000.000					
14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	51.01	0.00	
BVA	365,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	36.08	0.00	
BVA	185,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	27.11	0.00	
BVA	40,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	16.93	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	95,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	45.09	0.00	
BVA	10,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	5.08	0.00	
BVA	10,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	5.08	0.00	
BVA	10,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	5.03	0.00	
BVA	13,290,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1,021.96	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	5,870,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	669.20	0.00	
BVA	750,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	100.22	0.00	
BVA	4,600,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1,432.48	0.00	
BVA	1,900,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	625.62	0.00	
BVA	300,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	95.64	0.00	

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BVA	350,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	162.85	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	500,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	214.30	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	607,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	240.07	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	610,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	238.11	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	310,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	123.74	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					

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BVA	365,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	62.20	0.00	
BVA	185,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	46.74	0.00	
BVA	40,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	29.20	0.00	
BVA	95,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	77.80	0.00	
BVA	10,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	8.77	0.00	

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BVA	10,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	8.77	0.00	
BVA	10,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	8.67	0.00	
BVA	13,290,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2,264.68	0.00	
BVA	5,870,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1,483.05	0.00	
BVA	750,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	222.10	0.00	

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BVA	4,600,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	3,175.81	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,900,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1,387.07	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	300,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	212.03	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	350,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	361.22	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	500,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	475.26	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					

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BVA	607,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	532.35	0.00	
BVA	610,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	528.00	0.00	
BVA	310,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	274.40	0.00	
BVA	365,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	44.22	0.00	
BVA	185,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	33.23	0.00	

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BVA	40,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	20.78	0.00	
BVA	95,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	55.38	0.00	
BVA	10,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	6.24	0.00	
BVA	10,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	6.24	0.00	
BVA	10,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	6.18	0.00	

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BVA	13,290,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1,609.98	0.00	
BVA	5,870,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1,054.45	0.00	
BVA	750,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	157.93	0.00	
BVA	4,600,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2,259.93	0.00	
BVA	1,900,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	987.15	0.00	

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BVA	300,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	150.89	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	350,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	257.33	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	500,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	338.46	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	607,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	379.02	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	610,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	375.91	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					

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BVA	310,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	195.37	0.00	
BVA	340,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	15.00	0.00	
BVA	185,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	12.10	0.00	
BVA	40,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	7.57	0.00	
BVA	95,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	20.18	0.00	

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BVA	10,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	2.28	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	10,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	2.28	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	10,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	2.25	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	12,640,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	557.50	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	5,870,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	383.94	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					

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BVA	750,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	57.51	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	4,600,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	823.38	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	1,900,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	359.68	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	300,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	54.98	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	350,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	93.83	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					

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BVA	500,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	123.38	0.00	
BVA	607,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	138.14	0.00	
BVA	610,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	137.00	0.00	
BVA	310,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	71.21	0.00	
BVA	12,640,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2,161.27	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	5,870,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1,488.49	0.00	
BVA	750,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	222.95	0.00	
BVA	4,600,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	3,192.84	0.00	
BVA	1,900,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1,394.78	0.00	
BVA	300,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	213.18	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	350,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	363.94	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	500,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	478.53	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	607,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	535.75	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	610,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	531.33	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	310,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	276.16	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	340,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	58.14	0.00	
BVA	185,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	46.91	0.00	
BVA	40,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	29.36	0.00	
BVA	95,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	78.27	0.00	
BVA	10,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	8.83	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	8.82	0.00	
BVA	10,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	8.73	0.00	
BVA	340,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	58.24	0.00	
BVA	185,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	47.00	0.00	
BVA	40,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	29.45	0.00	

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BVA	95,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	78.51	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	10,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	8.85	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	10,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	8.85	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	10,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	8.76	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	12,640,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	2,165.02	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					

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BVA	5,870,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1,491.26	0.00	
BVA	750,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	223.38	0.00	
BVA	4,600,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	3,201.53	0.00	
BVA	1,900,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1,398.71	0.00	
BVA	300,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	213.77	0.00	

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BVA	350,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	365.32	0.00	
BVA	500,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	480.20	0.00	
BVA	607,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	537.48	0.00	
BVA	610,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	533.03	0.00	
BVA	310,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	277.06	0.00	

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BVA	1,000,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	988.80	0.00	
BVA	340,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	56.46	0.00	
BVA	185,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	45.57	0.00	
BVA	40,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	28.58	0.00	
BVA	95,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	76.21	0.00	

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BVA	10,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	8.60	0.00	
BVA	10,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	8.59	0.00	
BVA	10,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	8.50	0.00	
BVA	12,640,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2,098.81	0.00	
BVA	5,870,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,445.85	0.00	

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BVA	750,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	216.59	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	4,600,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	3,106.68	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	1,900,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1,357.41	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	300,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	207.44	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	350,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	354.89	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

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BVA	500,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	466.32	0.00	
BVA	607,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	521.83	0.00	
BVA	610,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	517.48	0.00	
BVA	310,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	269.00	0.00	
BVA	1,000,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	960.34	0.00	

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BVA	12,640,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1,261.40	0.00	
BVA	5,870,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	869.07	0.00	
BVA	750,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	130.20	0.00	
BVA	4,600,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1,868.92	0.00	
BVA	1,900,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	816.67	0.00	

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BVA	300,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	124.80	0.00	
BVA	350,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	213.72	0.00	
BVA	500,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	280.74	0.00	
BVA	607,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	314.08	0.00	
BVA	610,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	311.45	0.00	

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BVA	310,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	161.91	0.00	
BVA	1,000,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	578.20	0.00	
BVA	340,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	33.93	0.00	
BVA	185,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	27.39	0.00	
BVA	40,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	17.19	0.00	

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BVA	95,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	45.86	0.00	
BVA	10,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	5.17	0.00	
BVA	10,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	5.17	0.00	
BVA	10,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	5.12	0.00	
BVA	320,000.000					
20-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	7.10	0.00	

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BVA	185,000.000					
20-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	6.09	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	40,000.000					
20-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	3.83	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	95,000.000					
20-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	10.21	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	10,000.000					
20-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1.15	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	10,000.000					
20-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1.15	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,000.000					
20-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.14	0.00	
BVA	310,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	15.49	0.00	
BVA	185,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	13.71	0.00	
BVA	40,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	8.61	0.00	
BVA	95,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	22.98	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.59	0.00	
BVA	10,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.59	0.00	
BVA	10,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.56	0.00	
BVA	11,540,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	832.57	0.00	
BVA	5,870,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	628.34	0.00	

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BVA	750,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	94.14	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	4,600,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1,351.91	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	1,900,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	590.78	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	300,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	90.28	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	350,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	154.69	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

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BVA	500,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	203.17	0.00	
BVA	607,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	227.26	0.00	
BVA	610,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	225.35	0.00	
BVA	310,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	117.16	0.00	
BVA	1,000,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	418.46	0.00	

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BVA	11,540,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	961.35	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	5,870,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	725.58	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	750,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	108.71	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	4,600,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1,561.67	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	1,900,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	682.48	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					

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BVA	300,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	104.29	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	350,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	178.78	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	500,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	234.76	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	607,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	262.58	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	610,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	260.37	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					

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BVA	310,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	135.36	0.00	
BVA	1,000,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	483.57	0.00	
BVA	310,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	51.65	0.00	
BVA	185,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	45.73	0.00	
BVA	40,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	28.74	0.00	

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BVA	95,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	76.67	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI					
BVA	10,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	8.65	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI					
BVA	10,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	8.65	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI					
BVA	10,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	8.55	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI					
BVA	11,540,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	962.16	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					

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BVA	5,870,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	726.23	0.00	
BVA	750,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	108.81	0.00	
BVA	4,600,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1,563.73	0.00	
BVA	1,900,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	683.41	0.00	
BVA	300,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	104.43	0.00	

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BVA	350,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	179.11	0.00	
BVA	500,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	235.16	0.00	
BVA	607,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	262.99	0.00	
BVA	610,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	260.78	0.00	
BVA	310,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	135.58	0.00	

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BVA	1,000,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	484.41	0.00	
BVA	2,100,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1,152.27	0.00	
BVA	11,540,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	898.77	0.00	
BVA	5,870,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	678.43	0.00	
BVA	750,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	101.65	0.00	

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BVA	4,600,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,461.40	0.00	
BVA	1,900,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	638.72	0.00	
BVA	300,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	97.59	0.00	
BVA	350,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	167.47	0.00	
BVA	500,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	219.85	0.00	

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BVA	607,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	245.84	0.00	
BVA	610,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	243.77	0.00	
BVA	310,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	126.74	0.00	
BVA	1,000,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	452.90	0.00	
BVA	2,100,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,077.62	0.00	

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BVA	310,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	24.14	0.00	
BVA	185,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	21.38	0.00	
BVA	40,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	13.45	0.00	
BVA	95,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	35.88	0.00	
BVA	10,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.05	0.00	

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BVA	10,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.05	0.00	
BVA	10,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.00	0.00	
BVA	310,000.000					
15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	5.18	0.00	
BVA	185,000.000					
15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.59	0.00	
BVA	40,000.000					
15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.89	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	95,000.000					
15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	7.70	0.00	
BVA	10,000.000					
15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.87	0.00	
BVA	10,000.000					
15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.87	0.00	
BVA	10,000.000					
15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.86	0.00	
BVA	30,000.000					
15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.93	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	310,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	24.17	0.00	
BVA	185,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	21.40	0.00	
BVA	40,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	13.47	0.00	
BVA	95,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	35.94	0.00	
BVA	10,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.06	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.06	0.00	
BVA	10,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.01	0.00	
BVA	30,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	13.69	0.00	
BVA	10,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.55	0.00	
BVA	11,540,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,092.21	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	5,870,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	824.50	0.00	
BVA	750,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	123.54	0.00	
BVA	4,600,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,776.74	0.00	
BVA	1,900,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	776.57	0.00	
BVA	300,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	118.66	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	350,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	203.71	0.00	
BVA	500,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	267.38	0.00	
BVA	607,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	298.96	0.00	
BVA	610,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	296.43	0.00	
BVA	310,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	154.12	0.00	

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BVA	1,000,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	550.84	0.00	
BVA	2,100,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,311.01	0.00	
BVA	2,435,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,349.20	0.00	
BVA	15,000.000					
31-MAR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	7.16	0.00	
BVA	15,000.000					
03-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.23	0.00	

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BVA	5,000.000					
03-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	0.07	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	700,000.000					
13-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	106.73	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	700,000.000					
14-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	29.14	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	235,000.000					
14-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	9.49	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	700,000.000					
28-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	136.03	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					

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BVA	235,000.000					
28-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	44.28	0.00	
BVA	235,000.000					
28-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	45.77	0.00	
BVA	15,000.000					
30-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	6.26	0.00	
BVA	5,000.000					
30-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.87	0.00	
BVA	5,000.000					
30-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.82	0.00	

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BVA	15,000.000					
31-MAY-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	7.21	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	5,000.000					
31-MAY-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	2.15	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	5,000.000					
31-MAY-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	2.10	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	700,000.000					
31-MAY-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	301.64	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	235,000.000					
31-MAY-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	98.18	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					

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BVA	235,000.000					
31-MAY-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	101.50	0.00	
BVA	475,000.000					
31-MAY-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	202.18	0.00	
BVA	5,000.000					
05-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.34	0.00	
BVA	15,000.000					
05-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.10	0.00	
BVA	15,000.000					
05-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.17	0.00	

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BVA	5,000.000					
05-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.35	0.00	
BVA	15,000.000					
30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	5.84	0.00	
BVA	5,000.000					
30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.74	0.00	
BVA	5,000.000					
30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.70	0.00	
BVA	15,000.000					
30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	5.52	0.00	

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BVA	10,000.000					
30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	3.75	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	700,000.000					
30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	292.83	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	235,000.000					
30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	95.31	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	235,000.000					
30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	98.54	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	475,000.000					
30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	196.27	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					

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BVA	490,000.000					
30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	216.13	0.00	
BVA	700,000.000					
25-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	244.77	0.00	
BVA	235,000.000					
25-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	79.66	0.00	
BVA	235,000.000					
25-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	82.36	0.00	
BVA	475,000.000					
25-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	164.06	0.00	

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BVA	490,000.000					
25-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	180.68	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	15,000.000					
31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	7.26	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	5,000.000					
31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	2.17	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	5,000.000					
31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	2.11	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	15,000.000					
31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	6.86	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					

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BVA	10,000.000					
31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	4.66	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	700,000.000					
31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	58.89	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	235,000.000					
31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	19.17	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	235,000.000					
31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	19.82	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	475,000.000					
31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	39.47	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	490,000.000					
31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	43.48	0.00	
BVA	500,000.000					
31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	45.84	0.00	
BVA	15,000.000					
31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	7.28	0.00	
BVA	5,000.000					
31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.17	0.00	
BVA	5,000.000					
31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.12	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	15,000.000					
31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	6.88	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	10,000.000					
31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	4.67	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	20,000.000					
31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	9.65	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	700,000.000					
31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	304.47	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	235,000.000					
31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	99.09	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	235,000.000					
31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	102.45	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	475,000.000					
31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	204.07	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	490,000.000					
31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	224.78	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	500,000.000					
31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	236.98	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	15,000.000					
30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	7.07	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	5,000.000					
30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	2.11	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	5,000.000					
30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	2.05	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	15,000.000					
30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	6.68	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	10,000.000					
30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	4.54	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	20,000.000					
30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	9.38	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					

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BVA	700,000.000					
30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	295.58	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	235,000.000					
30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	96.19	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	235,000.000					
30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	99.46	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	475,000.000					
30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	198.10	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	490,000.000					
30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	218.24	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

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BVA	500,000.000					
30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	230.11	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	235,000.000					
04-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	12.86	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	475,000.000					
04-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	26.49	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	700,000.000					
04-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	39.53	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	235,000.000					
04-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	13.30	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

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BVA	490,000.000					
04-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	29.19	0.00	
BVA	500,000.000					
04-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	30.78	0.00	
BVA	15,000.000					
31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	7.33	0.00	
BVA	5,000.000					
31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.19	0.00	
BVA	5,000.000					
31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.13	0.00	

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BVA	15,000.000					
31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	6.93	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	10,000.000					
31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	4.71	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	20,000.000					
31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	9.72	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	700,000.000					
31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	266.94	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	235,000.000					
31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	89.83	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

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BVA	360,000.000					
31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	135.59	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	490,000.000					
31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	197.12	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	500,000.000					
31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	207.86	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	15,000.000					
30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	7.12	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI					
BVA	5,000.000					
30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	2.12	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI					

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BVA	5,000.000					
30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	2.07	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI					
BVA	15,000.000					
30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	6.72	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI					
BVA	10,000.000					
30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	4.57	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI					
BVA	20,000.000					
30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	9.44	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI					
BVA	700,000.000					
30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	297.42	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					

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BVA	235,000.000					
30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	100.08	0.00	
BVA	360,000.000					
30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	151.07	0.00	
BVA	490,000.000					
30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	219.65	0.00	
BVA	500,000.000					
30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	231.63	0.00	
BVA	15,000.000					
31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	7.38	0.00	

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BVA	5,000.000					
31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.20	0.00	
BVA	5,000.000					
31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.14	0.00	
BVA	15,000.000					
31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	6.97	0.00	
BVA	10,000.000					
31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.74	0.00	
BVA	20,000.000					
31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	9.79	0.00	

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BVA	700,000.000					
31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	308.27	0.00	
BVA	235,000.000					
31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	103.73	0.00	
BVA	360,000.000					
31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	156.57	0.00	
BVA	490,000.000					
31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	227.69	0.00	
BVA	500,000.000					
31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	240.13	0.00	

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BVA	30,000.000					
30-SEP-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	5.68	0.00	
BVA	325,000.000					
30-SEP-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	61.57	0.00	
BVA	325,000.000					
04-OCT-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	8.24	0.00	
BVA	30,000.000					
04-OCT-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.76	0.00	
BVA	10,000.000					
25-OCT-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.33	0.00	

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BVA	10,000.000					
31-OCT-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.38	0.00	
BVA	10,000.000					
31-OCT-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.86	0.00	
BVA	10,000.000					
15-NOV-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.95	0.00	
BVA	10,000.000					
15-NOV-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.14	0.00	
BVA	10,000.000					
30-NOV-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.96	0.00	

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BVA	10,000.000					
30-NOV-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.15	0.00	
BVA	43,000.000					
30-NOV-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	7.10	0.00	
BVA	10,000.000					
01-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.19	0.00	
BVA	10,000.000					
01-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.43	0.00	
BVA	43,000.000					
01-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.42	0.00	

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BVA	5,000.000					
13-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.32	0.00	
BVA	10,000.000					
13-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.43	0.00	
BVA	43,000.000					
13-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.74	0.00	
BVA	5,000.000					
31-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.58	0.00	
BVA	10,000.000					
31-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.59	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	43,000.000					
31-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	8.55	0.00	
BVA	10,000.000					
31-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.27	0.00	
BVA	170,000.000					
29-SEP-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	3.24	0.00	
BVA	170,000.000					
31-OCT-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	3.15	0.00	
BVA	300,000.000					
31-OCT-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	35.81	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	5,000.000					
31-OCT-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.60	0.00	
BVA	5,000.000					
30-NOV-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.60	0.00	
BVA	15,000.000					
30-NOV-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.54	0.00	
BVA	170,000.000					
30-NOV-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	3.16	0.00	
BVA	300,000.000					
30-NOV-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	35.95	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	500,000.000					
30-NOV-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	84.63	0.00	
BVA	5,000.000					
31-DEC-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.62	0.00	
BVA	15,000.000					
31-DEC-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.63	0.00	
BVA	170,000.000					
31-DEC-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	3.27	0.00	
BVA	300,000.000					
31-DEC-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	37.29	0.00	

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BVA	500,000.000					
31-DEC-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	87.81	0.00	
BVA	25,000.000					
01-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.11-	0.00	
BVA	1,100,000.000					
01-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	5.03-	0.00	
BVA	15,000.000					
13-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.23-	0.00	
BVA	700,000.000					
15-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	14.93-	0.00	

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BVA	15,000.000					
31-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.41-	0.00	
BVA	5,000.000					
31-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.34-	0.00	
BVA	700,000.000					
31-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	14.96-	0.00	
BVA	400,000.000					
31-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	33.52-	0.00	
BVA	45,000.000					
31-JAN-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	15.63	0.00	

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BVA	300,000.000					
31-JAN-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	162.47	0.00	
BVA	45,000.000					
28-FEB-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	14.14	0.00	
BVA	300,000.000					
28-FEB-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	146.99	0.00	
BVA	45,000.000					
31-MAR-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	15.68	0.00	
BVA	300,000.000					
31-MAR-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	162.99	0.00	

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BVA	45,000.000					
30-APR-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	15.19	0.00	
BVA	300,000.000					
30-APR-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	157.99	0.00	
BVA	45,000.000					
31-MAY-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	15.72	0.00	
BVA	300,000.000					
31-MAY-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	163.52	0.00	
BVA	45,000.000					
30-JUN-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	15.24	0.00	

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BVA	300,000.000					
30-JUN-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	158.51	0.00	
BVA	45,000.000					
31-JUL-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	15.77	0.00	
BVA	300,000.000					
31-JUL-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	164.06	0.00	
BVA	45,000.000					
31-AUG-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	15.79	0.00	
BVA	300,000.000					
31-AUG-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	164.33	0.00	

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BVA	45,000.000					
30-SEP-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	15.30	0.00	
BVA	300,000.000					
30-SEP-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	159.29	0.00	
BVA	45,000.000					
25-OCT-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	12.77	0.00	
BVA	300,000.000					
25-OCT-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	132.96	0.00	
BVA	285,000.000					
31-OCT-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	30.35	0.00	

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BVA	285,000.000					
30-NOV-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	151.82	0.00	
BVA	285,000.000					
15-DEC-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	86.17	0.00	
BVA	45,000.000					
31-DEC-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	11.22	0.00	
BVA	80,000.000					
31-JAN-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	11.23	0.00	
BVA	2,200,000.000					
31-JAN-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	308.84	0.00	

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BVA	80,000.000					
28-FEB-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	10.16	0.00	
BVA	2,200,000.000					
28-FEB-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	279.38	0.00	
BVA	80,000.000					
31-MAR-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	11.26	0.00	
BVA	2,200,000.000					
31-MAR-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	309.75	0.00	
BVA	80,000.000					
30-APR-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	10.92	0.00	

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BVA	2,200,000.000					
30-APR-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	300.22	0.00	
BVA	80,000.000					
31-MAY-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	11.30	0.00	
BVA	2,200,000.000					
31-MAY-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	310.69	0.00	
BVA	80,000.000					
30-JUN-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	10.95	0.00	
BVA	2,200,000.000					
30-JUN-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	301.13	0.00	

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BVA	80,000.000					
31-JUL-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	11.33	0.00	
BVA	2,200,000.000					
31-JUL-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	311.64	0.00	
BVA	80,000.000					
31-AUG-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	11.35	0.00	
BVA	2,200,000.000					
31-AUG-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	312.12	0.00	
BVA	80,000.000					
30-SEP-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	11.00	0.00	

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BVA	2,200,000.000					
30-SEP-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	302.51	0.00	
BVA	80,000.000					
31-OCT-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	11.38	0.00	
BVA	2,200,000.000					
31-OCT-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	313.07	0.00	
BVA	80,000.000					
30-NOV-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	11.03	0.00	
BVA	2,200,000.000					
30-NOV-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	303.43	0.00	

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BVA	80,000.000					
31-DEC-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	11.42	0.00	
BVA	2,200,000.000					
31-DEC-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	314.02	0.00	
BVA	20,000.000					
31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	10.88	0.00	
BVA	200,000.000					
31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	295.91	0.00	
BVA	50,000.000					
31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	75.11	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	150,000.000					
31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	245.10	0.00	
BVA	140,000.000					
31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	218.86	0.00	
BVA	12,375,000.000					
31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1,479.28	0.00	
BVA	1,110,000.000					
31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	234.11	0.00	
BVA	14,155,000.000					
31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	7,701.56	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	4,000,000.000					
31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	3,184.11	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	1,800,000.000					
31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	2,766.23	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	8,000,000.000					
31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	13,072.07	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	20,000.000					
28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	9.84	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	200,000.000					
28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	267.91	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	50,000.000					
28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	68.00	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	150,000.000					
28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	221.95	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	140,000.000					
28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	198.17	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	12,375,000.000					
28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	1,337.28	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	1,110,000.000					
28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	211.66	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	14,155,000.000					
28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	6,965.42	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	4,000,000.000					
28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	2,880.56	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	1,800,000.000					
28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	2,504.66	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	8,000,000.000					
28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	11,837.39	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	20,000.000					
31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	10.91	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	200,000.000					
31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	297.26	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	50,000.000					
31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	75.45	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	150,000.000					
31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	246.30	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	140,000.000					
31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	219.90	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	12,375,000.000					
31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	1,481.72	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					

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BVA	1,110,000.000					
31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	234.54	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	14,155,000.000					
31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	7,720.91	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	4,000,000.000					
31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	3,193.80	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	1,800,000.000					
31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	2,779.16	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	8,000,000.000					
31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	13,136.13	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	20,000.000					
30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	10.57	0.00	
BVA	200,000.000					
30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	288.35	0.00	
BVA	50,000.000					
30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	73.19	0.00	
BVA	150,000.000					
30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	238.97	0.00	
BVA	140,000.000					
30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	213.34	0.00	

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BVA	12,375,000.000					
30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1,435.17	0.00	
BVA	1,110,000.000					
30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	227.20	0.00	
BVA	14,155,000.000					
30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	7,481.71	0.00	
BVA	4,000,000.000					
30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	3,095.71	0.00	
BVA	1,800,000.000					
30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2,696.11	0.00	

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BVA	8,000,000.000					
30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	12,745.07	0.00	
BVA	20,000.000					
31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	10.94	0.00	
BVA	200,000.000					
31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	298.65	0.00	
BVA	50,000.000					
31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	75.81	0.00	
BVA	150,000.000					
31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	247.55	0.00	

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BVA	140,000.000					
31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	220.98	0.00	
BVA	12,375,000.000					
31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1,484.25	0.00	
BVA	1,110,000.000					
31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	234.99	0.00	
BVA	14,155,000.000					
31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	7,740.97	0.00	
BVA	4,000,000.000					
31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	3,203.84	0.00	

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BVA	1,800,000.000					
31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2,792.60	0.00	
BVA	8,000,000.000					
31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	13,202.68	0.00	
BVA	20,000.000					
30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	10.60	0.00	
BVA	200,000.000					
30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	289.71	0.00	
BVA	50,000.000					
30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	73.54	0.00	

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BVA	150,000.000					
30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	240.18	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	140,000.000					
30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	214.38	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	12,375,000.000					
30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	1,437.62	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	1,110,000.000					
30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	227.63	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	14,155,000.000					
30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	7,501.15	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					

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BVA	4,000,000.000					
30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	3,105.44	0.00	
BVA	1,800,000.000					
30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2,709.14	0.00	
BVA	8,000,000.000					
30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	12,809.65	0.00	
BVA	20,000.000					
31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	10.97	0.00	
BVA	200,000.000					
31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	300.06	0.00	

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BVA	50,000.000					
31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	76.17	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	150,000.000					
31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	248.80	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	140,000.000					
31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	222.06	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	12,375,000.000					
31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	1,486.79	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	1,110,000.000					
31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	235.43	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	14,155,000.000					
31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	7,761.09	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	4,000,000.000					
31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	3,213.92	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	1,800,000.000					
31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	2,806.10	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	8,000,000.000					
31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	13,269.58	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	20,000.000					
31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	10.98	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					

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BVA	200,000.000					
31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	300.77	0.00	
BVA	50,000.000					
31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	76.35	0.00	
BVA	150,000.000					
31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	249.44	0.00	
BVA	140,000.000					
31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	222.61	0.00	
BVA	12,375,000.000					
31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1,488.08	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,110,000.000					
31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	235.66	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	14,155,000.000					
31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	7,771.33	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	4,000,000.000					
31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	3,219.05	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	1,800,000.000					
31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	2,812.98	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	8,000,000.000					
31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	13,303.70	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	20,000.000					
21-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	7.45	0.00	
BVA	200,000.000					
21-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	204.24	0.00	
BVA	50,000.000					
21-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	51.85	0.00	
BVA	150,000.000					
21-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	169.41	0.00	
BVA	140,000.000					
21-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	151.18	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	20,000.000					
30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.19	0.00	
BVA	200,000.000					
30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	87.67	0.00	
BVA	50,000.000					
30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	22.26	0.00	
BVA	150,000.000					
30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	72.73	0.00	
BVA	140,000.000					
30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	64.90	0.00	

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BVA	110,000.000					
30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	92.54	0.00	
BVA	12,375,000.000					
30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,441.32	0.00	
BVA	1,110,000.000					
30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	228.28	0.00	
BVA	14,155,000.000					
30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	7,530.57	0.00	
BVA	4,000,000.000					
30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	3,120.18	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,800,000.000					
30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2,728.92	0.00	
BVA	8,000,000.000					
30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	12,907.66	0.00	
BVA	20,000.000					
31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	11.01	0.00	
BVA	200,000.000					
31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	302.19	0.00	
BVA	50,000.000					
31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	76.72	0.00	

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BVA	150,000.000					
31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	250.71	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	140,000.000					
31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	223.70	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	110,000.000					
31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	319.12	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	12,375,000.000					
31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	1,490.62	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	1,110,000.000					
31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	236.11	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

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BVA	14,155,000.000					
31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	7,791.52	0.00	
BVA	4,000,000.000					
31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	3,229.17	0.00	
BVA	1,800,000.000					
31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2,826.58	0.00	
BVA	8,000,000.000					
31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	13,371.11	0.00	
BVA	20,000.000					
30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	10.67	0.00	

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BVA	200,000.000					
30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	293.14	0.00	
BVA	50,000.000					
30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	74.42	0.00	
BVA	150,000.000					
30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	243.25	0.00	
BVA	140,000.000					
30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	217.02	0.00	
BVA	110,000.000					
30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	310.09	0.00	

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BVA	12,375,000.000					
30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	1,443.78	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	1,110,000.000					
30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	228.71	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	14,155,000.000					
30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	7,550.14	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	4,000,000.000					
30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	3,129.99	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	1,800,000.000					
30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	2,742.12	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					

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BVA	8,000,000.000					
30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	12,973.06	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	12,375,000.000					
15-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	818.83	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	1,110,000.000					
15-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	129.72	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	14,155,000.000					
15-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	4,283.87	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	4,000,000.000					
15-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	1,776.40	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					

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BVA	1,800,000.000					
15-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,557.56	0.00	
BVA	8,000,000.000					
15-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	7,369.69	0.00	
BVA	20,000.000					
31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	11.04	0.00	
BVA	200,000.000					
31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	303.61	0.00	
BVA	50,000.000					
31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	77.08	0.00	

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BVA	150,000.000					
31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	251.98	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI					
BVA	140,000.000					
31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	224.80	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI					
BVA	110,000.000					
31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	321.70	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI					
BVA	12,768,000.000					
31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	3,184.51	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	4,000,000.000					
31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	1,464.20	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					

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BVA	1,800,000.000					
31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,284.42	0.00	
BVA	8,000,000.000					
31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	6,077.72	0.00	
BVA	750,000.000					
31-JAN-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1,969.21	0.00	
BVA	14,000,000.000					
31-JAN-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	36,758.62	0.00	
BVA	750,000.000					
28-FEB-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1,785.23	0.00	

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BVA	14,000,000.000					
28-FEB-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	33,324.37	0.00	
BVA	750,000.000					
31-MAR-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	2,111.07	0.00	
BVA	14,000,000.000					
31-MAR-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	37,018.33	0.00	
BVA	645,000.000					
28-APR-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	1,546.52	0.00	
BVA	14,000,000.000					
30-APR-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	35,956.95	0.00	

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BVA	14,000,000.000					
31-MAY-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	37,288.77	0.00	
BVA	14,000,000.000					
05-JUN-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	6,036.61	0.00	
BVA	10,000.000					
31-JAN-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.59	0.00	
BVA	10,000.000					
28-FEB-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.44	0.00	
BVA	10,000.000					
31-MAR-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.60	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,000.000					
30-APR-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.55	0.00	
BVA	10,000.000					
31-MAY-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.60	0.00	
BVA	10,000.000					
30-JUN-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.56	0.00	
BVA	10,000.000					
31-JUL-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.61	0.00	
BVA	10,000.000					
31-AUG-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.61	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,000.000					
30-SEP-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22	0.00	0.00	1.56	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	10,000.000					
31-OCT-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22	0.00	0.00	1.62	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	10,000.000					
30-NOV-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22	0.00	0.00	1.57	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	10,000.000					
31-DEC-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22	0.00	0.00	1.62	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	50,000.000					
31-JAN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	33.61	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	35,000.000					
31-JAN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	24.97	0.00	
BVA	60,000.000					
31-JAN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	70.56	0.00	
BVA	20,000.000					
31-JAN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	22.60	0.00	
BVA	1,730,000.000					
31-JAN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1,162.77	0.00	
BVA	2,750,000.000					
31-JAN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	3,233.97	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	50,000.000					
13-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	14.13	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	35,000.000					
13-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	10.50	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	60,000.000					
13-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	29.69	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	20,000.000					
13-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	9.51	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	1,730,000.000					
13-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	488.81	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					

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BVA	2,750,000.000					
13-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1,360.60	0.00	
BVA	1,730,000.000					
28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	564.60	0.00	
BVA	2,750,000.000					
28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1,572.06	0.00	
BVA	967,000.000					
28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	525.55	0.00	
BVA	50,000.000					
28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	16.32	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	35,000.000					
28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	12.13	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	60,000.000					
28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	34.30	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	20,000.000					
28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	10.98	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	25,000.000					
28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	13.59	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	50,000.000					
02-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	2.18	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					

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BVA	35,000.000					
02-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1.62	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	60,000.000					
02-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	4.58	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	20,000.000					
02-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1.47	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	25,000.000					
02-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1.81	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	50,000.000					
02-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	3.94	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					

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BVA	2,750,000.000					
31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	3,463.98	0.00	
BVA	967,000.000					
31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1,157.97	0.00	
BVA	1,000,000.000					
31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1,299.89	0.00	
BVA	1,730,000.000					
31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1,243.60	0.00	
BVA	50,000.000					
31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	31.59	0.00	

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BVA	35,000.000					
31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	23.47	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	60,000.000					
31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	66.43	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	20,000.000					
31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	21.27	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	25,000.000					
31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	26.31	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	50,000.000					
31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	57.13	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					

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BVA	30,000.000					
31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	36.76	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	50,000.000					
12-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	13.10	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	35,000.000					
12-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	9.74	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	60,000.000					
12-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	27.57	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	20,000.000					
12-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	8.83	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					

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BVA	25,000.000					
12-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	10.92	0.00	
BVA	50,000.000					
12-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	23.71	0.00	
BVA	30,000.000					
12-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	15.26	0.00	
BVA	1,730,000.000					
14-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	528.97	0.00	
BVA	2,750,000.000					
14-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1,474.66	0.00	

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BVA	967,000.000					
14-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	492.91	0.00	
BVA	1,000,000.000					
14-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	553.42	0.00	
BVA	1,450,000.000					
14-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	665.44	0.00	
BVA	1,730,000.000					
28-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	529.56	0.00	
BVA	2,750,000.000					
28-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1,476.83	0.00	

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BVA	967,000.000					
28-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	493.61	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	1,000,000.000					
28-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	554.25	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	1,450,000.000					
28-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	666.34	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	975,000.000					
28-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	434.26	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	50,000.000					
30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	19.67	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					

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BVA	35,000.000					
30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	14.62	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	60,000.000					
30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	41.41	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	20,000.000					
30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	13.26	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	25,000.000					
30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	16.40	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	50,000.000					
30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	35.61	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					

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BVA	30,000.000					
30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	22.92	0.00	
BVA	25,000.000					
30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	13.76	0.00	
BVA	50,000.000					
31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	33.93	0.00	
BVA	35,000.000					
31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	25.21	0.00	
BVA	60,000.000					
31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	71.45	0.00	

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BVA	20,000.000					
31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	22.88	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	25,000.000					
31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	28.30	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	50,000.000					
31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	61.45	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	30,000.000					
31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	39.55	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	25,000.000					
31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	23.74	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,730,000.000					
31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1,173.91	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	2,750,000.000					
31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	3,274.93	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	967,000.000					
31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1,094.56	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,000,000.000					
31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1,229.10	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,450,000.000					
31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1,477.44	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	975,000.000					
31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	962.86	0.00	
BVA	1,000,000.000					
31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	978.57	0.00	
BVA	50,000.000					
26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	28.53	0.00	
BVA	35,000.000					
26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	21.20	0.00	
BVA	60,000.000					
26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	60.12	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	20,000.000					
26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	19.25	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	25,000.000					
26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	23.81	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	50,000.000					
26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	51.71	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	30,000.000					
26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	33.29	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	25,000.000					
26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	19.97	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					

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BVA	25,000.000					
26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	22.77	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	10,000.000					
30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	0.93	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	60,000.000					
30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	9.27	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	20,000.000					
30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	2.97	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	25,000.000					
30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	3.67	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	50,000.000					
30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	7.98	0.00	
BVA	30,000.000					
30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	5.14	0.00	
BVA	25,000.000					
30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	3.08	0.00	
BVA	25,000.000					
30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	3.51	0.00	
BVA	1,730,000.000					
30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1,138.85	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	2,750,000.000					
30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	3,179.60	0.00	
BVA	967,000.000					
30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1,062.60	0.00	
BVA	1,000,000.000					
30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1,193.40	0.00	
BVA	1,450,000.000					
30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1,434.03	0.00	
BVA	975,000.000					
30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	934.52	0.00	

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BVA	1,000,000.000					
30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	949.76	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	1,730,000.000					
05-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	190.26	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	1,000,000.000					
05-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	158.74	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	2,750,000.000					
05-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	531.60	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	967,000.000					
05-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	177.64	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	1,000,000.000					
05-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	199.54	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	1,450,000.000					
05-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	239.69	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	975,000.000					
05-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	156.20	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	10,000.000					
31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	7.24	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	60,000.000					
31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	71.91	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					

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BVA	20,000.000					
31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	23.02	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	25,000.000					
31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	28.47	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	50,000.000					
31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	61.86	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	30,000.000					
31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	39.82	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	25,000.000					
31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	23.88	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
BVA	25,000.000					
31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	27.23	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	2,750,000.000					
31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	2,765.78	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	967,000.000					
31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	924.20	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	1,000,000.000					
31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1,038.16	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	1,450,000.000					
31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1,247.01	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	975,000.000					
31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	812.60	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	230,000.000					
31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	189.94	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	10,000.000					
29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	6.79	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	60,000.000					
29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	67.49	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	20,000.000					
29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	21.60	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	25,000.000					
29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	26.72	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	50,000.000					
29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	58.06	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	30,000.000					
29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	37.38	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	25,000.000					
29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	22.40	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	25,000.000					
29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	25.55	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					

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BVA	10,000.000					
31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.47	0.00	
BVA	60,000.000					
31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	4.67	0.00	
BVA	20,000.000					
31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.49	0.00	
BVA	25,000.000					
31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.85	0.00	
BVA	50,000.000					
31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	4.02	0.00	

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BVA	30,000.000					
31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	2.59	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	25,000.000					
31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1.55	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	25,000.000					
31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1.77	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	40,000.000					
31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	3.51	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	2,750,000.000					
31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	3,306.67	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					

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BVA	967,000.000					
31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1,104.85	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	1,000,000.000					
31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1,241.25	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	1,450,000.000					
31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1,490.53	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	975,000.000					
31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	971.24	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	230,000.000					
31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	227.02	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,000.000					
30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	7.04	0.00	
BVA	60,000.000					
30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	70.05	0.00	
BVA	20,000.000					
30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	22.42	0.00	
BVA	25,000.000					
30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	27.73	0.00	
BVA	50,000.000					
30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	60.26	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30,000.000					
30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	38.81	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	25,000.000					
30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	23.24	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	25,000.000					
30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	26.52	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	40,000.000					
30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	52.73	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	2,750,000.000					
30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	3,210.42	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	967,000.000					
30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,072.59	0.00	
BVA	1,000,000.000					
30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,205.20	0.00	
BVA	1,450,000.000					
30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,446.74	0.00	
BVA	975,000.000					
30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	942.66	0.00	
BVA	230,000.000					
30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	220.34	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	230,000.000					
18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	132.55	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	975,000.000					
18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	567.10	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	2,750,000.000					
18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1,930.29	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	967,000.000					
18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	645.26	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	1,000,000.000					
18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	725.17	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,450,000.000					
18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	870.35	0.00	
BVA	10,000.000					
18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	4.23	0.00	
BVA	25,000.000					
18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	13.98	0.00	
BVA	60,000.000					
18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	42.12	0.00	
BVA	20,000.000					
18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	13.48	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	25,000.000					
18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	16.68	0.00	
BVA	50,000.000					
18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	36.26	0.00	
BVA	30,000.000					
18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	23.35	0.00	
BVA	25,000.000					
18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	15.95	0.00	
BVA	40,000.000					
18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	31.74	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	105,000.000					
19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	3.40	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	1,450,000.000					
19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	48.44	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	967,000.000					
19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	35.91	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	2,750,000.000					
19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	107.44	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	1,000,000.000					
19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	40.36	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	5,000.000					
19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	0.16	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-FERC-FI					
BVA	25,000.000					
19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	0.89	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-FERC-FI					
BVA	25,000.000					
19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	0.93	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-FERC-FI					
BVA	60,000.000					
19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	2.34	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-FERC-FI					
BVA	20,000.000					
19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	0.75	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	50,000.000					
19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	2.02	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	30,000.000					
19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1.30	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	40,000.000					
19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1.77	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	322,000.000					
20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	35.88	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	2,750,000.000					
20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	322.36	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,000,000.000					
20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	121.11	0.00	
BVA	20,000.000					
20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.25	0.00	
BVA	60,000.000					
20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	7.03	0.00	
BVA	50,000.000					
20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	6.06	0.00	
BVA	30,000.000					
20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	3.90	0.00	

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BVA	40,000.000					
20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	5.30	0.00	
BVA	40,000.000					
31-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	14.07	0.00	
BVA	50,000.000					
31-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	18.17	0.00	
BVA	30,000.000					
31-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	11.70	0.00	
BVA	40,000.000					
31-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	15.91	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	372,000.000					
31-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	130.86	0.00	
BVA	1,000,000.000					
31-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	363.44	0.00	
BVA	40,000.000					
30-NOV-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	46.95	0.00	
BVA	50,000.000					
30-NOV-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	60.63	0.00	
BVA	30,000.000					
30-NOV-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	39.06	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	40,000.000					
30-NOV-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	53.08	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI					
BVA	372,000.000					
30-NOV-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	436.61	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	1,000,000.000					
30-NOV-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1,212.64	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	40,000.000					
31-DEC-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	48.67	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI					
BVA	50,000.000					
31-DEC-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	62.85	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI					

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BVA	30,000.000					
31-DEC-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	40.49	0.00	
BVA	40,000.000					
31-DEC-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	55.04	0.00	
BVA	372,000.000					
31-DEC-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	452.58	0.00	
BVA	1,000,000.000					
31-DEC-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,257.08	0.00	
BVA	85,000.000					
31-JAN-23	U S TREASURY NOTE VAR RT 04/30/2024 DD 04/30/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	9.38	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
BVA	85,000.000					
13-FEB-23	U S TREASURY NOTE VAR RT 04/30/2024 DD 04/30/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	4.25	0.00	
BVA	300,000.000					
05-JUL-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	69.24	0.00	
BVA	15,600,000.000					
05-JUL-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	3,600.44	0.00	
BVA	12,200,000.000					
25-JUL-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	18,779.97	0.00	
BVA	8,000,000.000					
31-JUL-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	3,665.07	0.00	

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BVA	12,200,000.000					
31-JUL-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	5,650.81	0.00	
BVA	210,000.000					
31-JUL-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	420.24	0.00	
BVA	4,500,000.000					
04-AUG-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2,063.44	0.00	
BVA	12,200,000.000					
04-AUG-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	5,655.87	0.00	
BVA	210,000.000					
04-AUG-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	97.35	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	9,900,000.000					
31-AUG-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	19,140.47	0.00	
BVA	6,805,000.000					
06-SEP-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	3,169.38	0.00	
BVA	3,805,000.000					
30-SEP-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	7,094.96	0.00	
BVA	3,805,000.000					
04-OCT-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1,186.73	0.00	
BVA	235,000.000					
31-JAN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	26.20	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	145,000.000					
31-JAN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	84.01	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI					
BVA	25,000.000					
31-JAN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	14.14	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI					
BVA	6,000,000.000					
31-JAN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	668.98	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	8,700,000.000					
31-JAN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	5,040.42	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	1,500,000.000					
31-JAN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	794.89	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	235,000.000					
13-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	11.02	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	145,000.000					
13-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	35.35	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	25,000.000					
13-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	5.95	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	6,000,000.000					
13-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	281.32	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	8,700,000.000					
13-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	2,120.80	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					

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BVA	1,500,000.000					
13-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	334.44	0.00	
BVA	6,000,000.000					
28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	324.98	0.00	
BVA	8,700,000.000					
28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2,450.52	0.00	
BVA	1,500,000.000					
28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	386.42	0.00	
BVA	5,000,000.000					
28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1,480.23	0.00	

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BVA	235,000.000					
28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	12.73	0.00	
BVA	145,000.000					
28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	40.84	0.00	
BVA	25,000.000					
28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	6.87	0.00	
BVA	45,000.000					
28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	13.32	0.00	
BVA	235,000.000					
31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	28.04	0.00	

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BVA	145,000.000					
31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	90.00	0.00	
BVA	25,000.000					
31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	15.15	0.00	
BVA	45,000.000					
31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	29.36	0.00	
BVA	25,000.000					
31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	21.01	0.00	
BVA	6,000,000.000					
31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	715.92	0.00	

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BVA	8,700,000.000					
31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	5,399.87	0.00	
BVA	1,500,000.000					
31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	851.48	0.00	
BVA	5,000,000.000					
31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	3,261.85	0.00	
BVA	1,700,000.000					
31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1,428.93	0.00	
BVA	6,000,000.000					
28-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	609.25	0.00	

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BVA	8,700,000.000					
28-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	4,598.05	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	1,500,000.000					
28-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	724.99	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	5,000,000.000					
28-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	2,777.61	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	1,700,000.000					
28-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	1,217.08	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	4,100,000.000					
28-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	1,535.18	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					

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BVA	235,000.000					
30-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	23.86	0.00	
BVA	145,000.000					
30-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	76.63	0.00	
BVA	25,000.000					
30-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	12.90	0.00	
BVA	45,000.000					
30-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	25.00	0.00	
BVA	25,000.000					
30-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	17.90	0.00	

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BVA	100,000.000					
30-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	37.44	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	235,000.000					
31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	26.49	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	145,000.000					
31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	85.10	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	25,000.000					
31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	14.32	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	45,000.000					
31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	27.76	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					

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BVA	25,000.000					
31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	19.88	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	100,000.000					
31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	41.57	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	6,000,000.000					
31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	676.22	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	8,700,000.000					
31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	5,106.09	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,500,000.000					
31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	805.06	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					

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BVA	5,000,000.000					
31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	3,084.61	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,700,000.000					
31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	1,351.87	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	4,100,000.000					
31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	1,704.48	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,800,000.000					
31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	605.99	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	235,000.000					
30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	25.70	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					

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BVA	145,000.000					
30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	82.63	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	25,000.000					
30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	13.90	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	45,000.000					
30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	26.96	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	25,000.000					
30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	19.31	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	100,000.000					
30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	40.36	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					

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BVA	6,000,000.000					
30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	656.23	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	8,700,000.000					
30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	4,957.93	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	1,500,000.000					
30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	781.65	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	5,000,000.000					
30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	2,995.22	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	1,700,000.000					
30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	1,312.98	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					

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BVA	4,100,000.000					
30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1,654.68	0.00	
BVA	1,800,000.000					
30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	588.23	0.00	
BVA	235,000.000					
31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	26.63	0.00	
BVA	145,000.000					
31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	85.66	0.00	
BVA	25,000.000					
31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	14.41	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	45,000.000					
31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	27.95	0.00	
BVA	25,000.000					
31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	20.02	0.00	
BVA	100,000.000					
31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	41.83	0.00	
BVA	6,000,000.000					
31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	679.93	0.00	
BVA	8,700,000.000					
31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	5,139.80	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,500,000.000					
31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	810.27	0.00	
BVA	5,000,000.000					
31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	3,105.20	0.00	
BVA	1,700,000.000					
31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1,361.49	0.00	
BVA	4,100,000.000					
31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1,715.04	0.00	
BVA	1,800,000.000					
31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	609.63	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	235,000.000					
31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	26.70	0.00	
BVA	145,000.000					
31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	85.95	0.00	
BVA	25,000.000					
31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	14.46	0.00	
BVA	45,000.000					
31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	28.04	0.00	
BVA	25,000.000					
31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	20.09	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
BVA	100,000.000					
31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	41.96	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-FERC-FI					
BVA	6,000,000.000					
31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	681.82	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	8,700,000.000					
31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	5,157.01	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	1,500,000.000					
31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	812.94	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	5,000,000.000					
31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	3,115.71	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,700,000.000					
31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1,366.40	0.00	
BVA	4,100,000.000					
31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1,720.42	0.00	
BVA	1,800,000.000					
31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	611.48	0.00	
BVA	235,000.000					
30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	25.92	0.00	
BVA	145,000.000					
30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	83.46	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	25,000.000					
30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	14.04	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	45,000.000					
30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	27.23	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	25,000.000					
30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	19.52	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	100,000.000					
30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	40.74	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					
BVA	6,000,000.000					
30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	661.67	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	8,700,000.000					
30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	5,007.37	0.00	
BVA	1,500,000.000					
30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	789.30	0.00	
BVA	5,000,000.000					
30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	3,025.42	0.00	
BVA	1,700,000.000					
30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,327.09	0.00	
BVA	4,100,000.000					
30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,670.16	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,800,000.000					
30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	593.56	0.00	
BVA	235,000.000					
31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	26.85	0.00	
BVA	145,000.000					
31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	86.52	0.00	
BVA	25,000.000					
31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	14.56	0.00	
BVA	45,000.000					
31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	28.23	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	25,000.000					
31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	20.24	0.00	
BVA	100,000.000					
31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	42.22	0.00	
BVA	6,000,000.000					
31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	685.56	0.00	
BVA	8,700,000.000					
31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	5,191.06	0.00	
BVA	1,500,000.000					
31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	818.20	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	5,000,000.000					
31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	3,136.51	0.00	
BVA	1,700,000.000					
31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1,376.12	0.00	
BVA	4,100,000.000					
31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1,731.07	0.00	
BVA	1,800,000.000					
31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	615.16	0.00	
BVA	235,000.000					
30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	26.06	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	145,000.000					
30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	84.01	0.00	
BVA	25,000.000					
30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	14.14	0.00	
BVA	45,000.000					
30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	27.41	0.00	
BVA	25,000.000					
30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	19.65	0.00	
BVA	100,000.000					
30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	40.99	0.00	

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BVA	6,000,000.000					
30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	665.30	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	8,700,000.000					
30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	5,040.43	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	1,500,000.000					
30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	794.41	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	5,000,000.000					
30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	3,045.61	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	1,700,000.000					
30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	1,336.53	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					

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BVA	4,100,000.000					
30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	1,680.50	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	1,800,000.000					
30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	597.13	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	6,000,000.000					
14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	311.31	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	1,800,000.000					
14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	279.48	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	4,100,000.000					
14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	786.62	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					

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BVA	1,500,000.000					
14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	371.91	0.00	
BVA	8,700,000.000					
14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2,359.82	0.00	
BVA	5,000,000.000					
14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,425.94	0.00	
BVA	1,700,000.000					
14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	625.89	0.00	
BVA	235,000.000					
14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	12.19	0.00	

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BVA	100,000.000					
14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	19.19	0.00	
BVA	25,000.000					
14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	6.62	0.00	
BVA	145,000.000					
14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	39.33	0.00	
BVA	45,000.000					
14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	12.83	0.00	
BVA	25,000.000					
14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	9.20	0.00	

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BVA	520,000.000					
31-JAN-23	U S TREASURY NOTE 4.375% 10/31/2024 DD 10/31/22 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	5.61-	0.00	
BVA	520,000.000					
13-FEB-23	U S TREASURY NOTE 4.375% 10/31/2024 DD 10/31/22 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.36-	0.00	
BVA	320,000.000					
28-FEB-23	U S TREASURY NOTE 4.375% 10/31/2024 DD 10/31/22 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.68-	0.00	
BVA	320,000.000					
02-MAR-23	U S TREASURY NOTE 4.375% 10/31/2024 DD 10/31/22 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.22-	0.00	
BVA	278,000.000					
21-MAR-23	U S TREASURY NOTE 4.375% 10/31/2024 DD 10/31/22 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.85-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	208,000.000					
31-MAR-23	U S TREASURY NOTE 4.375% 10/31/2024 DD 10/31/22 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.73-	0.00	
BVA	208,000.000					
28-APR-23	U S TREASURY NOTE 4.375% 10/31/2024 DD 10/31/22 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.19-	0.00	
BVA	825,000.000					
31-MAY-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	119.36	0.00	
BVA	825,000.000					
05-JUN-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	18.72	0.00	
BVA	480,000.000					
30-JUN-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	54.48	0.00	

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BVA	480,000.000					
31-JUL-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	67.74	0.00	
BVA	480,000.000					
31-AUG-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	67.97	0.00	
BVA	424,000.000					
06-SEP-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	11.66	0.00	
BVA	359,000.000					
30-SEP-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	39.52	0.00	
BVA	359,000.000					
04-OCT-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	6.60	0.00	

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BVA	259,000.000					
25-OCT-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	25.02	0.00	
BVA	174,000.000					
31-OCT-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	4.81	0.00	
BVA	124,000.000					
30-NOV-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	17.17	0.00	
BVA	2,300,000.000					
30-JUN-23	U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	409.49	0.00	
BVA	2,300,000.000					
31-JUL-23	U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	424.45	0.00	

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BVA	2,300,000.000					
31-AUG-23	U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23	0.00	0.00	425.80	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	2,300,000.000					
30-SEP-23	U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23	0.00	0.00	413.38	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	2,300,000.000					
31-OCT-23	U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23	0.00	0.00	428.48	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	2,300,000.000					
30-NOV-23	U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23	0.00	0.00	415.99	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	2,300,000.000					
15-DEC-23	U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23	0.00	0.00	236.45	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					

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BVA	25,500,000.000					
30-JUN-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23	0.00	0.00	3,062.84	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	655,000.000					
30-JUN-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23	0.00	0.00	78.67	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					
BVA	440,000.000					
05-JUL-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23	0.00	0.00	5.89	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	10,000,000.000					
05-JUL-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23	0.00	0.00	133.83	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	200,000.000					
31-JUL-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23	0.00	0.00	23.21	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					

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BVA	200,000.000					
31-AUG-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	27.74	0.00	
BVA	200,000.000					
21-SEP-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	18.85	0.00	
BVA	75,000.000					
30-SEP-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.04	0.00	
BVA	75,000.000					
31-OCT-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	10.47	0.00	
BVA	75,000.000					
15-NOV-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	5.08	0.00	

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BVA	30,000.000					
30-NOV-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.04	0.00	
BVA	30,000.000					
15-DEC-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.31	0.00	
BVA	150,000.000					
04-AUG-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.56	0.00	
BVA	150,000.000					
31-AUG-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	10.66	0.00	
BVA	185,000.000					
31-AUG-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	8.13	0.00	

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BVA	4,400,000.000					
31-AUG-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	399.82	0.00	
BVA	150,000.000					
29-SEP-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	13.26	0.00	
BVA	185,000.000					
29-SEP-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	10.11	0.00	
BVA	4,400,000.000					
30-SEP-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	376.43	0.00	
BVA	150,000.000					
31-OCT-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	12.88	0.00	

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BVA	185,000.000					
31-OCT-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23	0.00	0.00	9.83	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	100,000.000					
31-OCT-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23	0.00	0.00	28.00	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	4,400,000.000					
31-OCT-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23	0.00	0.00	390.54	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	4,400,000.000					
30-NOV-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23	0.00	0.00	379.50	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	150,000.000					
30-NOV-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23	0.00	0.00	12.94	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI					

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BVA	185,000.000					
30-NOV-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23	0.00	0.00	9.86	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI					
BVA	100,000.000					
30-NOV-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23	0.00	0.00	28.12	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI					
BVA	150,000.000					
08-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23	0.00	0.00	4.33	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI					
BVA	185,000.000					
08-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23	0.00	0.00	3.30	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI					
BVA	100,000.000					
08-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23	0.00	0.00	9.41	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI					

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BVA	185,000.000					
15-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23	0.00	0.00	2.31	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI					
BVA	130,000.000					
15-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23	0.00	0.00	2.51	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI					
BVA	150,000.000					
15-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23	0.00	0.00	3.03	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI					
BVA	100,000.000					
15-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23	0.00	0.00	6.60	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI					
BVA	1,400,000.000					
15-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23	0.00	0.00	68.70	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					

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BVA	20,000.000					
31-AUG-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23	0.00	0.00	0.67	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	6,700,000.000					
31-AUG-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23	0.00	0.00	225.12	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	6,700,000.000					
21-SEP-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23	0.00	0.00	189.64	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	2,314,000.000					
21-SEP-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23	0.00	0.00	144.36	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	20,000.000					
21-SEP-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23	0.00	0.00	0.57	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI					

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BVA	40,000.000					
21-SEP-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.50	0.00	
BVA	2,014,000.000					
30-SEP-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	53.98	0.00	
BVA	2,014,000.000					
31-OCT-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	186.13	0.00	
BVA	2,014,000.000					
30-NOV-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	180.77	0.00	
BVA	2,014,000.000					
15-DEC-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	102.80	0.00	

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BVA	15,000.000					
15-SEP-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.05	0.00	
BVA	625,000.000					
30-SEP-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	76.90	0.00	
BVA	625,000.000					
04-OCT-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	10.29	0.00	
BVA	15,000.000					
18-OCT-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	3.13	0.00	
BVA	115,000.000					
31-OCT-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	12.53	0.00	

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BVA	4,800,000.000					
31-OCT-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	523.13	0.00	
BVA	4,800,000.000					
30-NOV-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2,617.76	0.00	
BVA	115,000.000					
30-NOV-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	62.72	0.00	
BVA	2,500,000.000					
08-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	226.17	0.00	
BVA	4,800,000.000					
08-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	876.13	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	100,000.000					
08-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	9.05	0.00	
BVA	115,000.000					
08-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	20.99	0.00	
BVA	80,000.000					
13-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.39	0.00	
BVA	2,900,000.000					
14-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	212.02	0.00	
BVA	45,000.000					
14-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.82	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	45,000.000					
31-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	13.99	0.00	
BVA	35,000.000					
31-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.59	0.00	
BVA	2,900,000.000					
31-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	901.57	0.00	
BVA	880,000.000					
31-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	14.92	0.00	
BVA	40,000.000					
15-SEP-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.04	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,700,000.000					
21-SEP-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23	0.00	0.00	54.60	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	1,300,000.000					
04-OCT-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23	0.00	0.00	38.59	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	30,000.000					
04-OCT-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23	0.00	0.00	0.89	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI					
BVA	300,000.000					
31-OCT-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23	0.00	0.00	80.17	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	300,000.000					
30-NOV-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23	0.00	0.00	89.38	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,800,000.000					
30-NOV-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	831.66	0.00	
BVA	300,000.000					
31-DEC-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	92.71	0.00	
BVA	1,800,000.000					
31-DEC-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	862.85	0.00	
BVA	1,700,000.000					
25-OCT-23	U S TREASURY NOTE 4.375% 08/31/2028 DD 08/31/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	194.11	0.00	
BVA	70,000.000					
31-OCT-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.83	0.00	

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BVA	2,200,000.000					
31-OCT-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	88.83	0.00	
BVA	70,000.000					
30-NOV-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	14.14	0.00	
BVA	2,200,000.000					
30-NOV-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	444.53	0.00	
BVA	70,000.000					
31-DEC-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	14.68	0.00	
BVA	45,000.000					
31-DEC-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	7.03-	0.00	

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BVA	2,200,000.000					
31-DEC-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	461.22	0.00	
BVA	600,000.000					
31-DEC-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	93.68-	0.00	
BVA	55,000.000					
30-NOV-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.06-	0.00	
BVA	2,300,000.000					
30-NOV-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	86.30-	0.00	
BVA	2,300,000.000					
14-DEC-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	39.13-	0.00	

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BVA	55,000.000					
14-DEC-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.94-	0.00	
BVA	55,000.000					
31-DEC-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.14-	0.00	
BVA	610,000.000					
31-DEC-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	225.11-	0.00	
BVA	2,300,000.000					
31-DEC-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	47.61-	0.00	
BVA	29,000,000.000					
31-DEC-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	10,702.06-	0.00	

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BVA	860,000.000					
31-DEC-23	U S TREASURY NOTE 4.875% 11/30/2025 DD 11/30/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	142.50-	0.00	
BVA	28,600,000.000					
31-DEC-23	U S TREASURY NOTE 4.875% 11/30/2025 DD 11/30/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	4,739.09-	0.00	
BVA	30,000.000					
31-DEC-23	U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.71-	0.00	
BVA	1,150,000.000					
31-DEC-23	U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	180.70-	0.00	
BVA	90,000.000					
29-SEP-23	U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	99.58	0.00	

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BVA	8,900,000.000					
30-SEP-23	U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	8,862.72	0.00	
BVA	8,900,000.000					
25-OCT-23	U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	24,652.06	0.00	
BVA	5,550,000.000					
31-OCT-23	U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	3,703.40	0.00	
BVA	3,350,000.000					
15-NOV-23	U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	5,593.51	0.00	
BVA	1,250,000.000					
30-NOV-23	U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2,091.85	0.00	

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BVA	4,500,000.000					
15-DEC-23	U S TREASURY NOTE 1.500% 11/30/2024 DD 11/30/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	3,021.28	0.00	
BVA	100,000.000					
13-FEB-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	92.22	0.00	
BVA	100,000.000					
28-FEB-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	106.56	0.00	
BVA	225,000.000					
28-FEB-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	267.58	0.00	
BVA	5,500,000.000					
28-FEB-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	10,924.15	0.00	

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BVA	100,000.000					
31-MAR-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	220.61	0.00	
BVA	225,000.000					
31-MAR-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	554.03	0.00	
BVA	5,500,000.000					
31-MAR-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	12,133.45	0.00	
BVA	100,000.000					
30-APR-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	214.25	0.00	
BVA	225,000.000					
30-APR-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	538.23	0.00	

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BVA	5,500,000.000					
30-APR-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	11,783.81	0.00	
BVA	100,000.000					
31-MAY-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	222.16	0.00	
BVA	225,000.000					
31-MAY-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	558.24	0.00	
BVA	5,500,000.000					
31-MAY-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	12,218.51	0.00	
BVA	5,500,000.000					
05-JUN-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1,977.74	0.00	

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BVA	100,000.000					
05-JUN-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	35.96	0.00	
BVA	225,000.000					
05-JUN-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	90.39	0.00	
BVA	1,855,000.000					
31-JAN-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	670.79-	0.00	
BVA	300,000.000					
31-JAN-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	136.59-	0.00	
BVA	8,585,000.000					
31-JAN-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	10,413.94-	0.00	

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BVA	10,635,000.000					
31-JAN-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	8,753.00-	0.00	
BVA	8,585,000.000					
13-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4,369.66-	0.00	
BVA	1,855,000.000					
13-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	281.70-	0.00	
BVA	300,000.000					
13-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	57.35-	0.00	
BVA	10,635,000.000					
13-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	3,674.16-	0.00	

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BVA	1,855,000.000					
28-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	325.24-	0.00	
BVA	300,000.000					
28-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	66.22-	0.00	
BVA	3,085,000.000					
28-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1,812.24-	0.00	
BVA	10,635,000.000					
28-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4,241.14-	0.00	
BVA	3,085,000.000					
31-MAR-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	3,988.05-	0.00	

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BVA	10,635,000.000					
31-MAR-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	9,334.87-	0.00	
BVA	1,855,000.000					
31-MAR-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	716.02-	0.00	
BVA	300,000.000					
31-MAR-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	145.77-	0.00	
BVA	8,220,000.000					
28-APR-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	6,128.21-	0.00	
BVA	1,855,000.000					
28-APR-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	608.46-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	300,000.000					
28-APR-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	123.86-	0.00	
BVA	1,855,000.000					
31-MAY-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	674.52-	0.00	
BVA	300,000.000					
31-MAY-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	137.30-	0.00	
BVA	4,820,000.000					
31-MAY-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	3,981.91-	0.00	
BVA	4,820,000.000					
05-JUN-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	642.86-	0.00	

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BVA	300,000.000					
05-JUN-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	22.17-	0.00	
BVA	1,855,000.000					
05-JUN-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	108.95-	0.00	
BVA	20,000.000					
31-JAN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.40-	0.00	
BVA	10,000.000					
31-JAN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	4.36-	0.00	
BVA	740,000.000					
31-JAN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	14.95-	0.00	

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BVA	465,000.000					
31-JAN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	202.92-	0.00	
BVA	20,000.000					
28-FEB-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.37-	0.00	
BVA	10,000.000					
28-FEB-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	3.95-	0.00	
BVA	740,000.000					
28-FEB-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	13.56-	0.00	
BVA	465,000.000					
28-FEB-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	183.81-	0.00	

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BVA	20,000.000					
31-MAR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.41-	0.00	
BVA	10,000.000					
31-MAR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	4.39-	0.00	
BVA	740,000.000					
31-MAR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	15.06-	0.00	
BVA	465,000.000					
31-MAR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	204.04-	0.00	
BVA	20,000.000					
30-APR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.40-	0.00	

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BVA	10,000.000					
30-APR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	4.26-	0.00	
BVA	740,000.000					
30-APR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	14.63-	0.00	
BVA	465,000.000					
30-APR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	198.03-	0.00	
BVA	20,000.000					
31-MAY-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	0.41-	0.00	
BVA	10,000.000					
31-MAY-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	4.41-	0.00	

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BVA	740,000.000					
31-MAY-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	15.18-	0.00	
BVA	465,000.000					
31-MAY-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	205.20-	0.00	
BVA	20,000.000					
30-JUN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.40-	0.00	
BVA	10,000.000					
30-JUN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	4.28-	0.00	
BVA	740,000.000					
30-JUN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	14.74-	0.00	

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BVA	465,000.000					
30-JUN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	199.16-	0.00	
BVA	20,000.000					
31-JUL-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.41-	0.00	
BVA	10,000.000					
31-JUL-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	4.44-	0.00	
BVA	740,000.000					
31-JUL-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	15.29-	0.00	
BVA	465,000.000					
31-JUL-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	206.38-	0.00	

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BVA	20,000.000					
31-AUG-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.41-	0.00	
BVA	10,000.000					
31-AUG-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	4.45-	0.00	
BVA	740,000.000					
31-AUG-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	15.35-	0.00	
BVA	465,000.000					
31-AUG-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	206.97-	0.00	
BVA	20,000.000					
30-SEP-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.40-	0.00	

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BVA	10,000.000					
30-SEP-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.32-	0.00	
BVA	740,000.000					
30-SEP-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	14.91-	0.00	
BVA	465,000.000					
30-SEP-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	200.88-	0.00	
BVA	20,000.000					
31-OCT-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.42-	0.00	
BVA	10,000.000					
31-OCT-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	4.48-	0.00	

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BVA	740,000.000					
31-OCT-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	15.47-	0.00	
BVA	465,000.000					
31-OCT-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	208.16-	0.00	
BVA	20,000.000					
30-NOV-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.41-	0.00	
BVA	10,000.000					
30-NOV-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.34-	0.00	
BVA	740,000.000					
30-NOV-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	15.03-	0.00	

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BVA	465,000.000					
30-NOV-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	202.03-	0.00	
BVA	20,000.000					
31-DEC-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.42-	0.00	
BVA	10,000.000					
31-DEC-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	4.50-	0.00	
BVA	740,000.000					
31-DEC-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	15.59-	0.00	
BVA	465,000.000					
31-DEC-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	209.35-	0.00	

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BVA	10,000.000					
31-JAN-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.52-	0.00	
BVA	475,000.000					
31-JAN-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	119.56-	0.00	
BVA	10,000.000					
28-FEB-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.28-	0.00	
BVA	475,000.000					
28-FEB-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	108.36-	0.00	
BVA	10,000.000					
31-MAR-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.53-	0.00	

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BVA	475,000.000					
31-MAR-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	120.34-	0.00	
BVA	10,000.000					
30-APR-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.46-	0.00	
BVA	475,000.000					
30-APR-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	116.86-	0.00	
BVA	10,000.000					
31-MAY-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	2.55-	0.00	
BVA	475,000.000					
31-MAY-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	121.15-	0.00	

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BVA	10,000.000					
30-JUN-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.48-	0.00	
BVA	475,000.000					
30-JUN-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	117.65-	0.00	
BVA	10,000.000					
31-JUL-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	2.57-	0.00	
BVA	475,000.000					
31-JUL-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	121.97-	0.00	
BVA	10,000.000					
31-AUG-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.58-	0.00	

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BVA	475,000.000					
31-AUG-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	122.39-	0.00	
BVA	10,000.000					
30-SEP-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.50-	0.00	
BVA	475,000.000					
30-SEP-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	118.84-	0.00	
BVA	10,000.000					
31-OCT-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.59-	0.00	
BVA	475,000.000					
31-OCT-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	123.21-	0.00	

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BVA	10,000.000					
30-NOV-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.52-	0.00	
BVA	475,000.000					
30-NOV-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	119.64-	0.00	
BVA	10,000.000					
31-DEC-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.61-	0.00	
BVA	475,000.000					
31-DEC-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	124.04-	0.00	
BVA	15,000.000					
31-JAN-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	530,000.000					
31-JAN-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19	0.00	0.00	1.04	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	15,000.000					
28-FEB-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19	0.00	0.00	0.03	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI					
BVA	530,000.000					
28-FEB-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19	0.00	0.00	0.94	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	15,000.000					
31-MAR-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19	0.00	0.00	0.03	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-FERC-FI					
BVA	530,000.000					
31-MAR-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19	0.00	0.00	1.05	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	15,000.000					
30-APR-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	530,000.000					
30-APR-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.01	0.00	
BVA	15,000.000					
31-MAY-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	530,000.000					
31-MAY-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.05	0.00	
BVA	15,000.000					
30-JUN-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	530,000.000					
30-JUN-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19	0.00	0.00	1.02	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	15,000.000					
31-JUL-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19	0.00	0.00	0.03	0.00	
	ACCRETION INCOME JULY 2023 PLANT-FERC-FI					
BVA	530,000.000					
31-JUL-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19	0.00	0.00	1.06	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	15,000.000					
31-AUG-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19	0.00	0.00	0.03	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI					
BVA	530,000.000					
31-AUG-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19	0.00	0.00	1.06	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	15,000.000					
30-SEP-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	530,000.000					
30-SEP-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.03	0.00	
BVA	15,000.000					
31-OCT-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	530,000.000					
31-OCT-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.06	0.00	
BVA	15,000.000					
30-NOV-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	

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BVA	530,000.000					
30-NOV-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.03	0.00	
BVA	15,000.000					
31-DEC-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.03	0.00	
BVA	530,000.000					
31-DEC-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.07	0.00	
BVA	5,000.000					
31-JAN-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	5.97-	0.00	
BVA	180,000.000					
31-JAN-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	214.79-	0.00	

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BVA	5,000.000					
28-FEB-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19	0.00	0.00	5.40-	0.00	
	AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI					
BVA	180,000.000					
28-FEB-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19	0.00	0.00	194.44-	0.00	
	AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI					
BVA	5,000.000					
31-MAR-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19	0.00	0.00	5.99-	0.00	
	AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI					
BVA	180,000.000					
31-MAR-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19	0.00	0.00	215.71-	0.00	
	AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI					
BVA	5,000.000					
30-APR-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19	0.00	0.00	5.81-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI					

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BVA	180,000.000					
30-APR-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	209.22-	0.00	
BVA	5,000.000					
31-MAY-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	6.02-	0.00	
BVA	180,000.000					
31-MAY-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	216.67-	0.00	
BVA	5,000.000					
30-JUN-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	5.84-	0.00	
BVA	180,000.000					
30-JUN-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	210.15-	0.00	

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BVA	5,000.000					
31-JUL-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	6.05-	0.00	
BVA	180,000.000					
31-JUL-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	217.62-	0.00	
BVA	180,000.000					
30-AUG-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	218.11-	0.00	
BVA	5,000.000					
30-AUG-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	6.06-	0.00	
BVA	15,000.000					
31-JAN-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.37-	0.00	

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BVA	560,000.000					
31-JAN-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	88.47-	0.00	
BVA	15,000.000					
28-FEB-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.15-	0.00	
BVA	560,000.000					
28-FEB-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	80.15-	0.00	
BVA	15,000.000					
31-MAR-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.38-	0.00	
BVA	560,000.000					
31-MAR-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	88.97-	0.00	

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BVA	15,000.000					
30-APR-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.31-	0.00	
BVA	560,000.000					
30-APR-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	86.36-	0.00	
BVA	15,000.000					
31-MAY-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	2.40-	0.00	
BVA	560,000.000					
31-MAY-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	89.49-	0.00	
BVA	15,000.000					
30-JUN-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.33-	0.00	

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BVA	560,000.000					
30-JUN-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	86.87-	0.00	
BVA	15,000.000					
31-JUL-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	2.41-	0.00	
BVA	560,000.000					
31-JUL-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	90.02-	0.00	
BVA	15,000.000					
31-AUG-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.42-	0.00	
BVA	560,000.000					
31-AUG-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	90.29-	0.00	

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BVA	15,000.000					
30-SEP-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.35-	0.00	
BVA	560,000.000					
30-SEP-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	87.64-	0.00	
BVA	15,000.000					
31-OCT-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.43-	0.00	
BVA	560,000.000					
31-OCT-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	90.82-	0.00	
BVA	15,000.000					
30-NOV-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.36-	0.00	

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BVA	560,000.000					
30-NOV-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	88.15-	0.00	
BVA	15,000.000					
31-DEC-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.45-	0.00	
BVA	560,000.000					
31-DEC-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	91.35-	0.00	
BVA	865,000.000					
31-JAN-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	12.79	0.00	
BVA	865,000.000					
28-FEB-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	11.59	0.00	

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BVA	865,000.000					
31-MAR-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19	0.00	0.00	12.87	0.00	
	ACCRETION INCOME					
	MARCH 2023					
	PLANT-MO-FI					
BVA	865,000.000					
30-APR-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19	0.00	0.00	12.49	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-MO-FI					
BVA	865,000.000					
31-MAY-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19	0.00	0.00	12.95	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-MO-FI					
BVA	865,000.000					
30-JUN-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19	0.00	0.00	12.58	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					
BVA	865,000.000					
31-JUL-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19	0.00	0.00	13.04	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					

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BVA	865,000.000					
31-AUG-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	13.08	0.00	
BVA	865,000.000					
30-SEP-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	12.70	0.00	
BVA	865,000.000					
31-OCT-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	13.16	0.00	
BVA	865,000.000					
30-NOV-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	12.78	0.00	
BVA	865,000.000					
31-DEC-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	13.25	0.00	

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BVA	115,000.000					
31-JAN-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	171.70-	0.00	
BVA	70,000.000					
31-JAN-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	111.14-	0.00	
BVA	115,000.000					
28-FEB-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	155.35-	0.00	
BVA	70,000.000					
28-FEB-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	100.55-	0.00	
BVA	115,000.000					
31-MAR-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	172.25-	0.00	

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BVA	70,000.000					
31-MAR-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	111.48-	0.00	
BVA	115,000.000					
30-APR-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	166.98-	0.00	
BVA	70,000.000					
30-APR-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	108.06-	0.00	
BVA	115,000.000					
31-MAY-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	172.83-	0.00	
BVA	70,000.000					
31-MAY-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	111.83-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	115,000.000					
30-JUN-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	167.54-	0.00	
BVA	70,000.000					
30-JUN-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	108.40-	0.00	
BVA	115,000.000					
31-JUL-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	173.41-	0.00	
BVA	70,000.000					
31-JUL-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	112.19-	0.00	
BVA	115,000.000					
31-AUG-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	173.70-	0.00	

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BVA	70,000.000					
31-AUG-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	112.37-	0.00	
BVA	115,000.000					
30-SEP-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	168.38-	0.00	
BVA	70,000.000					
30-SEP-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	108.92-	0.00	
BVA	115,000.000					
31-OCT-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	174.28-	0.00	
BVA	70,000.000					
31-OCT-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	112.72-	0.00	

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BVA	115,000.000					
30-NOV-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	168.95-	0.00	
BVA	70,000.000					
30-NOV-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	109.26-	0.00	
BVA	115,000.000					
31-DEC-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	174.87-	0.00	
BVA	70,000.000					
31-DEC-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	113.08-	0.00	
BVA	30,000.000					
31-JAN-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	3.38	0.00	

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BVA	1,165,000.000					
31-JAN-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	131.22	0.00	
BVA	30,000.000					
28-FEB-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	3.06	0.00	
BVA	1,165,000.000					
28-FEB-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	118.84	0.00	
BVA	30,000.000					
31-MAR-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	3.40	0.00	
BVA	1,165,000.000					
31-MAR-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	131.90	0.00	

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BVA	30,000.000					
30-APR-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	3.30	0.00	
BVA	1,165,000.000					
30-APR-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	127.99	0.00	
BVA	30,000.000					
31-MAY-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	3.41	0.00	
BVA	1,165,000.000					
31-MAY-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	132.60	0.00	
BVA	30,000.000					
30-JUN-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	3.31	0.00	

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BVA	1,165,000.000					
30-JUN-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	128.68	0.00	
BVA	30,000.000					
31-JUL-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	3.43	0.00	
BVA	1,165,000.000					
31-JUL-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	133.31	0.00	
BVA	30,000.000					
31-AUG-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	3.44	0.00	
BVA	1,165,000.000					
31-AUG-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	133.68	0.00	

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BVA	30,000.000					
30-SEP-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.34	0.00	
BVA	1,165,000.000					
30-SEP-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	129.71	0.00	
BVA	30,000.000					
31-OCT-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	3.46	0.00	
BVA	1,165,000.000					
31-OCT-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	134.39	0.00	
BVA	30,000.000					
30-NOV-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.36	0.00	

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BVA	1,165,000.000					
30-NOV-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	130.41	0.00	
BVA	30,000.000					
31-DEC-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	3.48	0.00	
BVA	1,165,000.000					
31-DEC-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	135.11	0.00	
BVA	34,909.480					
20-JAN-23	VERIZON OWNER TRUST 2019 C A1A 1.940% 04/22/2024 DD 10/08/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.03	0.00	
BVA						
20-JAN-23 01-OCT-19	VERIZON OWNER TRUST 2019 C A1A 1.940% 04/22/2024 DD 10/08/19 AMORTIZATION POSTING IN ZLOTB SHOWING PLANT-FERC-FI	0.00	0.00	0.01	0.00	

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BVA 21-FEB-23 01-OCT-19	VERIZON OWNER TRUST 2019 C A1A 1.940% 04/22/2024 DD 10/08/19 AMORTIZATION ADJUSTMENT PLANT-MO-FI	0.00	0.00	0.01	0.00	
BVA 31-JAN-23	10,000.000 VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.24-	0.00	
BVA 31-JAN-23	15,000.000 VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.81-	0.00	
BVA 31-JAN-23	10,000.000 VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.61-	0.00	
BVA 31-JAN-23	390,000.000 VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	48.20-	0.00	

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BVA	560,000.000					
31-JAN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	67.50-	0.00	
BVA	300,000.000					
31-JAN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	48.30-	0.00	
BVA	10,000.000					
28-FEB-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.12-	0.00	
BVA	15,000.000					
28-FEB-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.64-	0.00	
BVA	10,000.000					
28-FEB-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.46-	0.00	

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BVA	390,000.000					
28-FEB-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	43.65-	0.00	
BVA	560,000.000					
28-FEB-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	61.12-	0.00	
BVA	300,000.000					
28-FEB-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	43.74-	0.00	
BVA	10,000.000					
31-MAR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.24-	0.00	
BVA	15,000.000					
31-MAR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.82-	0.00	

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BVA	10,000.000					
31-MAR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.62-	0.00	
BVA	390,000.000					
31-MAR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	48.43-	0.00	
BVA	560,000.000					
31-MAR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	67.83-	0.00	
BVA	300,000.000					
31-MAR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	48.53-	0.00	
BVA	10,000.000					
30-APR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.20-	0.00	

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BVA	15,000.000					
30-APR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.76-	0.00	
BVA	10,000.000					
30-APR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.57-	0.00	
BVA	390,000.000					
30-APR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	46.99-	0.00	
BVA	560,000.000					
30-APR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	65.81-	0.00	
BVA	300,000.000					
30-APR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	47.08-	0.00	

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BVA	10,000.000					
31-MAY-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	1.25-	0.00	
BVA	15,000.000					
31-MAY-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	1.83-	0.00	
BVA	10,000.000					
31-MAY-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	1.63-	0.00	
BVA	390,000.000					
31-MAY-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	48.68-	0.00	
BVA	560,000.000					
31-MAY-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	68.17-	0.00	

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BVA	300,000.000					
31-MAY-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	48.77-	0.00	
BVA	10,000.000					
30-JUN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.21-	0.00	
BVA	15,000.000					
30-JUN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.77-	0.00	
BVA	10,000.000					
30-JUN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.58-	0.00	
BVA	390,000.000					
30-JUN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	47.23-	0.00	

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BVA	560,000.000					
30-JUN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	66.14-	0.00	
BVA	300,000.000					
30-JUN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	47.31-	0.00	
BVA	10,000.000					
31-JUL-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	1.25-	0.00	
BVA	15,000.000					
31-JUL-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	1.84-	0.00	
BVA	10,000.000					
31-JUL-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	1.63-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	390,000.000					
31-JUL-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	48.92-	0.00	
BVA	560,000.000					
31-JUL-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	68.51-	0.00	
BVA	300,000.000					
31-JUL-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	49.01-	0.00	
BVA	10,000.000					
31-AUG-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.26-	0.00	
BVA	15,000.000					
31-AUG-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.84-	0.00	

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BVA	10,000.000					
31-AUG-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.64-	0.00	
BVA	390,000.000					
31-AUG-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	49.05-	0.00	
BVA	560,000.000					
31-AUG-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	68.68-	0.00	
BVA	300,000.000					
31-AUG-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	49.13-	0.00	
BVA	10,000.000					
30-SEP-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.22-	0.00	

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BVA	15,000.000					
30-SEP-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.78-	0.00	
BVA	10,000.000					
30-SEP-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.59-	0.00	
BVA	390,000.000					
30-SEP-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	47.58-	0.00	
BVA	560,000.000					
30-SEP-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	66.64-	0.00	
BVA	300,000.000					
30-SEP-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	47.67-	0.00	

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BVA	10,000.000					
31-OCT-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.26-	0.00	
BVA	15,000.000					
31-OCT-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.85-	0.00	
BVA	10,000.000					
31-OCT-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.65-	0.00	
BVA	390,000.000					
31-OCT-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	49.29-	0.00	
BVA	560,000.000					
31-OCT-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	69.03-	0.00	

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BVA	300,000.000					
31-OCT-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	49.37-	0.00	
BVA	10,000.000					
30-NOV-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.23-	0.00	
BVA	15,000.000					
30-NOV-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.79-	0.00	
BVA	10,000.000					
30-NOV-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.60-	0.00	
BVA	390,000.000					
30-NOV-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	47.82-	0.00	

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BVA	560,000.000					
30-NOV-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	66.97-	0.00	
BVA	300,000.000					
30-NOV-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	47.90-	0.00	
BVA	10,000.000					
31-DEC-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.27-	0.00	
BVA	15,000.000					
31-DEC-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.86-	0.00	
BVA	10,000.000					
31-DEC-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.65-	0.00	

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BVA	390,000.000					
31-DEC-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	49.54-	0.00	
BVA	560,000.000					
31-DEC-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	69.37-	0.00	
BVA	300,000.000					
31-DEC-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	49.62-	0.00	
BVA	12,741.530					
31-JAN-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.71-	0.00	
BVA	526,650.260					
31-JAN-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	29.41-	0.00	

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BVA	12,741.530					
28-FEB-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.64-	0.00	
BVA	526,650.260					
28-FEB-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	26.64-	0.00	
BVA	12,741.530					
31-MAR-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.72-	0.00	
BVA	526,650.260					
31-MAR-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	29.57-	0.00	
BVA	12,741.530					
30-APR-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.69-	0.00	

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BVA	526,650.260					
30-APR-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	28.69-	0.00	
BVA	12,623.830					
31-MAY-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	0.71-	0.00	
BVA	521,785.270					
31-MAY-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	29.45-	0.00	
BVA	12,208.860					
30-JUN-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.67-	0.00	
BVA	504,633.080					
30-JUN-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	27.64-	0.00	

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BVA	12,208.860					
03-JUL-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.04-	0.00	
BVA	504,633.080					
03-JUL-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	1.85-	0.00	
BVA	12,208.860					
31-JUL-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.65-	0.00	
BVA	504,633.080					
31-JUL-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	26.80-	0.00	
BVA	11,731.950					
31-AUG-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.67-	0.00	

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BVA	484,920.610					
31-AUG-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14	0.00	0.00	27.60-	0.00	
	AMORTIZATION EXPENSE					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	11,731.950					
30-SEP-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14	0.00	0.00	0.65-	0.00	
	AMORTIZATION EXPENSE					
	SEPTEMBER 2023					
	PLANT-FERC-FI					
BVA	484,920.607					
30-SEP-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14	0.00	0.00	26.78-	0.00	
	AMORTIZATION EXPENSE					
	SEPTEMBER 2023					
	PLANT-MO-FI					
BVA	484,920.607					
10-OCT-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14	0.00	0.00	8.06-	0.00	
	AMORTIZATION EXPENSE					
	OCTOBER 2023					
	PLANT-MO-FI					
BVA	11,731.945					
10-OCT-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14	0.00	0.00	0.19-	0.00	
	AMORTIZATION EXPENSE					
	OCTOBER 2023					
	PLANT-FERC-FI					

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BVA	11,731.950					
31-OCT-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.48-	0.00	
BVA	484,920.624					
31-OCT-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	19.71-	0.00	
BVA	11,731.950					
30-NOV-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.65-	0.00	
BVA	484,920.624					
30-NOV-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	26.93-	0.00	
BVA	11,731.950					
31-DEC-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.68-	0.00	

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BVA	484,920.624					
31-DEC-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	27.90-	0.00	
BVA	10,000.000					
31-JAN-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.70	0.00	
BVA	500,000.000					
31-JAN-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	34.77	0.00	
BVA	10,000.000					
28-FEB-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.63	0.00	
BVA	500,000.000					
28-FEB-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	31.47	0.00	

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BVA	10,000.000					
31-MAR-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.70	0.00	
BVA	500,000.000					
31-MAR-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	34.91	0.00	
BVA	10,000.000					
30-APR-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.68	0.00	
BVA	500,000.000					
30-APR-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	33.85	0.00	
BVA	10,000.000					
31-MAY-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.70	0.00	

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BVA	500,000.000					
31-MAY-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	35.05	0.00	
BVA	10,000.000					
30-JUN-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.68	0.00	
BVA	500,000.000					
30-JUN-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	33.99	0.00	
BVA	10,000.000					
31-JUL-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.70	0.00	
BVA	500,000.000					
31-JUL-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	35.20	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,000.000					
31-AUG-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.71	0.00	
BVA	500,000.000					
31-AUG-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	35.27	0.00	
BVA	10,000.000					
30-SEP-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.68	0.00	
BVA	500,000.000					
30-SEP-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	34.21	0.00	
BVA	10,000.000					
31-OCT-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.71	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	500,000.000					
31-OCT-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	35.42	0.00	
BVA	10,000.000					
30-NOV-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.69	0.00	
BVA	500,000.000					
30-NOV-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	34.35	0.00	
BVA	10,000.000					
31-DEC-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.71	0.00	
BVA	500,000.000					
31-DEC-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	35.57	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	20,000.000					
31-JAN-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.63	0.00	
BVA	875,000.000					
31-JAN-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	71.36	0.00	
BVA	20,000.000					
28-FEB-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.48	0.00	
BVA	875,000.000					
28-FEB-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	64.58	0.00	
BVA	20,000.000					
31-MAR-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.64	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	875,000.000					
31-MAR-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	71.63	0.00	
BVA	20,000.000					
30-APR-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.59	0.00	
BVA	875,000.000					
30-APR-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	69.46	0.00	
BVA	20,000.000					
31-MAY-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	1.64	0.00	
BVA	875,000.000					
31-MAY-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	71.92	0.00	

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BVA	20,000.000					
30-JUN-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.59	0.00	
BVA	875,000.000					
30-JUN-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	69.74	0.00	
BVA	20,000.000					
31-JUL-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	1.65	0.00	
BVA	875,000.000					
31-JUL-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	72.20	0.00	
BVA	20,000.000					
31-AUG-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.65	0.00	

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BVA	875,000.000					
31-AUG-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	72.35	0.00	
BVA	20,000.000					
30-SEP-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.60	0.00	
BVA	875,000.000					
30-SEP-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	70.16	0.00	
BVA	20,000.000					
31-OCT-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.66	0.00	
BVA	875,000.000					
31-OCT-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	72.64	0.00	

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BVA	20,000.000					
30-NOV-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.61	0.00	
BVA	875,000.000					
30-NOV-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	70.44	0.00	
BVA	20,000.000					
31-DEC-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.67	0.00	
BVA	875,000.000					
31-DEC-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	72.93	0.00	
BVA	10,000.000					
31-JAN-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.49-	0.00	

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BVA	10,000.000					
28-FEB-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.44-	0.00	
BVA	10,000.000					
31-MAR-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.49-	0.00	
BVA	10,000.000					
30-APR-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.48-	0.00	
BVA	10,000.000					
31-MAY-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	0.50-	0.00	
BVA	10,000.000					
30-JUN-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.48-	0.00	

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	6,303.560					
28-JUL-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.27-	0.00	
BVA	6,303.562					
31-JUL-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.04-	0.00	
BVA	1,465.892					
16-AUG-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.04-	0.00	
BVA	1,465.893					
31-AUG-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.04-	0.00	
BVA	1,465.893					
15-SEP-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.03-	0.00	

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BVA	5,000.000					
31-JAN-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	380,000.000					
31-JAN-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	4.65	0.00	
BVA	5,000.000					
28-FEB-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	380,000.000					
28-FEB-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4.21	0.00	
BVA	5,000.000					
31-MAR-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	

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BVA	380,000.000					
31-MAR-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.25	0.00	
BVA	5,000.000					
30-APR-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	380,000.000					
30-APR-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.21	0.00	
BVA	380,000.000					
15-MAY-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	13.84	0.00	
BVA	5,000.000					
15-MAY-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	

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BVA	15,000.000					
31-JAN-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.63	0.00	
BVA	525,000.000					
31-JAN-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	57.07	0.00	
BVA	15,000.000					
28-FEB-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.48	0.00	
BVA	525,000.000					
28-FEB-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	51.67	0.00	
BVA	15,000.000					
31-MAR-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.64	0.00	

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BVA	525,000.000					
31-MAR-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	57.33	0.00	
BVA	15,000.000					
30-APR-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.59	0.00	
BVA	525,000.000					
30-APR-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	55.61	0.00	
BVA	15,000.000					
31-MAY-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	1.65	0.00	
BVA	525,000.000					
31-MAY-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	57.59	0.00	

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BVA	15,000.000					
30-JUN-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	1.60	0.00	
BVA	525,000.000					
30-JUN-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	55.87	0.00	
BVA	15,000.000					
31-JUL-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	1.65	0.00	
BVA	525,000.000					
31-JUL-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	57.86	0.00	
BVA	15,000.000					
31-AUG-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	1.66	0.00	

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BVA	525,000.000					
31-AUG-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	58.00	0.00	
BVA	15,000.000					
30-SEP-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.61	0.00	
BVA	525,000.000					
30-SEP-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	56.26	0.00	
BVA	15,000.000					
31-OCT-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.66	0.00	
BVA	525,000.000					
31-OCT-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	58.27	0.00	

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BVA	15,000.000					
30-NOV-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.61	0.00	
BVA	525,000.000					
30-NOV-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	56.52	0.00	
BVA	15,000.000					
31-DEC-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.67	0.00	
BVA	525,000.000					
31-DEC-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	58.54	0.00	
BVA	10,000.000					
31-JAN-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	205,000.000					
31-JAN-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.18	0.00	
BVA	10,000.000					
28-FEB-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	205,000.000					
28-FEB-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.16	0.00	
BVA	10,000.000					
31-MAR-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	205,000.000					
31-MAR-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.18	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,000.000					
30-APR-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	205,000.000					
30-APR-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	0.17	0.00	
BVA	10,000.000					
31-MAY-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	205,000.000					
31-MAY-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	0.18	0.00	
BVA	10,000.000					
30-JUN-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	205,000.000					
30-JUN-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.17	0.00	
BVA	10,000.000					
31-JUL-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	205,000.000					
31-JUL-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.18	0.00	
BVA	10,000.000					
31-AUG-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	205,000.000					
31-AUG-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.18	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,000.000					
30-SEP-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	205,000.000					
30-SEP-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.17	0.00	
BVA	10,000.000					
31-OCT-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	205,000.000					
31-OCT-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.18	0.00	
BVA	10,000.000					
30-NOV-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	

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BVA	205,000.000					
30-NOV-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.17	0.00	
BVA	10,000.000					
31-DEC-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.01	0.00	
BVA	205,000.000					
31-DEC-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.18	0.00	
BVA	15,000.000					
31-JAN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.39	0.00	
BVA	5,000.000					
31-JAN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	

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BVA	410,000.000					
31-JAN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	10.59	0.00	
BVA	250,000.000					
31-JAN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	8.76	0.00	
BVA	15,000.000					
28-FEB-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.35	0.00	
BVA	5,000.000					
28-FEB-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.16	0.00	
BVA	410,000.000					
28-FEB-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	9.60	0.00	

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BVA	250,000.000					
28-FEB-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	7.94	0.00	
BVA	15,000.000					
31-MAR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.39	0.00	
BVA	5,000.000					
31-MAR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	410,000.000					
31-MAR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	10.67	0.00	
BVA	250,000.000					
31-MAR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	8.82	0.00	

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BVA	15,000.000					
30-APR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.38	0.00	
BVA	5,000.000					
30-APR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	410,000.000					
30-APR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	10.36	0.00	
BVA	250,000.000					
30-APR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	8.57	0.00	
BVA	15,000.000					
31-MAY-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.39	0.00	

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BVA	5,000.000					
31-MAY-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	410,000.000					
31-MAY-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	10.74	0.00	
BVA	250,000.000					
31-MAY-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	8.88	0.00	
BVA	15,000.000					
30-JUN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.38	0.00	
BVA	5,000.000					
30-JUN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	

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BVA	410,000.000					
30-JUN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	10.43	0.00	
BVA	250,000.000					
30-JUN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	8.63	0.00	
BVA	15,000.000					
31-JUL-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.40	0.00	
BVA	5,000.000					
31-JUL-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	410,000.000					
31-JUL-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	10.82	0.00	

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BVA	250,000.000					
31-JUL-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	8.95	0.00	
BVA	15,000.000					
31-AUG-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.40	0.00	
BVA	5,000.000					
31-AUG-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	410,000.000					
31-AUG-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	10.86	0.00	
BVA	250,000.000					
31-AUG-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	8.98	0.00	

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BVA	15,000.000					
30-SEP-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.39	0.00	
BVA	5,000.000					
30-SEP-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.17	0.00	
BVA	410,000.000					
30-SEP-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	10.55	0.00	
BVA	250,000.000					
30-SEP-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	8.72	0.00	
BVA	15,000.000					
31-OCT-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.40	0.00	

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BVA	5,000.000					
31-OCT-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	410,000.000					
31-OCT-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	10.94	0.00	
BVA	250,000.000					
31-OCT-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	9.05	0.00	
BVA	15,000.000					
30-NOV-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.39	0.00	
BVA	5,000.000					
30-NOV-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	

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BVA	410,000.000					
30-NOV-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	10.63	0.00	
BVA	250,000.000					
30-NOV-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	8.79	0.00	
BVA	15,000.000					
31-DEC-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.40	0.00	
BVA	5,000.000					
31-DEC-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.18	0.00	
BVA	410,000.000					
31-DEC-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	11.02	0.00	

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BVA	250,000.000					
31-DEC-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	9.11	0.00	
BVA	594,791.240					
31-JAN-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	43.67-	0.00	
BVA	594,791.240					
28-FEB-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	39.54-	0.00	
BVA	594,791.240					
31-MAR-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	43.88-	0.00	
BVA	572,243.040					
30-APR-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	40.96-	0.00	

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BVA	572,243.040					
31-MAY-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14	0.00	0.00	42.43-	0.00	
	AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI					
BVA	530,094.560					
30-JUN-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14	0.00	0.00	38.13-	0.00	
	AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI					
BVA	529,967.090					
28-JUL-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14	0.00	0.00	34.39-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI					
BVA	529,967.090					
31-JUL-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14	0.00	0.00	5.11-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI					
BVA	529,967.090					
31-AUG-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14	0.00	0.00	39.59-	0.00	
	AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
BVA	529,967.090					
30-SEP-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	38.41-	0.00	
BVA	521,819.800					
17-OCT-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	20.22-	0.00	
BVA	521,819.801					
31-OCT-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	18.98-	0.00	
BVA	521,819.801					
30-NOV-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	38.00-	0.00	
BVA	521,819.801					
31-DEC-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	39.37-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (ORIGINAL SHARES/PAR VALUE) (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	35,000.000					
31-JAN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.49	0.00	
BVA	35,000.000					
31-JAN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	48.59-	0.00	
BVA	1,250,000.000					
31-JAN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	17.41	0.00	
BVA	1,425,000.000					
31-JAN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	1,978.48-	0.00	
BVA	35,000.000					
28-FEB-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.44	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	35,000.000					
28-FEB-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	43.98-	0.00	
BVA	1,250,000.000					
28-FEB-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	15.78	0.00	
BVA	1,425,000.000					
28-FEB-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1,790.47-	0.00	
BVA	35,000.000					
31-MAR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.49	0.00	
BVA	35,000.000					
31-MAR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	48.77-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,250,000.000					
31-MAR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	17.52	0.00	
BVA	1,425,000.000					
31-MAR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	1,985.76-	0.00	
BVA	35,000.000					
30-APR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.48	0.00	
BVA	35,000.000					
30-APR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	47.29-	0.00	
BVA	1,250,000.000					
30-APR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	17.02	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,425,000.000					
30-APR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	1,925.42-	0.00	
BVA	35,000.000					
31-MAY-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.49	0.00	
BVA	35,000.000					
31-MAY-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	48.96-	0.00	
BVA	1,250,000.000					
31-MAY-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	17.65	0.00	
BVA	1,425,000.000					
31-MAY-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	1,993.32-	0.00	

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BVA	35,000.000					
30-JUN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.48	0.00	
BVA	35,000.000					
30-JUN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	47.47-	0.00	
BVA	1,250,000.000					
30-JUN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	17.14	0.00	
BVA	1,425,000.000					
30-JUN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	1,932.75-	0.00	
BVA	35,000.000					
31-JUL-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.50	0.00	

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BVA	35,000.000					
31-JUL-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	49.15-	0.00	
BVA	1,250,000.000					
31-JUL-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	17.77	0.00	
BVA	1,425,000.000					
31-JUL-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	2,000.91-	0.00	
BVA	35,000.000					
31-AUG-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.50	0.00	
BVA	35,000.000					
31-AUG-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	49.24-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,250,000.000					
31-AUG-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	17.83	0.00	
BVA	1,425,000.000					
31-AUG-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	2,004.78-	0.00	
BVA	35,000.000					
30-SEP-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.49	0.00	
BVA	35,000.000					
30-SEP-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	47.74-	0.00	
BVA	1,250,000.000					
30-SEP-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	17.32	0.00	

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BVA	1,425,000.000					
30-SEP-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,943.86-	0.00	
BVA	35,000.000					
31-OCT-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.50	0.00	
BVA	35,000.000					
31-OCT-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	49.43-	0.00	
BVA	1,250,000.000					
31-OCT-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	17.96	0.00	
BVA	1,425,000.000					
31-OCT-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2,012.41-	0.00	

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BVA	35,000.000					
30-NOV-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.49	0.00	
BVA	35,000.000					
30-NOV-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	47.93-	0.00	
BVA	1,250,000.000					
30-NOV-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	17.44	0.00	
BVA	1,425,000.000					
30-NOV-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1,951.25-	0.00	
BVA	35,000.000					
31-DEC-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.51	0.00	

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BVA	35,000.000					
31-DEC-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	49.62-	0.00	
BVA	1,250,000.000					
31-DEC-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	18.08	0.00	
BVA	1,425,000.000					
31-DEC-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2,020.07-	0.00	
BVA	40,000.000					
31-JAN-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	1.21-	0.00	
BVA	1,545,000.000					
31-JAN-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	46.61-	0.00	

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BVA	40,000.000					
28-FEB-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	1.09-	0.00	
BVA	1,545,000.000					
28-FEB-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	42.23-	0.00	
BVA	40,000.000					
31-MAR-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	1.21-	0.00	
BVA	1,545,000.000					
31-MAR-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	46.88-	0.00	
BVA	40,000.000					
30-APR-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	1.18-	0.00	

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BVA	1,545,000.000					
30-APR-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17	0.00	0.00	45.50-	0.00	
	AMORTIZATION EXPENSE					
	APRIL 2023					
	PLANT-MO-FI					
BVA	40,000.000					
31-MAY-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17	0.00	0.00	1.22-	0.00	
	AMORTIZATION EXPENSE					
	MAY 2023					
	PLANT-FERC-FI					
BVA	1,545,000.000					
31-MAY-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17	0.00	0.00	47.15-	0.00	
	AMORTIZATION EXPENSE					
	MAY 2023					
	PLANT-MO-FI					
BVA	40,000.000					
30-JUN-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17	0.00	0.00	1.19-	0.00	
	AMORTIZATION EXPENSE					
	JUNE 2023					
	PLANT-FERC-FI					
BVA	1,545,000.000					
30-JUN-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17	0.00	0.00	45.77-	0.00	
	AMORTIZATION EXPENSE					
	JUNE 2023					
	PLANT-MO-FI					

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BVA	40,000.000					
31-JUL-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17	0.00	0.00	1.23-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI					
BVA	1,545,000.000					
31-JUL-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17	0.00	0.00	47.43-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI					
BVA	40,000.000					
31-AUG-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17	0.00	0.00	1.23-	0.00	
	AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI					
BVA	1,545,000.000					
31-AUG-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17	0.00	0.00	47.57-	0.00	
	AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI					
BVA	40,000.000					
30-SEP-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17	0.00	0.00	1.20-	0.00	
	AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI					

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BVA	1,545,000.000					
30-SEP-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	46.17-	0.00	
BVA	40,000.000					
31-OCT-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	1.24-	0.00	
BVA	1,545,000.000					
31-OCT-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	47.85-	0.00	
BVA	40,000.000					
30-NOV-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.20-	0.00	
BVA	1,545,000.000					
30-NOV-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	46.44-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	40,000.000					
31-DEC-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	1.25-	0.00	
BVA	1,545,000.000					
31-DEC-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	48.13-	0.00	
BVA	10,000.000					
31-JAN-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	0.54-	0.00	
BVA	400,000.000					
31-JAN-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	21.73-	0.00	
BVA	10,000.000					
28-FEB-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.49-	0.00	

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BVA	400,000.000					
28-FEB-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	19.66-	0.00	
BVA	10,000.000					
31-MAR-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.55-	0.00	
BVA	400,000.000					
31-MAR-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	21.81-	0.00	
BVA	10,000.000					
30-APR-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.53-	0.00	
BVA	400,000.000					
30-APR-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	21.15-	0.00	

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BVA	10,000.000					
31-MAY-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	0.55-	0.00	
BVA	400,000.000					
31-MAY-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	21.89-	0.00	
BVA	10,000.000					
30-JUN-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.53-	0.00	
BVA	400,000.000					
30-JUN-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	21.23-	0.00	
BVA	10,000.000					
31-JUL-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	0.55-	0.00	

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BVA	400,000.000					
31-JUL-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	21.98-	0.00	
BVA	10,000.000					
31-AUG-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.55-	0.00	
BVA	400,000.000					
31-AUG-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	22.02-	0.00	
BVA	10,000.000					
30-SEP-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.53-	0.00	
BVA	400,000.000					
30-SEP-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	21.35-	0.00	

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BVA	10,000.000					
31-OCT-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.55-	0.00	
BVA	400,000.000					
31-OCT-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	22.11-	0.00	
BVA	10,000.000					
30-NOV-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.54-	0.00	
BVA	400,000.000					
30-NOV-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	21.44-	0.00	
BVA	10,000.000					
31-DEC-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.55-	0.00	

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BVA	400,000.000					
31-DEC-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	22.19-	0.00	
BVA	4,000.000					
30-APR-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	0.00	0.00	0.06	0.00	
BVA	154,000.000					
30-APR-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.30	0.00	
BVA	4,000.000					
31-MAY-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	
BVA	154,000.000					
31-MAY-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.65	0.00	

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BVA	4,000.000					
30-JUN-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	
BVA	154,000.000					
30-JUN-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.58	0.00	
BVA	4,000.000					
31-JUL-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	
BVA	154,000.000					
31-JUL-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.68	0.00	
BVA	4,000.000					
31-AUG-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	

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BVA	154,000.000					
31-AUG-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.69	0.00	
BVA	4,000.000					
30-SEP-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	
BVA	154,000.000					
30-SEP-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.62	0.00	
BVA	4,000.000					
31-OCT-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.07	0.00	
BVA	154,000.000					
31-OCT-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.72	0.00	

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	4,000.000					
30-NOV-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23	0.00	0.00	0.07	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI					
BVA	154,000.000					
30-NOV-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23	0.00	0.00	2.65	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	4,000.000					
31-DEC-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23	0.00	0.00	0.07	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI					
BVA	154,000.000					
31-DEC-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23	0.00	0.00	2.75	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	25,000.000					
31-JAN-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21	0.00	0.00	0.72	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI					

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BVA	955,000.000					
31-JAN-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	27.60	0.00	
BVA	25,000.000					
28-FEB-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	0.65	0.00	
BVA	955,000.000					
28-FEB-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	24.98	0.00	
BVA	25,000.000					
31-MAR-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	0.00	0.00	0.73	0.00	
BVA	955,000.000					
31-MAR-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	27.71	0.00	

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BVA	25,000.000					
30-APR-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21	0.00	0.00	0.70	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-FERC-FI					
BVA	955,000.000					
30-APR-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21	0.00	0.00	26.88	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	25,000.000					
31-MAY-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21	0.00	0.00	0.73	0.00	
	ACCRETION INCOME MAY 2023 PLANT-FERC-FI					
BVA	955,000.000					
31-MAY-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21	0.00	0.00	27.84	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	25,000.000					
30-JUN-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21	0.00	0.00	0.71	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-FERC-FI					

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BVA	955,000.000					
30-JUN-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	27.00	0.00	
BVA	25,000.000					
31-JUL-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	0.00	0.00	0.73	0.00	
BVA	955,000.000					
31-JUL-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	27.96	0.00	
BVA	25,000.000					
31-AUG-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	0.00	0.00	0.73	0.00	
BVA	955,000.000					
31-AUG-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	28.02	0.00	

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BVA	25,000.000					
30-SEP-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.71	0.00	
BVA	955,000.000					
30-SEP-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	27.18	0.00	
BVA	25,000.000					
31-OCT-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	0.74	0.00	
BVA	955,000.000					
31-OCT-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	28.15	0.00	
BVA	25,000.000					
30-NOV-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.71	0.00	

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BVA	955,000.000					
30-NOV-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	27.30	0.00	
BVA	25,000.000					
31-DEC-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	0.74	0.00	
BVA	955,000.000					
31-DEC-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	28.27	0.00	
BVA	6,000.000					
31-JAN-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	2.21-	0.00	
BVA	234,000.000					
31-JAN-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	86.10-	0.00	

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BVA	6,000.000					
28-FEB-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	2.00-	0.00	
BVA	234,000.000					
28-FEB-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	77.98-	0.00	
BVA	6,000.000					
31-MAR-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	2.22-	0.00	
BVA	234,000.000					
31-MAR-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	86.53-	0.00	
BVA	6,000.000					
30-APR-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	2.15-	0.00	

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BVA	234,000.000					
30-APR-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	83.96-	0.00	
BVA	6,000.000					
31-MAY-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	2.23-	0.00	
BVA	234,000.000					
31-MAY-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	86.98-	0.00	
BVA	6,000.000					
30-JUN-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	2.16-	0.00	
BVA	234,000.000					
30-JUN-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	84.39-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	6,000.000					
31-JUL-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	2.24-	0.00	
BVA	234,000.000					
31-JUL-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	87.43-	0.00	
BVA	6,000.000					
31-AUG-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	2.25-	0.00	
BVA	234,000.000					
31-AUG-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	87.66-	0.00	
BVA	6,000.000					
30-SEP-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.18-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	234,000.000					
30-SEP-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	85.05-	0.00	
BVA	6,000.000					
31-OCT-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	2.26-	0.00	
BVA	234,000.000					
31-OCT-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	88.11-	0.00	
BVA	6,000.000					
30-NOV-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.19-	0.00	
BVA	234,000.000					
30-NOV-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	85.49-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	6,000.000					
31-DEC-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	2.27-	0.00	
BVA	234,000.000					
31-DEC-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	88.56-	0.00	
BVA	15,000.000					
31-JAN-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	0.00	0.00	5.65-	0.00	
BVA	670,000.000					
31-JAN-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	252.53-	0.00	
BVA	15,000.000					
28-FEB-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	0.00	0.00	5.12-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	670,000.000					
28-FEB-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	228.82-	0.00	
BVA	15,000.000					
31-MAR-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	0.00	0.00	5.69-	0.00	
BVA	670,000.000					
31-MAR-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	254.07-	0.00	
BVA	15,000.000					
30-APR-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	0.00	0.00	5.52-	0.00	
BVA	670,000.000					
30-APR-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	246.66-	0.00	

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BVA	15,000.000					
31-MAY-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	0.00	0.00	5.72-	0.00	
BVA	670,000.000					
31-MAY-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	255.67-	0.00	
BVA	15,000.000					
30-JUN-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	0.00	0.00	5.56-	0.00	
BVA	670,000.000					
30-JUN-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	248.22-	0.00	
BVA	15,000.000					
31-JUL-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	0.00	0.00	5.76-	0.00	

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BVA	670,000.000					
31-JUL-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	257.29-	0.00	
BVA	15,000.000					
31-AUG-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	0.00	0.00	5.78-	0.00	
BVA	670,000.000					
31-AUG-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	258.11-	0.00	
BVA	15,000.000					
30-SEP-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	0.00	0.00	5.61-	0.00	
BVA	670,000.000					
30-SEP-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	250.58-	0.00	

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BVA	15,000.000					
31-OCT-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	0.00	0.00	5.81-	0.00	
BVA	670,000.000					
31-OCT-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	259.74-	0.00	
BVA	15,000.000					
30-NOV-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	0.00	0.00	5.65-	0.00	
BVA	670,000.000					
30-NOV-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	252.16-	0.00	
BVA	15,000.000					
31-DEC-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	0.00	0.00	5.85-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	670,000.000					
31-DEC-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	261.37-	0.00	
TOTAL AMORTIZATION/ACCRETION		0.00	0.00	696,696.04	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TOTAL RECEIPTS AND DISBURSEMENT TRANSACTIONS						
	U.S. DOLLAR	1,503,330.83	1,503,330.83	696,696.04	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S

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PURCHASES	(* INDICATES PENDING SETTLEMENT)					
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
B	20,112.930					
03-JAN-23	DREYFUS INS RSRV PR MONEY 6546	20,112.93-	20,112.93-	20,112.93	0.00	
03-JAN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	69,489.040					
03-JAN-23	DREYFUS INS RSRV PR MONEY 6546	69,489.04-	69,489.04-	69,489.04	0.00	
03-JAN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,737.900					
03-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,737.90-	1,737.90-	1,737.90	0.00	
03-JAN-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,504.330					
04-JAN-23	DREYFUS INS RSRV PR MONEY 6546	9,504.33-	9,504.33-	9,504.33	0.00	
04-JAN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	350.490					
04-JAN-23	DREYFUS INS RSRV PR MONEY 6546	350.49-	350.49-	350.49	0.00	
04-JAN-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7.980					
04-JAN-23	DREYFUS INS RSRV PR MONEY 6546	7.98-	7.98-	7.98	0.00	
04-JAN-23						
	ISFSI-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7.220					
04-JAN-23	DREYFUS INS RSRV PR MONEY 6546	7.22-	7.22-	7.22	0.00	
04-JAN-23						
	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	729.030					
04-JAN-23	DREYFUS INS RSRV PR MONEY 6546	729.03-	729.03-	729.03	0.00	
04-JAN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	27,172.210					
04-JAN-23	DREYFUS INS RSRV PR MONEY 6546	27,172.21-	27,172.21-	27,172.21	0.00	
04-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	31,233.180					
05-JAN-23	DREYFUS INS RSRV PR MONEY 6546	31,233.18-	31,233.18-	31,233.18	0.00	
05-JAN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	762.210					
05-JAN-23	DREYFUS INS RSRV PR MONEY 6546	762.21-	762.21-	762.21	0.00	
05-JAN-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	120,532.510					
06-JAN-23	DREYFUS INS RSRV PR MONEY 6546	120,532.51-	120,532.51-	120,532.51	0.00	
06-JAN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,964.160					
06-JAN-23	DREYFUS INS RSRV PR MONEY 6546	2,964.16-	2,964.16-	2,964.16	0.00	
06-JAN-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,045,548.080					
09-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,045,548.08-	1,045,548.08-	1,045,548.08	0.00	
09-JAN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	29,156.180					
09-JAN-23	DREYFUS INS RSRV PR MONEY 6546	29,156.18-	29,156.18-	29,156.18	0.00	
09-JAN-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	935.160					
09-JAN-23	DREYFUS INS RSRV PR MONEY 6546	935.16-	935.16-	935.16	0.00	
09-JAN-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	37,843.460					
09-JAN-23	DREYFUS INS RSRV PR MONEY 6546	37,843.46-	37,843.46-	37,843.46	0.00	
09-JAN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	32,931.960					
10-JAN-23	DREYFUS INS RSRV PR MONEY 6546	32,931.96-	32,931.96-	32,931.96	0.00	
10-JAN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	814.040					
10-JAN-23	DREYFUS INS RSRV PR MONEY 6546	814.04-	814.04-	814.04	0.00	
10-JAN-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	966.130					
10-JAN-23	DREYFUS INS RSRV PR MONEY 6546	966.13-	966.13-	966.13	0.00	
10-JAN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	21.830					
10-JAN-23	DREYFUS INS RSRV PR MONEY 6546	21.83-	21.83-	21.83	0.00	
10-JAN-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	43,463.200					
11-JAN-23	DREYFUS INS RSRV PR MONEY 6546	43,463.20-	43,463.20-	43,463.20	0.00	
11-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,081.730					
11-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,081.73-	1,081.73-	1,081.73	0.00	
11-JAN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	368,042.900					
12-JAN-23	DREYFUS INS RSRV PR MONEY 6546	368,042.90-	368,042.90-	368,042.90	0.00	
12-JAN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	285.480					
12-JAN-23	DREYFUS INS RSRV PR MONEY 6546	285.48-	285.48-	285.48	0.00	
12-JAN-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,016.250					
12-JAN-23	DREYFUS INS RSRV PR MONEY 6546	12,016.25-	12,016.25-	12,016.25	0.00	
12-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	296.550					
12-JAN-23	DREYFUS INS RSRV PR MONEY 6546	296.55-	296.55-	296.55	0.00	
12-JAN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	84,887.820					
13-JAN-23	DREYFUS INS RSRV PR MONEY 6546	84,887.82-	84,887.82-	84,887.82	0.00	
13-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,107.970					
13-JAN-23	DREYFUS INS RSRV PR MONEY 6546	2,107.97-	2,107.97-	2,107.97	0.00	
13-JAN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	49,544.720					
17-JAN-23	DREYFUS INS RSRV PR MONEY 6546	49,544.72-	49,544.72-	49,544.72	0.00	
17-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,246.150					
17-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,246.15-	1,246.15-	1,246.15	0.00	
17-JAN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,340.670					
17-JAN-23	DREYFUS INS RSRV PR MONEY 6546	7,340.67-	7,340.67-	7,340.67	0.00	
17-JAN-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	299,915.200					
17-JAN-23	DREYFUS INS RSRV PR MONEY 6546	299,915.20-	299,915.20-	299,915.20	0.00	
17-JAN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	36,976.840					
18-JAN-23	DREYFUS INS RSRV PR MONEY 6546	36,976.84-	36,976.84-	36,976.84	0.00	
18-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	912.670					
18-JAN-23	DREYFUS INS RSRV PR MONEY 6546	912.67-	912.67-	912.67	0.00	
18-JAN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,238,511.820					
18-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,238,511.82-	1,238,511.82-	1,238,511.82	0.00	
18-JAN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	33,029.210					
18-JAN-23	DREYFUS INS RSRV PR MONEY 6546	33,029.21-	33,029.21-	33,029.21	0.00	
18-JAN-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,509,450.000					
19-JAN-23	DREYFUS INS RSRV PR MONEY 6546	2,509,450.00-	2,509,450.00-	2,509,450.00	0.00	
19-JAN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	70,831.250					
19-JAN-23	DREYFUS INS RSRV PR MONEY 6546	70,831.25-	70,831.25-	70,831.25	0.00	
19-JAN-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	9,098.430					
19-JAN-23	DREYFUS INS RSRV PR MONEY 6546	9,098.43-	9,098.43-	9,098.43	0.00	
19-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	219.610					
19-JAN-23	DREYFUS INS RSRV PR MONEY 6546	219.61-	219.61-	219.61	0.00	
19-JAN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,276.400					
20-JAN-23	DREYFUS INS RSRV PR MONEY 6546	3,276.40-	3,276.40-	3,276.40	0.00	
20-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	81.800					
20-JAN-23	DREYFUS INS RSRV PR MONEY 6546	81.80-	81.80-	81.80	0.00	
20-JAN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,143.480					
20-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,143.48-	1,143.48-	1,143.48	0.00	
20-JAN-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	49,513.170					
20-JAN-23	DREYFUS INS RSRV PR MONEY 6546	49,513.17-	49,513.17-	49,513.17	0.00	
20-JAN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,414.820					
23-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,414.82-	1,414.82-	1,414.82	0.00	
23-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	34.130					
23-JAN-23	DREYFUS INS RSRV PR MONEY 6546	34.13-	34.13-	34.13	0.00	
23-JAN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,182.590					
23-JAN-23	DREYFUS INS RSRV PR MONEY 6546	2,182.59-	2,182.59-	2,182.59	0.00	
23-JAN-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	84,939.790					
23-JAN-23	DREYFUS INS RSRV PR MONEY 6546	84,939.79-	84,939.79-	84,939.79	0.00	
23-JAN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	55,506.250					
24-JAN-23	DREYFUS INS RSRV PR MONEY 6546	55,506.25-	55,506.25-	55,506.25	0.00	
24-JAN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,452.500					
24-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,452.50-	1,452.50-	1,452.50	0.00	
24-JAN-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	11,700.400					
24-JAN-23	DREYFUS INS RSRV PR MONEY 6546	11,700.40-	11,700.40-	11,700.40	0.00	
24-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	287.900					
24-JAN-23	DREYFUS INS RSRV PR MONEY 6546	287.90-	287.90-	287.90	0.00	
24-JAN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	129,094.750					
25-JAN-23	DREYFUS INS RSRV PR MONEY 6546	129,094.75-	129,094.75-	129,094.75	0.00	
25-JAN-23						
	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,453.010					
25-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,453.01-	1,453.01-	1,453.01	0.00	
25-JAN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,618,977.870					
25-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,618,977.87-	1,618,977.87-	1,618,977.87	0.00	
25-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	267.720					
27-JAN-23	DREYFUS INS RSRV PR MONEY 6546	267.72-	267.72-	267.72	0.00	
27-JAN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,268.710					
30-JAN-23	DREYFUS INS RSRV PR MONEY 6546	4,268.71-	4,268.71-	4,268.71	0.00	
30-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	100.810					
30-JAN-23	DREYFUS INS RSRV PR MONEY 6546	100.81-	100.81-	100.81	0.00	
30-JAN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	234,686.880					
31-JAN-23	DREYFUS INS RSRV PR MONEY 6546	234,686.88-	234,686.88-	234,686.88	0.00	
31-JAN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	140.000					
31-JAN-23	DREYFUS INS RSRV PR MONEY 6546	140.00-	140.00-	140.00	0.00	
31-JAN-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	79,952.900					
31-JAN-23	DREYFUS INS RSRV PR MONEY 6546	79,952.90-	79,952.90-	79,952.90	0.00	
31-JAN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,980.130					
31-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,980.13-	1,980.13-	1,980.13	0.00	
31-JAN-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,676.610					
01-FEB-23	DREYFUS INS RSRV PR MONEY 6546	3,676.61-	3,676.61-	3,676.61	0.00	
01-FEB-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	147,929.480					
01-FEB-23	DREYFUS INS RSRV PR MONEY 6546	147,929.48-	147,929.48-	147,929.48	0.00	
01-FEB-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	29,819.760					
02-FEB-23	DREYFUS INS RSRV PR MONEY 6546	29,819.76-	29,819.76-	29,819.76	0.00	
02-FEB-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	636.440					
02-FEB-23	DREYFUS INS RSRV PR MONEY 6546	636.44-	636.44-	636.44	0.00	
02-FEB-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	21,453.040					
02-FEB-23	DREYFUS INS RSRV PR MONEY 6546	21,453.04-	21,453.04-	21,453.04	0.00	
02-FEB-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	592.150					
02-FEB-23	DREYFUS INS RSRV PR MONEY 6546	592.15-	592.15-	592.15	0.00	
02-FEB-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	8.420					
02-FEB-23	DREYFUS INS RSRV PR MONEY 6546	8.42-	8.42-	8.42	0.00	
02-FEB-23						
	ISFSI-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22.870					
02-FEB-23	DREYFUS INS RSRV PR MONEY 6546	22.87-	22.87-	22.87	0.00	
02-FEB-23						
	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,987.500					
06-FEB-23	DREYFUS INS RSRV PR MONEY 6546	3,987.50-	3,987.50-	3,987.50	0.00	
06-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	103.130					
06-FEB-23	DREYFUS INS RSRV PR MONEY 6546	103.13-	103.13-	103.13	0.00	
06-FEB-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,743.760					
06-FEB-23	DREYFUS INS RSRV PR MONEY 6546	12,743.76-	12,743.76-	12,743.76	0.00	
06-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	314.160					
06-FEB-23	DREYFUS INS RSRV PR MONEY 6546	314.16-	314.16-	314.16	0.00	
06-FEB-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	16,759.380					
08-FEB-23	DREYFUS INS RSRV PR MONEY 6546	16,759.38-	16,759.38-	16,759.38	0.00	
08-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	475.650					
08-FEB-23	DREYFUS INS RSRV PR MONEY 6546	475.65-	475.65-	475.65	0.00	
08-FEB-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	19,190.100					
08-FEB-23	DREYFUS INS RSRV PR MONEY 6546	19,190.10-	19,190.10-	19,190.10	0.00	
08-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,825.000					
09-FEB-23	DREYFUS INS RSRV PR MONEY 6546	6,825.00-	6,825.00-	6,825.00	0.00	
09-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	390.000					
09-FEB-23	DREYFUS INS RSRV PR MONEY 6546	390.00-	390.00-	390.00	0.00	
09-FEB-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	10,394.130					
09-FEB-23	DREYFUS INS RSRV PR MONEY 6546	10,394.13-	10,394.13-	10,394.13	0.00	
09-FEB-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	258.600					
09-FEB-23	DREYFUS INS RSRV PR MONEY 6546	258.60-	258.60-	258.60	0.00	
09-FEB-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	378,215.990					
10-FEB-23	DREYFUS INS RSRV PR MONEY 6546	378,215.99-	378,215.99-	378,215.99	0.00	
10-FEB-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	774.060					
10-FEB-23	DREYFUS INS RSRV PR MONEY 6546	774.06-	774.06-	774.06	0.00	
10-FEB-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	21,088.150					
10-FEB-23	DREYFUS INS RSRV PR MONEY 6546	21,088.15-	21,088.15-	21,088.15	0.00	
10-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	520.400					
10-FEB-23	DREYFUS INS RSRV PR MONEY 6546	520.40-	520.40-	520.40	0.00	
10-FEB-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	393,728.400					
13-FEB-23	DREYFUS INS RSRV PR MONEY 6546	393,728.40-	393,728.40-	393,728.40	0.00	
13-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	8,932.370					
13-FEB-23	DREYFUS INS RSRV PR MONEY 6546	8,932.37-	8,932.37-	8,932.37	0.00	
13-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	219.720					
13-FEB-23	DREYFUS INS RSRV PR MONEY 6546	219.72-	219.72-	219.72	0.00	
13-FEB-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	8,770.110					
14-FEB-23	DREYFUS INS RSRV PR MONEY 6546	8,770.11-	8,770.11-	8,770.11	0.00	
14-FEB-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	43,742.350					
14-FEB-23	DREYFUS INS RSRV PR MONEY 6546	43,742.35-	43,742.35-	43,742.35	0.00	
14-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,073.750					
14-FEB-23	DREYFUS INS RSRV PR MONEY 6546	1,073.75-	1,073.75-	1,073.75	0.00	
14-FEB-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	172,546.770					
15-FEB-23	DREYFUS INS RSRV PR MONEY 6546	172,546.77-	172,546.77-	172,546.77	0.00	
15-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	534,012.950					
15-FEB-23	DREYFUS INS RSRV PR MONEY 6546	534,012.95-	534,012.95-	534,012.95	0.00	
15-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	14,214.560					
15-FEB-23	DREYFUS INS RSRV PR MONEY 6546	14,214.56-	14,214.56-	14,214.56	0.00	
15-FEB-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,284.950					
15-FEB-23	DREYFUS INS RSRV PR MONEY 6546	4,284.95-	4,284.95-	4,284.95	0.00	
15-FEB-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,188.070					
16-FEB-23	DREYFUS INS RSRV PR MONEY 6546	12,188.07-	12,188.07-	12,188.07	0.00	
16-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	286.780					
16-FEB-23	DREYFUS INS RSRV PR MONEY 6546	286.78-	286.78-	286.78	0.00	
16-FEB-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	67,345.610					
16-FEB-23	DREYFUS INS RSRV PR MONEY 6546	67,345.61-	67,345.61-	67,345.61	0.00	
16-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,667.960					
16-FEB-23	DREYFUS INS RSRV PR MONEY 6546	1,667.96-	1,667.96-	1,667.96	0.00	
16-FEB-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	328.530					
17-FEB-23	DREYFUS INS RSRV PR MONEY 6546	328.53-	328.53-	328.53	0.00	
17-FEB-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	20,730.570					
17-FEB-23	DREYFUS INS RSRV PR MONEY 6546	20,730.57-	20,730.57-	20,730.57	0.00	
17-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	32,387.490					
17-FEB-23	DREYFUS INS RSRV PR MONEY 6546	32,387.49-	32,387.49-	32,387.49	0.00	
17-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,195.150					
21-FEB-23	DREYFUS INS RSRV PR MONEY 6546	6,195.15-	6,195.15-	6,195.15	0.00	
21-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	151.200					
21-FEB-23	DREYFUS INS RSRV PR MONEY 6546	151.20-	151.20-	151.20	0.00	
21-FEB-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	983.620					
21-FEB-23	DREYFUS INS RSRV PR MONEY 6546	983.62-	983.62-	983.62	0.00	
21-FEB-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	54,133.830					
21-FEB-23	DREYFUS INS RSRV PR MONEY 6546	54,133.83-	54,133.83-	54,133.83	0.00	
21-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	255.000					
22-FEB-23	DREYFUS INS RSRV PR MONEY 6546	255.00-	255.00-	255.00	0.00	
22-FEB-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,974.750					
22-FEB-23	DREYFUS INS RSRV PR MONEY 6546	9,974.75-	9,974.75-	9,974.75	0.00	
22-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	8,087.930					
22-FEB-23	DREYFUS INS RSRV PR MONEY 6546	8,087.93-	8,087.93-	8,087.93	0.00	
22-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	200.510					
22-FEB-23	DREYFUS INS RSRV PR MONEY 6546	200.51-	200.51-	200.51	0.00	
22-FEB-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	635,925.000					
23-FEB-23	DREYFUS INS RSRV PR MONEY 6546	635,925.00-	635,925.00-	635,925.00	0.00	
23-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,410.010					
23-FEB-23	DREYFUS INS RSRV PR MONEY 6546	9,410.01-	9,410.01-	9,410.01	0.00	
23-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	228.990					
23-FEB-23	DREYFUS INS RSRV PR MONEY 6546	228.99-	228.99-	228.99	0.00	
23-FEB-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	972.550					
24-FEB-23	DREYFUS INS RSRV PR MONEY 6546	972.55-	972.55-	972.55	0.00	
24-FEB-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	39,345.080					
24-FEB-23	DREYFUS INS RSRV PR MONEY 6546	39,345.08-	39,345.08-	39,345.08	0.00	
24-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,103,018.450					
27-FEB-23	DREYFUS INS RSRV PR MONEY 6546	1,103,018.45-	1,103,018.45-	1,103,018.45	0.00	
27-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	25,772.000					
27-FEB-23	DREYFUS INS RSRV PR MONEY 6546	25,772.00-	25,772.00-	25,772.00	0.00	
27-FEB-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,031.250					
28-FEB-23	DREYFUS INS RSRV PR MONEY 6546	7,031.25-	7,031.25-	7,031.25	0.00	
28-FEB-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	331,250.000					
28-FEB-23	DREYFUS INS RSRV PR MONEY 6546	331,250.00-	331,250.00-	331,250.00	0.00	
28-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	14,895.950					
28-FEB-23	DREYFUS INS RSRV PR MONEY 6546	14,895.95-	14,895.95-	14,895.95	0.00	
28-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	369.720					
28-FEB-23	DREYFUS INS RSRV PR MONEY 6546	369.72-	369.72-	369.72	0.00	
28-FEB-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,725.240					
01-MAR-23	DREYFUS INS RSRV PR MONEY 6546	4,725.24-	4,725.24-	4,725.24	0.00	
01-MAR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	192,039.470					
01-MAR-23	DREYFUS INS RSRV PR MONEY 6546	192,039.47-	192,039.47-	192,039.47	0.00	
01-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	602.150					
02-MAR-23	DREYFUS INS RSRV PR MONEY 6546	602.15-	602.15-	602.15	0.00	
02-MAR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	8.100					
02-MAR-23	DREYFUS INS RSRV PR MONEY 6546	8.10-	8.10-	8.10	0.00	
02-MAR-23						
	ISFSI-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7.320					
02-MAR-23	DREYFUS INS RSRV PR MONEY 6546	7.32-	7.32-	7.32	0.00	
02-MAR-23						
	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	722.330					
02-MAR-23	DREYFUS INS RSRV PR MONEY 6546	722.33-	722.33-	722.33	0.00	
02-MAR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	26,398.770					
02-MAR-23	DREYFUS INS RSRV PR MONEY 6546	26,398.77-	26,398.77-	26,398.77	0.00	
02-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	6,105.960					
03-MAR-23	DREYFUS INS RSRV PR MONEY 6546	6,105.96-	6,105.96-	6,105.96	0.00	
03-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,870.190					
03-MAR-23	DREYFUS INS RSRV PR MONEY 6546	5,870.19-	5,870.19-	5,870.19	0.00	
03-MAR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	39,943.860					
03-MAR-23	DREYFUS INS RSRV PR MONEY 6546	39,943.86-	39,943.86-	39,943.86	0.00	
03-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	60,741.000					
06-MAR-23	DREYFUS INS RSRV PR MONEY 6546	60,741.00-	60,741.00-	60,741.00	0.00	
06-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,588.000					
06-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,588.00-	1,588.00-	1,588.00	0.00	
06-MAR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	72.500					
07-MAR-23	DREYFUS INS RSRV PR MONEY 6546	72.50-	72.50-	72.50	0.00	
07-MAR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,827.500					
07-MAR-23	DREYFUS INS RSRV PR MONEY 6546	6,827.50-	6,827.50-	6,827.50	0.00	
07-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	64,080.500					
07-MAR-23	DREYFUS INS RSRV PR MONEY 6546	64,080.50-	64,080.50-	64,080.50	0.00	
07-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,591.430					
07-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,591.43-	1,591.43-	1,591.43	0.00	
07-MAR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	39,139.540					
08-MAR-23	DREYFUS INS RSRV PR MONEY 6546	39,139.54-	39,139.54-	39,139.54	0.00	
08-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	962.740					
08-MAR-23	DREYFUS INS RSRV PR MONEY 6546	962.74-	962.74-	962.74	0.00	
08-MAR-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,698.230					
09-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,698.23-	2,698.23-	2,698.23	0.00	
09-MAR-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	109,094.410					
09-MAR-23	DREYFUS INS RSRV PR MONEY 6546	109,094.41-	109,094.41-	109,094.41	0.00	
09-MAR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	155,854.400					
10-MAR-23	DREYFUS INS RSRV PR MONEY 6546	155,854.40-	155,854.40-	155,854.40	0.00	
10-MAR-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	318.260					
10-MAR-23	DREYFUS INS RSRV PR MONEY 6546	318.26-	318.26-	318.26	0.00	
10-MAR-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
B	284,843.560					
10-MAR-23	DREYFUS INS RSRV PR MONEY 6546	284,843.56-	284,843.56-	284,843.56	0.00	
10-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,064.200					
10-MAR-23	DREYFUS INS RSRV PR MONEY 6546	7,064.20-	7,064.20-	7,064.20	0.00	
10-MAR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,460.000					
13-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,460.00-	2,460.00-	2,460.00	0.00	
13-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	51.250					
13-MAR-23	DREYFUS INS RSRV PR MONEY 6546	51.25-	51.25-	51.25	0.00	
13-MAR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	24,646.980					
13-MAR-23	DREYFUS INS RSRV PR MONEY 6546	24,646.98-	24,646.98-	24,646.98	0.00	
13-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	616.240					
13-MAR-23	DREYFUS INS RSRV PR MONEY 6546	616.24-	616.24-	616.24	0.00	
13-MAR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	28,727.930					
14-MAR-23	DREYFUS INS RSRV PR MONEY 6546	28,727.93-	28,727.93-	28,727.93	0.00	
14-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	857.550					
14-MAR-23	DREYFUS INS RSRV PR MONEY 6546	857.55-	857.55-	857.55	0.00	
14-MAR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	8,669.380					
14-MAR-23	DREYFUS INS RSRV PR MONEY 6546	8,669.38-	8,669.38-	8,669.38	0.00	
14-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	217.620					
14-MAR-23	DREYFUS INS RSRV PR MONEY 6546	217.62-	217.62-	217.62	0.00	
14-MAR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	97,689.590					
15-MAR-23	DREYFUS INS RSRV PR MONEY 6546	97,689.59-	97,689.59-	97,689.59	0.00	
15-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,376.470					
15-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,376.47-	2,376.47-	2,376.47	0.00	
15-MAR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,608,179.590					
15-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,608,179.59-	1,608,179.59-	1,608,179.59	0.00	
15-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	39,345.300					
15-MAR-23	DREYFUS INS RSRV PR MONEY 6546	39,345.30-	39,345.30-	39,345.30	0.00	
15-MAR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6.050					
16-MAR-23	DREYFUS INS RSRV PR MONEY 6546	6.05-	6.05-	6.05	0.00	
16-MAR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	257.270					
16-MAR-23	DREYFUS INS RSRV PR MONEY 6546	257.27-	257.27-	257.27	0.00	
16-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	18,210.570					
17-MAR-23	DREYFUS INS RSRV PR MONEY 6546	18,210.57-	18,210.57-	18,210.57	0.00	
17-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	499.160					
17-MAR-23	DREYFUS INS RSRV PR MONEY 6546	499.16-	499.16-	499.16	0.00	
17-MAR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	930.620					
17-MAR-23	DREYFUS INS RSRV PR MONEY 6546	930.62-	930.62-	930.62	0.00	
17-MAR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	38,115.480					
17-MAR-23	DREYFUS INS RSRV PR MONEY 6546	38,115.48-	38,115.48-	38,115.48	0.00	
17-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	876.240					
20-MAR-23	DREYFUS INS RSRV PR MONEY 6546	876.24-	876.24-	876.24	0.00	
20-MAR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	45.990					
20-MAR-23	DREYFUS INS RSRV PR MONEY 6546	45.99-	45.99-	45.99	0.00	
20-MAR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	40,573.750					
20-MAR-23	DREYFUS INS RSRV PR MONEY 6546	40,573.75-	40,573.75-	40,573.75	0.00	
20-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,835.810					
20-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,835.81-	1,835.81-	1,835.81	0.00	
20-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,457.000					
21-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,457.00-	2,457.00-	2,457.00	0.00	
21-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	64.260					
21-MAR-23	DREYFUS INS RSRV PR MONEY 6546	64.26-	64.26-	64.26	0.00	
21-MAR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,247.170					
21-MAR-23	DREYFUS INS RSRV PR MONEY 6546	12,247.17-	12,247.17-	12,247.17	0.00	
21-MAR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,597.780					
22-MAR-23	DREYFUS INS RSRV PR MONEY 6546	9,597.78-	9,597.78-	9,597.78	0.00	
22-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	393.750					
23-MAR-23	DREYFUS INS RSRV PR MONEY 6546	393.75-	393.75-	393.75	0.00	
23-MAR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	15,093.750					
23-MAR-23	DREYFUS INS RSRV PR MONEY 6546	15,093.75-	15,093.75-	15,093.75	0.00	
23-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	106,362.360					
23-MAR-23	DREYFUS INS RSRV PR MONEY 6546	106,362.36-	106,362.36-	106,362.36	0.00	
23-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,639.220					
23-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,639.22-	2,639.22-	2,639.22	0.00	
23-MAR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	47,737.630					
24-MAR-23	DREYFUS INS RSRV PR MONEY 6546	47,737.63-	47,737.63-	47,737.63	0.00	
24-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,183.980					
24-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,183.98-	1,183.98-	1,183.98	0.00	
24-MAR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	19,781.100					
27-MAR-23	DREYFUS INS RSRV PR MONEY 6546	19,781.10-	19,781.10-	19,781.10	0.00	
27-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	493.130					
27-MAR-23	DREYFUS INS RSRV PR MONEY 6546	493.13-	493.13-	493.13	0.00	
27-MAR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	166,093.470					
27-MAR-23	DREYFUS INS RSRV PR MONEY 6546	166,093.47-	166,093.47-	166,093.47	0.00	
27-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,145.410					
27-MAR-23	DREYFUS INS RSRV PR MONEY 6546	4,145.41-	4,145.41-	4,145.41	0.00	
27-MAR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	306.000					
28-MAR-23	DREYFUS INS RSRV PR MONEY 6546	306.00-	306.00-	306.00	0.00	
28-MAR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,316.500					
28-MAR-23	DREYFUS INS RSRV PR MONEY 6546	12,316.50-	12,316.50-	12,316.50	0.00	
28-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	242.780					
29-MAR-23	DREYFUS INS RSRV PR MONEY 6546	242.78-	242.78-	242.78	0.00	
29-MAR-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,866.720					
29-MAR-23	DREYFUS INS RSRV PR MONEY 6546	9,866.72-	9,866.72-	9,866.72	0.00	
29-MAR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,028.470					
30-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,028.47-	2,028.47-	2,028.47	0.00	
30-MAR-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	82,321.030					
30-MAR-23	DREYFUS INS RSRV PR MONEY 6546	82,321.03-	82,321.03-	82,321.03	0.00	
30-MAR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,176.380					
31-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,176.38-	1,176.38-	1,176.38	0.00	
31-MAR-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	177,816.760					
31-MAR-23	DREYFUS INS RSRV PR MONEY 6546	177,816.76-	177,816.76-	177,816.76	0.00	
31-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	209,012.730					
31-MAR-23	DREYFUS INS RSRV PR MONEY 6546	209,012.73-	209,012.73-	209,012.73	0.00	
31-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,898.930					
31-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,898.93-	1,898.93-	1,898.93	0.00	
31-MAR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,690.740					
03-APR-23	DREYFUS INS RSRV PR MONEY 6546	2,690.74-	2,690.74-	2,690.74	0.00	
03-APR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	109,125.890					
03-APR-23	DREYFUS INS RSRV PR MONEY 6546	109,125.89-	109,125.89-	109,125.89	0.00	
03-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,481.490					
03-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,481.49-	1,481.49-	1,481.49	0.00	
03-APR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	487.220					
04-APR-23	DREYFUS INS RSRV PR MONEY 6546	487.22-	487.22-	487.22	0.00	
04-APR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	19,490.890					
04-APR-23	DREYFUS INS RSRV PR MONEY 6546	19,490.89-	19,490.89-	19,490.89	0.00	
04-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6.990					
04-APR-23	DREYFUS INS RSRV PR MONEY 6546	6.99-	6.99-	6.99	0.00	
04-APR-23						
	ISFSI-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6.280					
04-APR-23	DREYFUS INS RSRV PR MONEY 6546	6.28-	6.28-	6.28	0.00	
04-APR-23						
	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	20,810.590					
05-APR-23	DREYFUS INS RSRV PR MONEY 6546	20,810.59-	20,810.59-	20,810.59	0.00	
05-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	511.130					
05-APR-23	DREYFUS INS RSRV PR MONEY 6546	511.13-	511.13-	511.13	0.00	
05-APR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,556.250					
06-APR-23	DREYFUS INS RSRV PR MONEY 6546	4,556.25-	4,556.25-	4,556.25	0.00	
06-APR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	371.250					
06-APR-23	DREYFUS INS RSRV PR MONEY 6546	371.25-	371.25-	371.25	0.00	
06-APR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	23,482.070					
06-APR-23	DREYFUS INS RSRV PR MONEY 6546	23,482.07-	23,482.07-	23,482.07	0.00	
06-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	577.880					
06-APR-23	DREYFUS INS RSRV PR MONEY 6546	577.88-	577.88-	577.88	0.00	
06-APR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	261.830					
10-APR-23	DREYFUS INS RSRV PR MONEY 6546	261.83-	261.83-	261.83	0.00	
10-APR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	20,007.380					
10-APR-23	DREYFUS INS RSRV PR MONEY 6546	20,007.38-	20,007.38-	20,007.38	0.00	
10-APR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	44,998.790					
10-APR-23	DREYFUS INS RSRV PR MONEY 6546	44,998.79-	44,998.79-	44,998.79	0.00	
10-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,178.760					
10-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,178.76-	1,178.76-	1,178.76	0.00	
10-APR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	38,889.940					
11-APR-23	DREYFUS INS RSRV PR MONEY 6546	38,889.94-	38,889.94-	38,889.94	0.00	
11-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	957.580					
11-APR-23	DREYFUS INS RSRV PR MONEY 6546	957.58-	957.58-	957.58	0.00	
11-APR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	87.680					
12-APR-23	DREYFUS INS RSRV PR MONEY 6546	87.68-	87.68-	87.68	0.00	
12-APR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	608.010					
12-APR-23	DREYFUS INS RSRV PR MONEY 6546	608.01-	608.01-	608.01	0.00	
12-APR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,985,294.320					
12-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,985,294.32-	1,985,294.32-	1,985,294.32	0.00	
12-APR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,780,214.070					
13-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,780,214.07-	1,780,214.07-	1,780,214.07	0.00	
13-APR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	26,985.300					
13-APR-23	DREYFUS INS RSRV PR MONEY 6546	26,985.30-	26,985.30-	26,985.30	0.00	
13-APR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	18,707.380					
13-APR-23	DREYFUS INS RSRV PR MONEY 6546	18,707.38-	18,707.38-	18,707.38	0.00	
13-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	45,394.610					
17-APR-23	DREYFUS INS RSRV PR MONEY 6546	45,394.61-	45,394.61-	45,394.61	0.00	
17-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,121.310					
17-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,121.31-	1,121.31-	1,121.31	0.00	
17-APR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	10,018.400					
17-APR-23	DREYFUS INS RSRV PR MONEY 6546	10,018.40-	10,018.40-	10,018.40	0.00	
17-APR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,528.400					
18-APR-23	DREYFUS INS RSRV PR MONEY 6546	4,528.40-	4,528.40-	4,528.40	0.00	
18-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	112.540					
18-APR-23	DREYFUS INS RSRV PR MONEY 6546	112.54-	112.54-	112.54	0.00	
18-APR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	16,800.000					
19-APR-23	DREYFUS INS RSRV PR MONEY 6546	16,800.00-	16,800.00-	16,800.00	0.00	
19-APR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	525.000					
19-APR-23	DREYFUS INS RSRV PR MONEY 6546	525.00-	525.00-	525.00	0.00	
19-APR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	703.260					
20-APR-23	DREYFUS INS RSRV PR MONEY 6546	703.26-	703.26-	703.26	0.00	
20-APR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	29,475.410					
20-APR-23	DREYFUS INS RSRV PR MONEY 6546	29,475.41-	29,475.41-	29,475.41	0.00	
20-APR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,386.780					
20-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,386.78-	1,386.78-	1,386.78	0.00	
20-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	34.800					
20-APR-23	DREYFUS INS RSRV PR MONEY 6546	34.80-	34.80-	34.80	0.00	
20-APR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	71.400					
21-APR-23	DREYFUS INS RSRV PR MONEY 6546	71.40-	71.40-	71.40	0.00	
21-APR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,414.820					
21-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,414.82-	1,414.82-	1,414.82	0.00	
21-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	34.810					
21-APR-23	DREYFUS INS RSRV PR MONEY 6546	34.81-	34.81-	34.81	0.00	
21-APR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,730.000					
21-APR-23	DREYFUS INS RSRV PR MONEY 6546	2,730.00-	2,730.00-	2,730.00	0.00	
21-APR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	15,671.050					
24-APR-23	DREYFUS INS RSRV PR MONEY 6546	15,671.05-	15,671.05-	15,671.05	0.00	
24-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	381.650					
24-APR-23	DREYFUS INS RSRV PR MONEY 6546	381.65-	381.65-	381.65	0.00	
24-APR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,350.930					
24-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,350.93-	1,350.93-	1,350.93	0.00	
24-APR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	62,781.500					
24-APR-23	DREYFUS INS RSRV PR MONEY 6546	62,781.50-	62,781.50-	62,781.50	0.00	
24-APR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	129,094.750					
25-APR-23	DREYFUS INS RSRV PR MONEY 6546	129,094.75-	129,094.75-	129,094.75	0.00	
25-APR-23						
	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,759.190					
25-APR-23	DREYFUS INS RSRV PR MONEY 6546	6,759.19-	6,759.19-	6,759.19	0.00	
25-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	167.990					
25-APR-23	DREYFUS INS RSRV PR MONEY 6546	167.99-	167.99-	167.99	0.00	
25-APR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,716,681.950					
25-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,716,681.95-	1,716,681.95-	1,716,681.95	0.00	
25-APR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,025.300					
25-APR-23	DREYFUS INS RSRV PR MONEY 6546	4,025.30-	4,025.30-	4,025.30	0.00	
25-APR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	58,966.330					
26-APR-23	DREYFUS INS RSRV PR MONEY 6546	58,966.33-	58,966.33-	58,966.33	0.00	
26-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,461.220					
26-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,461.22-	1,461.22-	1,461.22	0.00	
26-APR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	716,998.710					
27-APR-23	DREYFUS INS RSRV PR MONEY 6546	716,998.71-	716,998.71-	716,998.71	0.00	
27-APR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	14,286.350					
27-APR-23	DREYFUS INS RSRV PR MONEY 6546	14,286.35-	14,286.35-	14,286.35	0.00	
27-APR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	95,274.290					
28-APR-23	DREYFUS INS RSRV PR MONEY 6546	95,274.29-	95,274.29-	95,274.29	0.00	
28-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,347.280					
28-APR-23	DREYFUS INS RSRV PR MONEY 6546	2,347.28-	2,347.28-	2,347.28	0.00	
28-APR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	206,836.130					
01-MAY-23	DREYFUS INS RSRV PR MONEY 6546	206,836.13-	206,836.13-	206,836.13	0.00	
01-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,118.150					
01-MAY-23	DREYFUS INS RSRV PR MONEY 6546	5,118.15-	5,118.15-	5,118.15	0.00	
01-MAY-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	10,622.170					
01-MAY-23	DREYFUS INS RSRV PR MONEY 6546	10,622.17-	10,622.17-	10,622.17	0.00	
01-MAY-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	368,164.230					
01-MAY-23	DREYFUS INS RSRV PR MONEY 6546	368,164.23-	368,164.23-	368,164.23	0.00	
01-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,779.400					
02-MAY-23	DREYFUS INS RSRV PR MONEY 6546	5,779.40-	5,779.40-	5,779.40	0.00	
02-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,616.470					
02-MAY-23	DREYFUS INS RSRV PR MONEY 6546	3,616.47-	3,616.47-	3,616.47	0.00	
02-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	233.400					
02-MAY-23	DREYFUS INS RSRV PR MONEY 6546	233.40-	233.40-	233.40	0.00	
02-MAY-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	176.540					
02-MAY-23	DREYFUS INS RSRV PR MONEY 6546	176.54-	176.54-	176.54	0.00	
02-MAY-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4.730					
02-MAY-23	DREYFUS INS RSRV PR MONEY 6546	4.73-	4.73-	4.73	0.00	
02-MAY-23						
	ISFSI-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	20.970					
02-MAY-23	DREYFUS INS RSRV PR MONEY 6546	20.97-	20.97-	20.97	0.00	
02-MAY-23						
	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	279.680					
03-MAY-23	DREYFUS INS RSRV PR MONEY 6546	279.68-	279.68-	279.68	0.00	
03-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6.650					
03-MAY-23	DREYFUS INS RSRV PR MONEY 6546	6.65-	6.65-	6.65	0.00	
03-MAY-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	10,587.500					
04-MAY-23	DREYFUS INS RSRV PR MONEY 6546	10,587.50-	10,587.50-	10,587.50	0.00	
04-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	288.750					
04-MAY-23	DREYFUS INS RSRV PR MONEY 6546	288.75-	288.75-	288.75	0.00	
04-MAY-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	14,373.500					
08-MAY-23	DREYFUS INS RSRV PR MONEY 6546	14,373.50-	14,373.50-	14,373.50	0.00	
08-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	354.000					
08-MAY-23	DREYFUS INS RSRV PR MONEY 6546	354.00-	354.00-	354.00	0.00	
08-MAY-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,475.680					
09-MAY-23	DREYFUS INS RSRV PR MONEY 6546	9,475.68-	9,475.68-	9,475.68	0.00	
09-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	234.840					
09-MAY-23	DREYFUS INS RSRV PR MONEY 6546	234.84-	234.84-	234.84	0.00	
09-MAY-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	966.130					
10-MAY-23	DREYFUS INS RSRV PR MONEY 6546	966.13-	966.13-	966.13	0.00	
10-MAY-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	21.830					
10-MAY-23	DREYFUS INS RSRV PR MONEY 6546	21.83-	21.83-	21.83	0.00	
10-MAY-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22,992.580					
10-MAY-23	DREYFUS INS RSRV PR MONEY 6546	22,992.58-	22,992.58-	22,992.58	0.00	
10-MAY-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	569.800					
10-MAY-23	DREYFUS INS RSRV PR MONEY 6546	569.80-	569.80-	569.80	0.00	
10-MAY-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	8,068.570					
11-MAY-23	DREYFUS INS RSRV PR MONEY 6546	8,068.57-	8,068.57-	8,068.57	0.00	
11-MAY-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	343,491.840					
11-MAY-23	DREYFUS INS RSRV PR MONEY 6546	343,491.84-	343,491.84-	343,491.84	0.00	
11-MAY-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,553.060					
11-MAY-23	DREYFUS INS RSRV PR MONEY 6546	2,553.06-	2,553.06-	2,553.06	0.00	
11-MAY-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	64.260					
11-MAY-23	DREYFUS INS RSRV PR MONEY 6546	64.26-	64.26-	64.26	0.00	
11-MAY-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	147,646.400					
12-MAY-23	DREYFUS INS RSRV PR MONEY 6546	147,646.40-	147,646.40-	147,646.40	0.00	
12-MAY-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,502.340					
12-MAY-23	DREYFUS INS RSRV PR MONEY 6546	1,502.34-	1,502.34-	1,502.34	0.00	
12-MAY-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	10,853.050					
12-MAY-23	DREYFUS INS RSRV PR MONEY 6546	10,853.05-	10,853.05-	10,853.05	0.00	
12-MAY-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	269.810					
12-MAY-23	DREYFUS INS RSRV PR MONEY 6546	269.81-	269.81-	269.81	0.00	
12-MAY-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	193,272.500					
15-MAY-23	DREYFUS INS RSRV PR MONEY 6546	193,272.50-	193,272.50-	193,272.50	0.00	
15-MAY-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,775.670					
15-MAY-23	DREYFUS INS RSRV PR MONEY 6546	4,775.67-	4,775.67-	4,775.67	0.00	
15-MAY-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,066,117.180					
15-MAY-23	DREYFUS INS RSRV PR MONEY 6546	1,066,117.18-	1,066,117.18-	1,066,117.18	0.00	
15-MAY-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	23,042.810					
15-MAY-23	DREYFUS INS RSRV PR MONEY 6546	23,042.81-	23,042.81-	23,042.81	0.00	
15-MAY-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	27,865.630					
16-MAY-23	DREYFUS INS RSRV PR MONEY 6546	27,865.63-	27,865.63-	27,865.63	0.00	
16-MAY-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	693.750					
16-MAY-23	DREYFUS INS RSRV PR MONEY 6546	693.75-	693.75-	693.75	0.00	
16-MAY-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22,086.880					
16-MAY-23	DREYFUS INS RSRV PR MONEY 6546	22,086.88-	22,086.88-	22,086.88	0.00	
16-MAY-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	545.600					
16-MAY-23	DREYFUS INS RSRV PR MONEY 6546	545.60-	545.60-	545.60	0.00	
16-MAY-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22,861.430					
17-MAY-23	DREYFUS INS RSRV PR MONEY 6546	22,861.43-	22,861.43-	22,861.43	0.00	
17-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	110.930					
17-MAY-23	DREYFUS INS RSRV PR MONEY 6546	110.93-	110.93-	110.93	0.00	
17-MAY-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,815.290					
17-MAY-23	DREYFUS INS RSRV PR MONEY 6546	4,815.29-	4,815.29-	4,815.29	0.00	
17-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	558.730					
17-MAY-23	DREYFUS INS RSRV PR MONEY 6546	558.73-	558.73-	558.73	0.00	
17-MAY-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	5,931.250					
18-MAY-23	DREYFUS INS RSRV PR MONEY 6546	5,931.25-	5,931.25-	5,931.25	0.00	
18-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	162.500					
18-MAY-23	DREYFUS INS RSRV PR MONEY 6546	162.50-	162.50-	162.50	0.00	
18-MAY-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	76,015.670					
18-MAY-23	DREYFUS INS RSRV PR MONEY 6546	76,015.67-	76,015.67-	76,015.67	0.00	
18-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,882.890					
18-MAY-23	DREYFUS INS RSRV PR MONEY 6546	1,882.89-	1,882.89-	1,882.89	0.00	
18-MAY-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	29,379.760					
19-MAY-23	DREYFUS INS RSRV PR MONEY 6546	29,379.76-	29,379.76-	29,379.76	0.00	
19-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	719.990					
19-MAY-23	DREYFUS INS RSRV PR MONEY 6546	719.99-	719.99-	719.99	0.00	
19-MAY-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,604.800					
22-MAY-23	DREYFUS INS RSRV PR MONEY 6546	7,604.80-	7,604.80-	7,604.80	0.00	
22-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	189.700					
22-MAY-23	DREYFUS INS RSRV PR MONEY 6546	189.70-	189.70-	189.70	0.00	
22-MAY-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	27,418.970					
22-MAY-23	DREYFUS INS RSRV PR MONEY 6546	27,418.97-	27,418.97-	27,418.97	0.00	
22-MAY-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,187,503.830					
22-MAY-23	DREYFUS INS RSRV PR MONEY 6546	1,187,503.83-	1,187,503.83-	1,187,503.83	0.00	
22-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	7,500.000					
23-MAY-23	DREYFUS INS RSRV PR MONEY 6546	7,500.00-	7,500.00-	7,500.00	0.00	
23-MAY-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	234.380					
23-MAY-23	DREYFUS INS RSRV PR MONEY 6546	234.38-	234.38-	234.38	0.00	
23-MAY-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,663.850					
23-MAY-23	DREYFUS INS RSRV PR MONEY 6546	5,663.85-	5,663.85-	5,663.85	0.00	
23-MAY-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	139.690					
23-MAY-23	DREYFUS INS RSRV PR MONEY 6546	139.69-	139.69-	139.69	0.00	
23-MAY-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	465.800					
24-MAY-23	DREYFUS INS RSRV PR MONEY 6546	465.80-	465.80-	465.80	0.00	
24-MAY-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	30,929.880					
24-MAY-23	DREYFUS INS RSRV PR MONEY 6546	30,929.88-	30,929.88-	30,929.88	0.00	
24-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,601.470					
24-MAY-23	DREYFUS INS RSRV PR MONEY 6546	5,601.47-	5,601.47-	5,601.47	0.00	
24-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	138.760					
24-MAY-23	DREYFUS INS RSRV PR MONEY 6546	138.76-	138.76-	138.76	0.00	
24-MAY-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,414.540					
25-MAY-23	DREYFUS INS RSRV PR MONEY 6546	12,414.54-	12,414.54-	12,414.54	0.00	
25-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	307.510					
25-MAY-23	DREYFUS INS RSRV PR MONEY 6546	307.51-	307.51-	307.51	0.00	
25-MAY-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	51,988.920					
26-MAY-23	DREYFUS INS RSRV PR MONEY 6546	51,988.92-	51,988.92-	51,988.92	0.00	
26-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,288.130					
26-MAY-23	DREYFUS INS RSRV PR MONEY 6546	1,288.13-	1,288.13-	1,288.13	0.00	
26-MAY-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	64,902.080					
30-MAY-23	DREYFUS INS RSRV PR MONEY 6546	64,902.08-	64,902.08-	64,902.08	0.00	
30-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,752.200					
30-MAY-23	DREYFUS INS RSRV PR MONEY 6546	1,752.20-	1,752.20-	1,752.20	0.00	
30-MAY-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	179.910					
31-MAY-23	DREYFUS INS RSRV PR MONEY 6546	179.91-	179.91-	179.91	0.00	
31-MAY-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	7,313.400					
31-MAY-23	DREYFUS INS RSRV PR MONEY 6546	7,313.40-	7,313.40-	7,313.40	0.00	
31-MAY-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	162,238.830					
01-JUN-23	DREYFUS INS RSRV PR MONEY 6546	162,238.83-	162,238.83-	162,238.83	0.00	
01-JUN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,018.920					
01-JUN-23	DREYFUS INS RSRV PR MONEY 6546	4,018.92-	4,018.92-	4,018.92	0.00	
01-JUN-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	27,434.440					
02-JUN-23	DREYFUS INS RSRV PR MONEY 6546	27,434.44-	27,434.44-	27,434.44	0.00	
02-JUN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	603.050					
02-JUN-23	DREYFUS INS RSRV PR MONEY 6546	603.05-	603.05-	603.05	0.00	
02-JUN-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	30,948.020					
02-JUN-23	DREYFUS INS RSRV PR MONEY 6546	30,948.02-	30,948.02-	30,948.02	0.00	
02-JUN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	973.140					
02-JUN-23	DREYFUS INS RSRV PR MONEY 6546	973.14-	973.14-	973.14	0.00	
02-JUN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4.990					
02-JUN-23	DREYFUS INS RSRV PR MONEY 6546	4.99-	4.99-	4.99	0.00	
02-JUN-23						
	ISFSI-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4.310					
02-JUN-23	DREYFUS INS RSRV PR MONEY 6546	4.31-	4.31-	4.31	0.00	
02-JUN-23						
	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,247.330					
05-JUN-23	DREYFUS INS RSRV PR MONEY 6546	6,247.33-	6,247.33-	6,247.33	0.00	
05-JUN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	150.360					
05-JUN-23	DREYFUS INS RSRV PR MONEY 6546	150.36-	150.36-	150.36	0.00	
05-JUN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,760.800					
05-JUN-23	DREYFUS INS RSRV PR MONEY 6546	2,760.80-	2,760.80-	2,760.80	0.00	
05-JUN-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	105,908.000					
05-JUN-23	DREYFUS INS RSRV PR MONEY 6546	105,908.00-	105,908.00-	105,908.00	0.00	
05-JUN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	35,355.840					
06-JUN-23	DREYFUS INS RSRV PR MONEY 6546	35,355.84-	35,355.84-	35,355.84	0.00	
06-JUN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	68,777.420					
06-JUN-23	DREYFUS INS RSRV PR MONEY 6546	68,777.42-	68,777.42-	68,777.42	0.00	
06-JUN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,709.470					
06-JUN-23	DREYFUS INS RSRV PR MONEY 6546	1,709.47-	1,709.47-	1,709.47	0.00	
06-JUN-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,388.650					
07-JUN-23	DREYFUS INS RSRV PR MONEY 6546	7,388.65-	7,388.65-	7,388.65	0.00	
07-JUN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	185.200					
07-JUN-23	DREYFUS INS RSRV PR MONEY 6546	185.20-	185.20-	185.20	0.00	
07-JUN-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	129,387.460					
08-JUN-23	DREYFUS INS RSRV PR MONEY 6546	129,387.46-	129,387.46-	129,387.46	0.00	
08-JUN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,201.860					
08-JUN-23	DREYFUS INS RSRV PR MONEY 6546	3,201.86-	3,201.86-	3,201.86	0.00	
08-JUN-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	172,626.300					
09-JUN-23	DREYFUS INS RSRV PR MONEY 6546	172,626.30-	172,626.30-	172,626.30	0.00	
09-JUN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,266.670					
09-JUN-23	DREYFUS INS RSRV PR MONEY 6546	4,266.67-	4,266.67-	4,266.67	0.00	
09-JUN-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	8,603.260					
12-JUN-23	DREYFUS INS RSRV PR MONEY 6546	8,603.26-	8,603.26-	8,603.26	0.00	
12-JUN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,248.500					
12-JUN-23	DREYFUS INS RSRV PR MONEY 6546	5,248.50-	5,248.50-	5,248.50	0.00	
12-JUN-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	135,506.470					
12-JUN-23	DREYFUS INS RSRV PR MONEY 6546	135,506.47-	135,506.47-	135,506.47	0.00	
12-JUN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	3,365.050					
12-JUN-23	DREYFUS INS RSRV PR MONEY 6546	3,365.05-	3,365.05-	3,365.05	0.00	
12-JUN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	10,087.430					
13-JUN-23	DREYFUS INS RSRV PR MONEY 6546	10,087.43-	10,087.43-	10,087.43	0.00	
13-JUN-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	523,954.950					
13-JUN-23	DREYFUS INS RSRV PR MONEY 6546	523,954.95-	523,954.95-	523,954.95	0.00	
13-JUN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,785.090					
13-JUN-23	DREYFUS INS RSRV PR MONEY 6546	3,785.09-	3,785.09-	3,785.09	0.00	
13-JUN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	93.380					
13-JUN-23	DREYFUS INS RSRV PR MONEY 6546	93.38-	93.38-	93.38	0.00	
13-JUN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15,478.010					
14-JUN-23	DREYFUS INS RSRV PR MONEY 6546	15,478.01-	15,478.01-	15,478.01	0.00	
14-JUN-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	786,169.630					
14-JUN-23	DREYFUS INS RSRV PR MONEY 6546	786,169.63-	786,169.63-	786,169.63	0.00	
14-JUN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22,009.910					
14-JUN-23	DREYFUS INS RSRV PR MONEY 6546	22,009.91-	22,009.91-	22,009.91	0.00	
14-JUN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	547.770					
14-JUN-23	DREYFUS INS RSRV PR MONEY 6546	547.77-	547.77-	547.77	0.00	
14-JUN-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	30,064.970					
15-JUN-23	DREYFUS INS RSRV PR MONEY 6546	30,064.97-	30,064.97-	30,064.97	0.00	
15-JUN-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,207,773.950					
15-JUN-23	DREYFUS INS RSRV PR MONEY 6546	1,207,773.95-	1,207,773.95-	1,207,773.95	0.00	
15-JUN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	139,937.900					
15-JUN-23	DREYFUS INS RSRV PR MONEY 6546	139,937.90-	139,937.90-	139,937.90	0.00	
15-JUN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,463.420					
15-JUN-23	DREYFUS INS RSRV PR MONEY 6546	3,463.42-	3,463.42-	3,463.42	0.00	
15-JUN-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	743.150					
16-JUN-23	DREYFUS INS RSRV PR MONEY 6546	743.15-	743.15-	743.15	0.00	
16-JUN-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	84,164.220					
16-JUN-23	DREYFUS INS RSRV PR MONEY 6546	84,164.22-	84,164.22-	84,164.22	0.00	
16-JUN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	34,697.130					
16-JUN-23	DREYFUS INS RSRV PR MONEY 6546	34,697.13-	34,697.13-	34,697.13	0.00	
16-JUN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	857.170					
16-JUN-23	DREYFUS INS RSRV PR MONEY 6546	857.17-	857.17-	857.17	0.00	
16-JUN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,266.360					
20-JUN-23	DREYFUS INS RSRV PR MONEY 6546	1,266.36-	1,266.36-	1,266.36	0.00	
20-JUN-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	50,885.480					
20-JUN-23	DREYFUS INS RSRV PR MONEY 6546	50,885.48-	50,885.48-	50,885.48	0.00	
20-JUN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	34,490.400					
20-JUN-23	DREYFUS INS RSRV PR MONEY 6546	34,490.40-	34,490.40-	34,490.40	0.00	
20-JUN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	862.410					
20-JUN-23	DREYFUS INS RSRV PR MONEY 6546	862.41-	862.41-	862.41	0.00	
20-JUN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,730.000					
21-JUN-23	DREYFUS INS RSRV PR MONEY 6546	2,730.00-	2,730.00-	2,730.00	0.00	
21-JUN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	71.400					
21-JUN-23	DREYFUS INS RSRV PR MONEY 6546	71.40-	71.40-	71.40	0.00	
21-JUN-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,174.750					
22-JUN-23	DREYFUS INS RSRV PR MONEY 6546	3,174.75-	3,174.75-	3,174.75	0.00	
22-JUN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	36,776.790					
22-JUN-23	DREYFUS INS RSRV PR MONEY 6546	36,776.79-	36,776.79-	36,776.79	0.00	
22-JUN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	919.130					
22-JUN-23	DREYFUS INS RSRV PR MONEY 6546	919.13-	919.13-	919.13	0.00	
22-JUN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,723,834.540					
23-JUN-23	DREYFUS INS RSRV PR MONEY 6546	1,723,834.54-	1,723,834.54-	1,723,834.54	0.00	
23-JUN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	54,872.040					
23-JUN-23	DREYFUS INS RSRV PR MONEY 6546	54,872.04-	54,872.04-	54,872.04	0.00	
23-JUN-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	43,267.240					
23-JUN-23	DREYFUS INS RSRV PR MONEY 6546	43,267.24-	43,267.24-	43,267.24	0.00	
23-JUN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,075.460					
23-JUN-23	DREYFUS INS RSRV PR MONEY 6546	1,075.46-	1,075.46-	1,075.46	0.00	
23-JUN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	11,983.200					
26-JUN-23	DREYFUS INS RSRV PR MONEY 6546	11,983.20-	11,983.20-	11,983.20	0.00	
26-JUN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	300.630					
26-JUN-23	DREYFUS INS RSRV PR MONEY 6546	300.63-	300.63-	300.63	0.00	
26-JUN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	65,258.570					
27-JUN-23	DREYFUS INS RSRV PR MONEY 6546	65,258.57-	65,258.57-	65,258.57	0.00	
27-JUN-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,131.830					
28-JUN-23	DREYFUS INS RSRV PR MONEY 6546	5,131.83-	5,131.83-	5,131.83	0.00	
28-JUN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	124.930					
28-JUN-23	DREYFUS INS RSRV PR MONEY 6546	124.93-	124.93-	124.93	0.00	
28-JUN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	53,967.620					
29-JUN-23	DREYFUS INS RSRV PR MONEY 6546	53,967.62-	53,967.62-	53,967.62	0.00	
29-JUN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,323.180					
29-JUN-23	DREYFUS INS RSRV PR MONEY 6546	1,323.18-	1,323.18-	1,323.18	0.00	
29-JUN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	328.130					
30-JUN-23	DREYFUS INS RSRV PR MONEY 6546	328.13-	328.13-	328.13	0.00	
30-JUN-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	19,415.630					
30-JUN-23	DREYFUS INS RSRV PR MONEY 6546	19,415.63-	19,415.63-	19,415.63	0.00	
30-JUN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	243,378.300					
30-JUN-23	DREYFUS INS RSRV PR MONEY 6546	243,378.30-	243,378.30-	243,378.30	0.00	
30-JUN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	6,026.390					
30-JUN-23	DREYFUS INS RSRV PR MONEY 6546	6,026.39-	6,026.39-	6,026.39	0.00	
30-JUN-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	804.310					
03-JUL-23	DREYFUS INS RSRV PR MONEY 6546	804.31-	804.31-	804.31	0.00	
03-JUL-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	32,959.950					
03-JUL-23	DREYFUS INS RSRV PR MONEY 6546	32,959.95-	32,959.95-	32,959.95	0.00	
03-JUL-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	348.490					
05-JUL-23	DREYFUS INS RSRV PR MONEY 6546	348.49-	348.49-	348.49	0.00	
05-JUL-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	13,707.810					
05-JUL-23	DREYFUS INS RSRV PR MONEY 6546	13,707.81-	13,707.81-	13,707.81	0.00	
05-JUL-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,087.590					
05-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,087.59-	1,087.59-	1,087.59	0.00	
05-JUL-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	37,084.880					
05-JUL-23	DREYFUS INS RSRV PR MONEY 6546	37,084.88-	37,084.88-	37,084.88	0.00	
05-JUL-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4.850					
05-JUL-23	DREYFUS INS RSRV PR MONEY 6546	4.85-	4.85-	4.85	0.00	
05-JUL-23	ISFSI-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4.230					
05-JUL-23	DREYFUS INS RSRV PR MONEY 6546	4.23-	4.23-	4.23	0.00	
05-JUL-23	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	322,841.980					
06-JUL-23	DREYFUS INS RSRV PR MONEY 6546	322,841.98-	322,841.98-	322,841.98	0.00	
06-JUL-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15,258,979.520					
06-JUL-23	DREYFUS INS RSRV PR MONEY 6546	15,258,979.52-	15,258,979.52-	15,258,979.52	0.00	
06-JUL-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22,870.120					
06-JUL-23	DREYFUS INS RSRV PR MONEY 6546	22,870.12-	22,870.12-	22,870.12	0.00	
06-JUL-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	561.090					
06-JUL-23	DREYFUS INS RSRV PR MONEY 6546	561.09-	561.09-	561.09	0.00	
06-JUL-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	11,795.520					
07-JUL-23	DREYFUS INS RSRV PR MONEY 6546	11,795.52-	11,795.52-	11,795.52	0.00	
07-JUL-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	294.350					
07-JUL-23	DREYFUS INS RSRV PR MONEY 6546	294.35-	294.35-	294.35	0.00	
07-JUL-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	459.330					
10-JUL-23	DREYFUS INS RSRV PR MONEY 6546	459.33-	459.33-	459.33	0.00	
10-JUL-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	83,561.710					
10-JUL-23	DREYFUS INS RSRV PR MONEY 6546	83,561.71-	83,561.71-	83,561.71	0.00	
10-JUL-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,068.110					
10-JUL-23	DREYFUS INS RSRV PR MONEY 6546	2,068.11-	2,068.11-	2,068.11	0.00	
10-JUL-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	17,372.380					
10-JUL-23	DREYFUS INS RSRV PR MONEY 6546	17,372.38-	17,372.38-	17,372.38	0.00	
10-JUL-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	101,320.250					
11-JUL-23	DREYFUS INS RSRV PR MONEY 6546	101,320.25-	101,320.25-	101,320.25	0.00	
11-JUL-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	2,510.560					
11-JUL-23	DREYFUS INS RSRV PR MONEY 6546	2,510.56-	2,510.56-	2,510.56	0.00	
11-JUL-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,637.130					
12-JUL-23	DREYFUS INS RSRV PR MONEY 6546	7,637.13-	7,637.13-	7,637.13	0.00	
12-JUL-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	33,775.460					
12-JUL-23	DREYFUS INS RSRV PR MONEY 6546	33,775.46-	33,775.46-	33,775.46	0.00	
12-JUL-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,573.280					
12-JUL-23	DREYFUS INS RSRV PR MONEY 6546	2,573.28-	2,573.28-	2,573.28	0.00	
12-JUL-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	769.480					
12-JUL-23	DREYFUS INS RSRV PR MONEY 6546	769.48-	769.48-	769.48	0.00	
12-JUL-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	660,812.350					
13-JUL-23	DREYFUS INS RSRV PR MONEY 6546	660,812.35-	660,812.35-	660,812.35	0.00	
13-JUL-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	14,905.540					
13-JUL-23	DREYFUS INS RSRV PR MONEY 6546	14,905.54-	14,905.54-	14,905.54	0.00	
13-JUL-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22,075.690					
13-JUL-23	DREYFUS INS RSRV PR MONEY 6546	22,075.69-	22,075.69-	22,075.69	0.00	
13-JUL-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	535.770					
13-JUL-23	DREYFUS INS RSRV PR MONEY 6546	535.77-	535.77-	535.77	0.00	
13-JUL-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	83,734.770					
14-JUL-23	DREYFUS INS RSRV PR MONEY 6546	83,734.77-	83,734.77-	83,734.77	0.00	
14-JUL-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	2,076.130					
14-JUL-23	DREYFUS INS RSRV PR MONEY 6546	2,076.13-	2,076.13-	2,076.13	0.00	
14-JUL-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	42,051.990					
17-JUL-23	DREYFUS INS RSRV PR MONEY 6546	42,051.99-	42,051.99-	42,051.99	0.00	
17-JUL-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,030.960					
17-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,030.96-	1,030.96-	1,030.96	0.00	
17-JUL-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,640.570					
18-JUL-23	DREYFUS INS RSRV PR MONEY 6546	5,640.57-	5,640.57-	5,640.57	0.00	
18-JUL-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	140.250					
18-JUL-23	DREYFUS INS RSRV PR MONEY 6546	140.25-	140.25-	140.25	0.00	
18-JUL-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	2,676.500					
19-JUL-23	DREYFUS INS RSRV PR MONEY 6546	2,676.50-	2,676.50-	2,676.50	0.00	
19-JUL-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	63.630					
19-JUL-23	DREYFUS INS RSRV PR MONEY 6546	63.63-	63.63-	63.63	0.00	
19-JUL-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	962.740					
20-JUL-23	DREYFUS INS RSRV PR MONEY 6546	962.74-	962.74-	962.74	0.00	
20-JUL-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	39,111.670					
20-JUL-23	DREYFUS INS RSRV PR MONEY 6546	39,111.67-	39,111.67-	39,111.67	0.00	
20-JUL-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,386.780					
20-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,386.78-	1,386.78-	1,386.78	0.00	
20-JUL-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	34.800					
20-JUL-23	DREYFUS INS RSRV PR MONEY 6546	34.80-	34.80-	34.80	0.00	
20-JUL-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	71.400					
21-JUL-23	DREYFUS INS RSRV PR MONEY 6546	71.40-	71.40-	71.40	0.00	
21-JUL-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,922.630					
21-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,922.63-	1,922.63-	1,922.63	0.00	
21-JUL-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	48.000					
21-JUL-23	DREYFUS INS RSRV PR MONEY 6546	48.00-	48.00-	48.00	0.00	
21-JUL-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,730.000					
21-JUL-23	DREYFUS INS RSRV PR MONEY 6546	2,730.00-	2,730.00-	2,730.00	0.00	
21-JUL-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	3,360.530					
24-JUL-23	DREYFUS INS RSRV PR MONEY 6546	3,360.53-	3,360.53-	3,360.53	0.00	
24-JUL-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	80.830					
24-JUL-23	DREYFUS INS RSRV PR MONEY 6546	80.83-	80.83-	80.83	0.00	
24-JUL-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,635.090					
24-JUL-23	DREYFUS INS RSRV PR MONEY 6546	3,635.09-	3,635.09-	3,635.09	0.00	
24-JUL-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	140,446.040					
24-JUL-23	DREYFUS INS RSRV PR MONEY 6546	140,446.04-	140,446.04-	140,446.04	0.00	
24-JUL-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	70,000.000					
25-JUL-23	DREYFUS INS RSRV PR MONEY 6546	70,000.00-	70,000.00-	70,000.00	0.00	
25-JUL-23						
	ISFSI-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	59,094.750					
25-JUL-23	DREYFUS INS RSRV PR MONEY 6546	59,094.75-	59,094.75-	59,094.75	0.00	
25-JUL-23						
	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,509.470					
25-JUL-23	DREYFUS INS RSRV PR MONEY 6546	3,509.47-	3,509.47-	3,509.47	0.00	
25-JUL-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,697,195.080					
25-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,697,195.08-	1,697,195.08-	1,697,195.08	0.00	
25-JUL-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	70,839.060					
26-JUL-23	DREYFUS INS RSRV PR MONEY 6546	70,839.06-	70,839.06-	70,839.06	0.00	
26-JUL-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,757.490					
26-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,757.49-	1,757.49-	1,757.49	0.00	
26-JUL-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	11,907.180					
28-JUL-23	DREYFUS INS RSRV PR MONEY 6546	11,907.18-	11,907.18-	11,907.18	0.00	
28-JUL-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	293.280					
28-JUL-23	DREYFUS INS RSRV PR MONEY 6546	293.28-	293.28-	293.28	0.00	
28-JUL-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	82,989.780					
31-JUL-23	DREYFUS INS RSRV PR MONEY 6546	82,989.78-	82,989.78-	82,989.78	0.00	
31-JUL-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,489.850					
31-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,489.85-	1,489.85-	1,489.85	0.00	
31-JUL-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,065.810					
31-JUL-23	DREYFUS INS RSRV PR MONEY 6546	2,065.81-	2,065.81-	2,065.81	0.00	
31-JUL-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	90,496.300					
31-JUL-23	DREYFUS INS RSRV PR MONEY 6546	90,496.30-	90,496.30-	90,496.30	0.00	
31-JUL-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,679.500					
01-AUG-23	DREYFUS INS RSRV PR MONEY 6546	3,679.50-	3,679.50-	3,679.50	0.00	
01-AUG-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	147,890.450					
01-AUG-23	DREYFUS INS RSRV PR MONEY 6546	147,890.45-	147,890.45-	147,890.45	0.00	
01-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	35,795.590					
02-AUG-23	DREYFUS INS RSRV PR MONEY 6546	35,795.59-	35,795.59-	35,795.59	0.00	
02-AUG-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,000.620					
02-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,000.62-	1,000.62-	1,000.62	0.00	
02-AUG-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	309.050					
02-AUG-23	DREYFUS INS RSRV PR MONEY 6546	309.05-	309.05-	309.05	0.00	
02-AUG-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,057.130					
02-AUG-23	DREYFUS INS RSRV PR MONEY 6546	9,057.13-	9,057.13-	9,057.13	0.00	
02-AUG-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	14.790					
02-AUG-23	DREYFUS INS RSRV PR MONEY 6546	14.79-	14.79-	14.79	0.00	
02-AUG-23						
	ISFSI-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12.620					
02-AUG-23	DREYFUS INS RSRV PR MONEY 6546	12.62-	12.62-	12.62	0.00	
02-AUG-23						
	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	782.760					
04-AUG-23	DREYFUS INS RSRV PR MONEY 6546	782.76-	782.76-	782.76	0.00	
04-AUG-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	17.160					
04-AUG-23	DREYFUS INS RSRV PR MONEY 6546	17.16-	17.16-	17.16	0.00	
04-AUG-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	13,626.100					
07-AUG-23	DREYFUS INS RSRV PR MONEY 6546	13,626.10-	13,626.10-	13,626.10	0.00	
07-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	337.100					
07-AUG-23	DREYFUS INS RSRV PR MONEY 6546	337.10-	337.10-	337.10	0.00	
07-AUG-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,404.680					
07-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,404.68-	1,404.68-	1,404.68	0.00	
07-AUG-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,643.750					
08-AUG-23	DREYFUS INS RSRV PR MONEY 6546	6,643.75-	6,643.75-	6,643.75	0.00	
08-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	165.000					
08-AUG-23	DREYFUS INS RSRV PR MONEY 6546	165.00-	165.00-	165.00	0.00	
08-AUG-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,825.000					
09-AUG-23	DREYFUS INS RSRV PR MONEY 6546	6,825.00-	6,825.00-	6,825.00	0.00	
09-AUG-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	390.000					
09-AUG-23	DREYFUS INS RSRV PR MONEY 6546	390.00-	390.00-	390.00	0.00	
09-AUG-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	35,730.950					
10-AUG-23	DREYFUS INS RSRV PR MONEY 6546	35,730.95-	35,730.95-	35,730.95	0.00	
10-AUG-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	807.480					
10-AUG-23	DREYFUS INS RSRV PR MONEY 6546	807.48-	807.48-	807.48	0.00	
10-AUG-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	12,272.470					
10-AUG-23	DREYFUS INS RSRV PR MONEY 6546	12,272.47-	12,272.47-	12,272.47	0.00	
10-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	302.580					
10-AUG-23	DREYFUS INS RSRV PR MONEY 6546	302.58-	302.58-	302.58	0.00	
10-AUG-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	19,774.770					
11-AUG-23	DREYFUS INS RSRV PR MONEY 6546	19,774.77-	19,774.77-	19,774.77	0.00	
11-AUG-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	8,527.150					
11-AUG-23	DREYFUS INS RSRV PR MONEY 6546	8,527.15-	8,527.15-	8,527.15	0.00	
11-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	212.960					
11-AUG-23	DREYFUS INS RSRV PR MONEY 6546	212.96-	212.96-	212.96	0.00	
11-AUG-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,808.280					
11-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,808.28-	1,808.28-	1,808.28	0.00	
11-AUG-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	8,774.000					
14-AUG-23	DREYFUS INS RSRV PR MONEY 6546	8,774.00-	8,774.00-	8,774.00	0.00	
14-AUG-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	19,036.680					
14-AUG-23	DREYFUS INS RSRV PR MONEY 6546	19,036.68-	19,036.68-	19,036.68	0.00	
14-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	469.480					
14-AUG-23	DREYFUS INS RSRV PR MONEY 6546	469.48-	469.48-	469.48	0.00	
14-AUG-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	156,254.930					
15-AUG-23	DREYFUS INS RSRV PR MONEY 6546	156,254.93-	156,254.93-	156,254.93	0.00	
15-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	3,859.370					
15-AUG-23	DREYFUS INS RSRV PR MONEY 6546	3,859.37-	3,859.37-	3,859.37	0.00	
15-AUG-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	617,015.970					
15-AUG-23	DREYFUS INS RSRV PR MONEY 6546	617,015.97-	617,015.97-	617,015.97	0.00	
15-AUG-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	16,033.290					
15-AUG-23	DREYFUS INS RSRV PR MONEY 6546	16,033.29-	16,033.29-	16,033.29	0.00	
15-AUG-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,537.300					
16-AUG-23	DREYFUS INS RSRV PR MONEY 6546	6,537.30-	6,537.30-	6,537.30	0.00	
16-AUG-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	157.890					
16-AUG-23	DREYFUS INS RSRV PR MONEY 6546	157.89-	157.89-	157.89	0.00	
16-AUG-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	40,209.040					
17-AUG-23	DREYFUS INS RSRV PR MONEY 6546	40,209.04-	40,209.04-	40,209.04	0.00	
17-AUG-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,629.160					
17-AUG-23	DREYFUS INS RSRV PR MONEY 6546	5,629.16-	5,629.16-	5,629.16	0.00	
17-AUG-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	86,779.170					
17-AUG-23	DREYFUS INS RSRV PR MONEY 6546	86,779.17-	86,779.17-	86,779.17	0.00	
17-AUG-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,155.860					
17-AUG-23	DREYFUS INS RSRV PR MONEY 6546	2,155.86-	2,155.86-	2,155.86	0.00	
17-AUG-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,509.890					
18-AUG-23	DREYFUS INS RSRV PR MONEY 6546	7,509.89-	7,509.89-	7,509.89	0.00	
18-AUG-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	175.720					
18-AUG-23	DREYFUS INS RSRV PR MONEY 6546	175.72-	175.72-	175.72	0.00	
18-AUG-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,031.800					
21-AUG-23	DREYFUS INS RSRV PR MONEY 6546	6,031.80-	6,031.80-	6,031.80	0.00	
21-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	151.200					
21-AUG-23	DREYFUS INS RSRV PR MONEY 6546	151.20-	151.20-	151.20	0.00	
21-AUG-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,747.770					
21-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,747.77-	1,747.77-	1,747.77	0.00	
21-AUG-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	81,370.240					
21-AUG-23	DREYFUS INS RSRV PR MONEY 6546	81,370.24-	81,370.24-	81,370.24	0.00	
21-AUG-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
B	3,174.750					
22-AUG-23	DREYFUS INS RSRV PR MONEY 6546	3,174.75-	3,174.75-	3,174.75	0.00	
22-AUG-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	38.500					
22-AUG-23	DREYFUS INS RSRV PR MONEY 6546	38.50-	38.50-	38.50	0.00	
22-AUG-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,573.000					
22-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,573.00-	1,573.00-	1,573.00	0.00	
22-AUG-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	26,550.000					
23-AUG-23	DREYFUS INS RSRV PR MONEY 6546	26,550.00-	26,550.00-	26,550.00	0.00	
23-AUG-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,994.540					
23-AUG-23	DREYFUS INS RSRV PR MONEY 6546	7,994.54-	7,994.54-	7,994.54	0.00	
23-AUG-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	199.160					
23-AUG-23	DREYFUS INS RSRV PR MONEY 6546	199.16-	199.16-	199.16	0.00	
23-AUG-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	15,810.230					
24-AUG-23	DREYFUS INS RSRV PR MONEY 6546	15,810.23-	15,810.23-	15,810.23	0.00	
24-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	391.480					
24-AUG-23	DREYFUS INS RSRV PR MONEY 6546	391.48-	391.48-	391.48	0.00	
24-AUG-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	192,160.830					
25-AUG-23	DREYFUS INS RSRV PR MONEY 6546	192,160.83-	192,160.83-	192,160.83	0.00	
25-AUG-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,891.970					
25-AUG-23	DREYFUS INS RSRV PR MONEY 6546	4,891.97-	4,891.97-	4,891.97	0.00	
25-AUG-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	51,317.920					
25-AUG-23	DREYFUS INS RSRV PR MONEY 6546	51,317.92-	51,317.92-	51,317.92	0.00	
25-AUG-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,273.500					
25-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,273.50-	1,273.50-	1,273.50	0.00	
25-AUG-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,108.510					
29-AUG-23	DREYFUS INS RSRV PR MONEY 6546	3,108.51-	3,108.51-	3,108.51	0.00	
29-AUG-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	77.800					
29-AUG-23	DREYFUS INS RSRV PR MONEY 6546	77.80-	77.80-	77.80	0.00	
29-AUG-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2.930					
30-AUG-23	DREYFUS INS RSRV PR MONEY 6546	2.93-	2.93-	2.93	0.00	
30-AUG-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	32,539.440					
31-AUG-23	DREYFUS INS RSRV PR MONEY 6546	32,539.44-	32,539.44-	32,539.44	0.00	
31-AUG-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,028,306.240					
31-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,028,306.24-	1,028,306.24-	1,028,306.24	0.00	
31-AUG-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,124.620					
31-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,124.62-	1,124.62-	1,124.62	0.00	
31-AUG-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	45,304.740					
31-AUG-23	DREYFUS INS RSRV PR MONEY 6546	45,304.74-	45,304.74-	45,304.74	0.00	
31-AUG-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	147,401.190					
01-SEP-23	DREYFUS INS RSRV PR MONEY 6546	147,401.19-	147,401.19-	147,401.19	0.00	
01-SEP-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	3,657.380					
01-SEP-23	DREYFUS INS RSRV PR MONEY 6546	3,657.38-	3,657.38-	3,657.38	0.00	
01-SEP-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	116,854.110					
05-SEP-23	DREYFUS INS RSRV PR MONEY 6546	116,854.11-	116,854.11-	116,854.11	0.00	
05-SEP-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,229.100					
05-SEP-23	DREYFUS INS RSRV PR MONEY 6546	3,229.10-	3,229.10-	3,229.10	0.00	
05-SEP-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	94,184.490					
05-SEP-23	DREYFUS INS RSRV PR MONEY 6546	94,184.49-	94,184.49-	94,184.49	0.00	
05-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,442.340					
05-SEP-23	DREYFUS INS RSRV PR MONEY 6546	2,442.34-	2,442.34-	2,442.34	0.00	
05-SEP-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	5.150					
05-SEP-23	DREYFUS INS RSRV PR MONEY 6546	5.15-	5.15-	5.15	0.00	
05-SEP-23	ISFSI-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4.530					
05-SEP-23	DREYFUS INS RSRV PR MONEY 6546	4.53-	4.53-	4.53	0.00	
05-SEP-23	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,986.210					
06-SEP-23	DREYFUS INS RSRV PR MONEY 6546	5,986.21-	5,986.21-	5,986.21	0.00	
06-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	149.040					
06-SEP-23	DREYFUS INS RSRV PR MONEY 6546	149.04-	149.04-	149.04	0.00	
06-SEP-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	396,343.800					
07-SEP-23	DREYFUS INS RSRV PR MONEY 6546	396,343.80-	396,343.80-	396,343.80	0.00	
07-SEP-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	91,589.460					
07-SEP-23	DREYFUS INS RSRV PR MONEY 6546	91,589.46-	91,589.46-	91,589.46	0.00	
07-SEP-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,257.960					
07-SEP-23	DREYFUS INS RSRV PR MONEY 6546	2,257.96-	2,257.96-	2,257.96	0.00	
07-SEP-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	484.500					
08-SEP-23	DREYFUS INS RSRV PR MONEY 6546	484.50-	484.50-	484.50	0.00	
08-SEP-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	34,799.030					
08-SEP-23	DREYFUS INS RSRV PR MONEY 6546	34,799.03-	34,799.03-	34,799.03	0.00	
08-SEP-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,899.010					
08-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,899.01-	1,899.01-	1,899.01	0.00	
08-SEP-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	76,596.630					
08-SEP-23	DREYFUS INS RSRV PR MONEY 6546	76,596.63-	76,596.63-	76,596.63	0.00	
08-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	50,483.320					
11-SEP-23	DREYFUS INS RSRV PR MONEY 6546	50,483.32-	50,483.32-	50,483.32	0.00	
11-SEP-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,136.530					
11-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,136.53-	1,136.53-	1,136.53	0.00	
11-SEP-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,536.260					
11-SEP-23	DREYFUS INS RSRV PR MONEY 6546	4,536.26-	4,536.26-	4,536.26	0.00	
11-SEP-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	183,317.820					
11-SEP-23	DREYFUS INS RSRV PR MONEY 6546	183,317.82-	183,317.82-	183,317.82	0.00	
11-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	211.250					
12-SEP-23	DREYFUS INS RSRV PR MONEY 6546	211.25-	211.25-	211.25	0.00	
12-SEP-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,637.130					
12-SEP-23	DREYFUS INS RSRV PR MONEY 6546	7,637.13-	7,637.13-	7,637.13	0.00	
12-SEP-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	878.200					
12-SEP-23	DREYFUS INS RSRV PR MONEY 6546	878.20-	878.20-	878.20	0.00	
12-SEP-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	40,855.570					
12-SEP-23	DREYFUS INS RSRV PR MONEY 6546	40,855.57-	40,855.57-	40,855.57	0.00	
12-SEP-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	165.150					
13-SEP-23	DREYFUS INS RSRV PR MONEY 6546	165.15-	165.15-	165.15	0.00	
13-SEP-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	6,726.950					
13-SEP-23	DREYFUS INS RSRV PR MONEY 6546	6,726.95-	6,726.95-	6,726.95	0.00	
13-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	177,144.700					
14-SEP-23	DREYFUS INS RSRV PR MONEY 6546	177,144.70-	177,144.70-	177,144.70	0.00	
14-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,404.730					
14-SEP-23	DREYFUS INS RSRV PR MONEY 6546	4,404.73-	4,404.73-	4,404.73	0.00	
14-SEP-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,576.790					
15-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,576.79-	1,576.79-	1,576.79	0.00	
15-SEP-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	372,411.130					
15-SEP-23	DREYFUS INS RSRV PR MONEY 6546	372,411.13-	372,411.13-	372,411.13	0.00	
15-SEP-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	10,861.050					
15-SEP-23	DREYFUS INS RSRV PR MONEY 6546	10,861.05-	10,861.05-	10,861.05	0.00	
15-SEP-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	63,944.370					
15-SEP-23	DREYFUS INS RSRV PR MONEY 6546	63,944.37-	63,944.37-	63,944.37	0.00	
15-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	14,475.900					
18-SEP-23	DREYFUS INS RSRV PR MONEY 6546	14,475.90-	14,475.90-	14,475.90	0.00	
18-SEP-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	560.020					
18-SEP-23	DREYFUS INS RSRV PR MONEY 6546	560.02-	560.02-	560.02	0.00	
18-SEP-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22,587.860					
18-SEP-23	DREYFUS INS RSRV PR MONEY 6546	22,587.86-	22,587.86-	22,587.86	0.00	
18-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	54,164.950					
18-SEP-23	DREYFUS INS RSRV PR MONEY 6546	54,164.95-	54,164.95-	54,164.95	0.00	
18-SEP-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22,297.200					
19-SEP-23	DREYFUS INS RSRV PR MONEY 6546	22,297.20-	22,297.20-	22,297.20	0.00	
19-SEP-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	24,100.030					
20-SEP-23	DREYFUS INS RSRV PR MONEY 6546	24,100.03-	24,100.03-	24,100.03	0.00	
20-SEP-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,860.470					
20-SEP-23	DREYFUS INS RSRV PR MONEY 6546	12,860.47-	12,860.47-	12,860.47	0.00	
20-SEP-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	319.730					
20-SEP-23	DREYFUS INS RSRV PR MONEY 6546	319.73-	319.73-	319.73	0.00	
20-SEP-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	816,501.590					
20-SEP-23	DREYFUS INS RSRV PR MONEY 6546	816,501.59-	816,501.59-	816,501.59	0.00	
20-SEP-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,730.000					
21-SEP-23	DREYFUS INS RSRV PR MONEY 6546	2,730.00-	2,730.00-	2,730.00	0.00	
21-SEP-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	71.400					
21-SEP-23	DREYFUS INS RSRV PR MONEY 6546	71.40-	71.40-	71.40	0.00	
21-SEP-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	46,058.150					
21-SEP-23	DREYFUS INS RSRV PR MONEY 6546	46,058.15-	46,058.15-	46,058.15	0.00	
21-SEP-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,138.400					
21-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,138.40-	1,138.40-	1,138.40	0.00	
21-SEP-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	6,600.710					
22-SEP-23	DREYFUS INS RSRV PR MONEY 6546	6,600.71-	6,600.71-	6,600.71	0.00	
22-SEP-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,216.570					
22-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,216.57-	1,216.57-	1,216.57	0.00	
22-SEP-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	48,949.970					
22-SEP-23	DREYFUS INS RSRV PR MONEY 6546	48,949.97-	48,949.97-	48,949.97	0.00	
22-SEP-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,559.790					
25-SEP-23	DREYFUS INS RSRV PR MONEY 6546	12,559.79-	12,559.79-	12,559.79	0.00	
25-SEP-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	315.350					
25-SEP-23	DREYFUS INS RSRV PR MONEY 6546	315.35-	315.35-	315.35	0.00	
25-SEP-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	192,391.820					
25-SEP-23	DREYFUS INS RSRV PR MONEY 6546	192,391.82-	192,391.82-	192,391.82	0.00	
25-SEP-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,801.930					
25-SEP-23	DREYFUS INS RSRV PR MONEY 6546	4,801.93-	4,801.93-	4,801.93	0.00	
25-SEP-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	564,766.300					
27-SEP-23	DREYFUS INS RSRV PR MONEY 6546	564,766.30-	564,766.30-	564,766.30	0.00	
27-SEP-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	13,134.100					
27-SEP-23	DREYFUS INS RSRV PR MONEY 6546	13,134.10-	13,134.10-	13,134.10	0.00	
27-SEP-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	59,640.770					
28-SEP-23	DREYFUS INS RSRV PR MONEY 6546	59,640.77-	59,640.77-	59,640.77	0.00	
28-SEP-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,469.100					
28-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,469.10-	1,469.10-	1,469.10	0.00	
28-SEP-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	239,939.720					
29-SEP-23	DREYFUS INS RSRV PR MONEY 6546	239,939.72-	239,939.72-	239,939.72	0.00	
29-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,960.740					
29-SEP-23	DREYFUS INS RSRV PR MONEY 6546	5,960.74-	5,960.74-	5,960.74	0.00	
29-SEP-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,275.130					
02-OCT-23	DREYFUS INS RSRV PR MONEY 6546	2,275.13-	2,275.13-	2,275.13	0.00	
02-OCT-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	92,016.730					
02-OCT-23	DREYFUS INS RSRV PR MONEY 6546	92,016.73-	92,016.73-	92,016.73	0.00	
02-OCT-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	356,090.980					
03-OCT-23	DREYFUS INS RSRV PR MONEY 6546	356,090.98-	356,090.98-	356,090.98	0.00	
03-OCT-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	10,221.420					
03-OCT-23	DREYFUS INS RSRV PR MONEY 6546	10,221.42-	10,221.42-	10,221.42	0.00	
03-OCT-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	21,471.120					
03-OCT-23	DREYFUS INS RSRV PR MONEY 6546	21,471.12-	21,471.12-	21,471.12	0.00	
03-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	628.900					
03-OCT-23	DREYFUS INS RSRV PR MONEY 6546	628.90-	628.90-	628.90	0.00	
03-OCT-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4.800					
03-OCT-23	DREYFUS INS RSRV PR MONEY 6546	4.80-	4.80-	4.80	0.00	
03-OCT-23						
	ISFSI-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	4.250					
03-OCT-23	DREYFUS INS RSRV PR MONEY 6546	4.25-	4.25-	4.25	0.00	
03-OCT-23						
	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	92,375.170					
04-OCT-23	DREYFUS INS RSRV PR MONEY 6546	92,375.17-	92,375.17-	92,375.17	0.00	
04-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,642.270					
04-OCT-23	DREYFUS INS RSRV PR MONEY 6546	2,642.27-	2,642.27-	2,642.27	0.00	
04-OCT-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	27,976.110					
05-OCT-23	DREYFUS INS RSRV PR MONEY 6546	27,976.11-	27,976.11-	27,976.11	0.00	
05-OCT-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	975,292.690					
05-OCT-23	DREYFUS INS RSRV PR MONEY 6546	975,292.69-	975,292.69-	975,292.69	0.00	
05-OCT-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	36,393.110					
05-OCT-23	DREYFUS INS RSRV PR MONEY 6546	36,393.11-	36,393.11-	36,393.11	0.00	
05-OCT-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	878.410					
05-OCT-23	DREYFUS INS RSRV PR MONEY 6546	878.41-	878.41-	878.41	0.00	
05-OCT-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	258.750					
06-OCT-23	DREYFUS INS RSRV PR MONEY 6546	258.75-	258.75-	258.75	0.00	
06-OCT-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	45,488.490					
06-OCT-23	DREYFUS INS RSRV PR MONEY 6546	45,488.49-	45,488.49-	45,488.49	0.00	
06-OCT-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,131.010					
06-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,131.01-	1,131.01-	1,131.01	0.00	
06-OCT-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	41,211.600					
10-OCT-23	DREYFUS INS RSRV PR MONEY 6546	41,211.60-	41,211.60-	41,211.60	0.00	
10-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,048.100					
10-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,048.10-	1,048.10-	1,048.10	0.00	
10-OCT-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,224.580					
10-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,224.58-	1,224.58-	1,224.58	0.00	
10-OCT-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	62,608.990					
10-OCT-23	DREYFUS INS RSRV PR MONEY 6546	62,608.99-	62,608.99-	62,608.99	0.00	
10-OCT-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,515.840					
11-OCT-23	DREYFUS INS RSRV PR MONEY 6546	3,515.84-	3,515.84-	3,515.84	0.00	
11-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	87.680					
11-OCT-23	DREYFUS INS RSRV PR MONEY 6546	87.68-	87.68-	87.68	0.00	
11-OCT-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	65,213.730					
12-OCT-23	DREYFUS INS RSRV PR MONEY 6546	65,213.73-	65,213.73-	65,213.73	0.00	
12-OCT-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,611.460					
12-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,611.46-	1,611.46-	1,611.46	0.00	
12-OCT-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	52,536.400					
13-OCT-23	DREYFUS INS RSRV PR MONEY 6546	52,536.40-	52,536.40-	52,536.40	0.00	
13-OCT-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,358.040					
13-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,358.04-	1,358.04-	1,358.04	0.00	
13-OCT-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,391,554.700					
13-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,391,554.70-	1,391,554.70-	1,391,554.70	0.00	
13-OCT-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	34,844.880					
13-OCT-23	DREYFUS INS RSRV PR MONEY 6546	34,844.88-	34,844.88-	34,844.88	0.00	
13-OCT-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	360,734.770					
16-OCT-23	DREYFUS INS RSRV PR MONEY 6546	360,734.77-	360,734.77-	360,734.77	0.00	
16-OCT-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,401.880					
16-OCT-23	DREYFUS INS RSRV PR MONEY 6546	9,401.88-	9,401.88-	9,401.88	0.00	
16-OCT-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	61,432.530					
16-OCT-23	DREYFUS INS RSRV PR MONEY 6546	61,432.53-	61,432.53-	61,432.53	0.00	
16-OCT-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,523.890					
16-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,523.89-	1,523.89-	1,523.89	0.00	
16-OCT-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	292.060					
17-OCT-23	DREYFUS INS RSRV PR MONEY 6546	292.06-	292.06-	292.06	0.00	
17-OCT-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,065.000					
17-OCT-23	DREYFUS INS RSRV PR MONEY 6546	7,065.00-	7,065.00-	7,065.00	0.00	
17-OCT-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	177.300					
17-OCT-23	DREYFUS INS RSRV PR MONEY 6546	177.30-	177.30-	177.30	0.00	
17-OCT-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	30,945.940					
17-OCT-23	DREYFUS INS RSRV PR MONEY 6546	30,945.94-	30,945.94-	30,945.94	0.00	
17-OCT-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	56,049.800					
19-OCT-23	DREYFUS INS RSRV PR MONEY 6546	56,049.80-	56,049.80-	56,049.80	0.00	
19-OCT-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	13,197.640					
19-OCT-23	DREYFUS INS RSRV PR MONEY 6546	13,197.64-	13,197.64-	13,197.64	0.00	
19-OCT-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,708.790					
20-OCT-23	DREYFUS INS RSRV PR MONEY 6546	3,708.79-	3,708.79-	3,708.79	0.00	
20-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	92.680					
20-OCT-23	DREYFUS INS RSRV PR MONEY 6546	92.68-	92.68-	92.68	0.00	
20-OCT-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,386.650					
20-OCT-23	DREYFUS INS RSRV PR MONEY 6546	2,386.65-	2,386.65-	2,386.65	0.00	
20-OCT-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	209,690.940					
20-OCT-23	DREYFUS INS RSRV PR MONEY 6546	209,690.94-	209,690.94-	209,690.94	0.00	
20-OCT-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,057.760					
23-OCT-23	DREYFUS INS RSRV PR MONEY 6546	3,057.76-	3,057.76-	3,057.76	0.00	
23-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	72.440					
23-OCT-23	DREYFUS INS RSRV PR MONEY 6546	72.44-	72.44-	72.44	0.00	
23-OCT-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	593,575.880					
23-OCT-23	DREYFUS INS RSRV PR MONEY 6546	593,575.88-	593,575.88-	593,575.88	0.00	
23-OCT-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,892.320					
23-OCT-23	DREYFUS INS RSRV PR MONEY 6546	5,892.32-	5,892.32-	5,892.32	0.00	
23-OCT-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	247,006.670					
24-OCT-23	DREYFUS INS RSRV PR MONEY 6546	247,006.67-	247,006.67-	247,006.67	0.00	
24-OCT-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,513.280					
24-OCT-23	DREYFUS INS RSRV PR MONEY 6546	7,513.28-	7,513.28-	7,513.28	0.00	
24-OCT-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,541.710					
24-OCT-23	DREYFUS INS RSRV PR MONEY 6546	4,541.71-	4,541.71-	4,541.71	0.00	
24-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	110.920					
24-OCT-23	DREYFUS INS RSRV PR MONEY 6546	110.92-	110.92-	110.92	0.00	
24-OCT-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	10,000.000					
25-OCT-23	DREYFUS INS RSRV PR MONEY 6546	10,000.00-	10,000.00-	10,000.00	0.00	
25-OCT-23						
	ISFSI-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	119,094.750					
25-OCT-23	DREYFUS INS RSRV PR MONEY 6546	119,094.75-	119,094.75-	119,094.75	0.00	
25-OCT-23						
	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	62,453.250					
25-OCT-23	DREYFUS INS RSRV PR MONEY 6546	62,453.25-	62,453.25-	62,453.25	0.00	
25-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,554.320					
25-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,554.32-	1,554.32-	1,554.32	0.00	
25-OCT-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,382,092.910					
25-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,382,092.91-	1,382,092.91-	1,382,092.91	0.00	
25-OCT-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	14,337.830					
26-OCT-23	DREYFUS INS RSRV PR MONEY 6546	14,337.83-	14,337.83-	14,337.83	0.00	
26-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	356.400					
26-OCT-23	DREYFUS INS RSRV PR MONEY 6546	356.40-	356.40-	356.40	0.00	
26-OCT-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	26,408.340					
27-OCT-23	DREYFUS INS RSRV PR MONEY 6546	26,408.34-	26,408.34-	26,408.34	0.00	
27-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	649.470					
27-OCT-23	DREYFUS INS RSRV PR MONEY 6546	649.47-	649.47-	649.47	0.00	
27-OCT-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	975.000					
30-OCT-23	DREYFUS INS RSRV PR MONEY 6546	975.00-	975.00-	975.00	0.00	
30-OCT-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,479.630					
30-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,479.63-	1,479.63-	1,479.63	0.00	
30-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	35.150					
30-OCT-23	DREYFUS INS RSRV PR MONEY 6546	35.15-	35.15-	35.15	0.00	
30-OCT-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	40,250.000					
31-OCT-23	DREYFUS INS RSRV PR MONEY 6546	40,250.00-	40,250.00-	40,250.00	0.00	
31-OCT-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,152.500					
31-OCT-23	DREYFUS INS RSRV PR MONEY 6546	5,152.50-	5,152.50-	5,152.50	0.00	
31-OCT-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	83,991.140					
31-OCT-23	DREYFUS INS RSRV PR MONEY 6546	83,991.14-	83,991.14-	83,991.14	0.00	
31-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,081.140					
31-OCT-23	DREYFUS INS RSRV PR MONEY 6546	2,081.14-	2,081.14-	2,081.14	0.00	
31-OCT-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	147,579.990					
01-NOV-23	DREYFUS INS RSRV PR MONEY 6546	147,579.99-	147,579.99-	147,579.99	0.00	
01-NOV-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,669.240					
01-NOV-23	DREYFUS INS RSRV PR MONEY 6546	3,669.24-	3,669.24-	3,669.24	0.00	
01-NOV-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	255.840					
02-NOV-23	DREYFUS INS RSRV PR MONEY 6546	255.84-	255.84-	255.84	0.00	
02-NOV-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	8,796.800					
02-NOV-23	DREYFUS INS RSRV PR MONEY 6546	8,796.80-	8,796.80-	8,796.80	0.00	
02-NOV-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	15.170					
02-NOV-23	DREYFUS INS RSRV PR MONEY 6546	15.17-	15.17-	15.17	0.00	
02-NOV-23	ISFSI-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	30.430					
02-NOV-23	DREYFUS INS RSRV PR MONEY 6546	30.43-	30.43-	30.43	0.00	
02-NOV-23						
	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,323.120					
03-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,323.12-	1,323.12-	1,323.12	0.00	
03-NOV-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	696,987.380					
03-NOV-23	DREYFUS INS RSRV PR MONEY 6546	696,987.38-	696,987.38-	696,987.38	0.00	
03-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	716.320					
03-NOV-23	DREYFUS INS RSRV PR MONEY 6546	716.32-	716.32-	716.32	0.00	
03-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	17.160					
03-NOV-23	DREYFUS INS RSRV PR MONEY 6546	17.16-	17.16-	17.16	0.00	
03-NOV-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	10,587.500					
06-NOV-23	DREYFUS INS RSRV PR MONEY 6546	10,587.50-	10,587.50-	10,587.50	0.00	
06-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	288.750					
06-NOV-23	DREYFUS INS RSRV PR MONEY 6546	288.75-	288.75-	288.75	0.00	
06-NOV-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	23,553.300					
06-NOV-23	DREYFUS INS RSRV PR MONEY 6546	23,553.30-	23,553.30-	23,553.30	0.00	
06-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	584.500					
06-NOV-23	DREYFUS INS RSRV PR MONEY 6546	584.50-	584.50-	584.50	0.00	
06-NOV-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,633.400					
07-NOV-23	DREYFUS INS RSRV PR MONEY 6546	9,633.40-	9,633.40-	9,633.40	0.00	
07-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	19,960.150					
08-NOV-23	DREYFUS INS RSRV PR MONEY 6546	19,960.15-	19,960.15-	19,960.15	0.00	
08-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	493.900					
08-NOV-23	DREYFUS INS RSRV PR MONEY 6546	493.90-	493.90-	493.90	0.00	
08-NOV-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	55,854.480					
10-NOV-23	DREYFUS INS RSRV PR MONEY 6546	55,854.48-	55,854.48-	55,854.48	0.00	
10-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,314.800					
10-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,314.80-	1,314.80-	1,314.80	0.00	
10-NOV-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	33,330.800					
13-NOV-23	DREYFUS INS RSRV PR MONEY 6546	33,330.80-	33,330.80-	33,330.80	0.00	
13-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	796.250					
13-NOV-23	DREYFUS INS RSRV PR MONEY 6546	796.25-	796.25-	796.25	0.00	
13-NOV-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,166.850					
13-NOV-23	DREYFUS INS RSRV PR MONEY 6546	9,166.85-	9,166.85-	9,166.85	0.00	
13-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	224.700					
13-NOV-23	DREYFUS INS RSRV PR MONEY 6546	224.70-	224.70-	224.70	0.00	
13-NOV-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,750.000					
14-NOV-23	DREYFUS INS RSRV PR MONEY 6546	9,750.00-	9,750.00-	9,750.00	0.00	
14-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	243.750					
14-NOV-23	DREYFUS INS RSRV PR MONEY 6546	243.75-	243.75-	243.75	0.00	
14-NOV-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	34,122.820					
14-NOV-23	DREYFUS INS RSRV PR MONEY 6546	34,122.82-	34,122.82-	34,122.82	0.00	
14-NOV-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	853.280					
14-NOV-23	DREYFUS INS RSRV PR MONEY 6546	853.28-	853.28-	853.28	0.00	
14-NOV-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	194,671.470					
15-NOV-23	DREYFUS INS RSRV PR MONEY 6546	194,671.47-	194,671.47-	194,671.47	0.00	
15-NOV-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,817.890					
15-NOV-23	DREYFUS INS RSRV PR MONEY 6546	4,817.89-	4,817.89-	4,817.89	0.00	
15-NOV-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	607,046.740					
15-NOV-23	DREYFUS INS RSRV PR MONEY 6546	607,046.74-	607,046.74-	607,046.74	0.00	
15-NOV-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15,802.690					
15-NOV-23	DREYFUS INS RSRV PR MONEY 6546	15,802.69-	15,802.69-	15,802.69	0.00	
15-NOV-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	737,459.470					
16-NOV-23	DREYFUS INS RSRV PR MONEY 6546	737,459.47-	737,459.47-	737,459.47	0.00	
16-NOV-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,787.990					
16-NOV-23	DREYFUS INS RSRV PR MONEY 6546	6,787.99-	6,787.99-	6,787.99	0.00	
16-NOV-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	70,924.170					
16-NOV-23	DREYFUS INS RSRV PR MONEY 6546	70,924.17-	70,924.17-	70,924.17	0.00	
16-NOV-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,765.540					
16-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,765.54-	1,765.54-	1,765.54	0.00	
16-NOV-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	459.120					
17-NOV-23	DREYFUS INS RSRV PR MONEY 6546	459.12-	459.12-	459.12	0.00	
17-NOV-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	20,132.570					
17-NOV-23	DREYFUS INS RSRV PR MONEY 6546	20,132.57-	20,132.57-	20,132.57	0.00	
17-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	404.560					
17-NOV-23	DREYFUS INS RSRV PR MONEY 6546	404.56-	404.56-	404.56	0.00	
17-NOV-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	17,742.900					
17-NOV-23	DREYFUS INS RSRV PR MONEY 6546	17,742.90-	17,742.90-	17,742.90	0.00	
17-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,395.880					
20-NOV-23	DREYFUS INS RSRV PR MONEY 6546	2,395.88-	2,395.88-	2,395.88	0.00	
20-NOV-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	96,273.790					
20-NOV-23	DREYFUS INS RSRV PR MONEY 6546	96,273.79-	96,273.79-	96,273.79	0.00	
20-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	27,520.470					
20-NOV-23	DREYFUS INS RSRV PR MONEY 6546	27,520.47-	27,520.47-	27,520.47	0.00	
20-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	678.980					
20-NOV-23	DREYFUS INS RSRV PR MONEY 6546	678.98-	678.98-	678.98	0.00	
20-NOV-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	216,512.080					
22-NOV-23	DREYFUS INS RSRV PR MONEY 6546	216,512.08-	216,512.08-	216,512.08	0.00	
22-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	41,799.790					
22-NOV-23	DREYFUS INS RSRV PR MONEY 6546	41,799.79-	41,799.79-	41,799.79	0.00	
22-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,034.630					
22-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,034.63-	1,034.63-	1,034.63	0.00	
22-NOV-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	234.380					
24-NOV-23	DREYFUS INS RSRV PR MONEY 6546	234.38-	234.38-	234.38	0.00	
24-NOV-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	19,797.880					
24-NOV-23	DREYFUS INS RSRV PR MONEY 6546	19,797.88-	19,797.88-	19,797.88	0.00	
24-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	46,819.500					
24-NOV-23	DREYFUS INS RSRV PR MONEY 6546	46,819.50-	46,819.50-	46,819.50	0.00	
24-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,148.210					
24-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,148.21-	1,148.21-	1,148.21	0.00	
24-NOV-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	41,458.230					
27-NOV-23	DREYFUS INS RSRV PR MONEY 6546	41,458.23-	41,458.23-	41,458.23	0.00	
27-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,027.120					
27-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,027.12-	1,027.12-	1,027.12	0.00	
27-NOV-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	241,985.890					
27-NOV-23	DREYFUS INS RSRV PR MONEY 6546	241,985.89-	241,985.89-	241,985.89	0.00	
27-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,190.860					
27-NOV-23	DREYFUS INS RSRV PR MONEY 6546	6,190.86-	6,190.86-	6,190.86	0.00	
27-NOV-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,526.450					
28-NOV-23	DREYFUS INS RSRV PR MONEY 6546	7,526.45-	7,526.45-	7,526.45	0.00	
28-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	184.150					
28-NOV-23	DREYFUS INS RSRV PR MONEY 6546	184.15-	184.15-	184.15	0.00	
28-NOV-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	48,609.580					
29-NOV-23	DREYFUS INS RSRV PR MONEY 6546	48,609.58-	48,609.58-	48,609.58	0.00	
29-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,384.700					
29-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,384.70-	1,384.70-	1,384.70	0.00	
29-NOV-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	543.750					
30-NOV-23	DREYFUS INS RSRV PR MONEY 6546	543.75-	543.75-	543.75	0.00	
30-NOV-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	48,633.690					
30-NOV-23	DREYFUS INS RSRV PR MONEY 6546	48,633.69-	48,633.69-	48,633.69	0.00	
30-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,199.690					
30-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,199.69-	1,199.69-	1,199.69	0.00	
30-NOV-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	159,042.570					
01-DEC-23	DREYFUS INS RSRV PR MONEY 6546	159,042.57-	159,042.57-	159,042.57	0.00	
01-DEC-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,963.030					
01-DEC-23	DREYFUS INS RSRV PR MONEY 6546	3,963.03-	3,963.03-	3,963.03	0.00	
01-DEC-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	780,313.180					
01-DEC-23	DREYFUS INS RSRV PR MONEY 6546	780,313.18-	780,313.18-	780,313.18	0.00	
01-DEC-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	15,477.020					
04-DEC-23	DREYFUS INS RSRV PR MONEY 6546	15,477.02-	15,477.02-	15,477.02	0.00	
04-DEC-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	439,513.470					
04-DEC-23	DREYFUS INS RSRV PR MONEY 6546	439,513.47-	439,513.47-	439,513.47	0.00	
04-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	30,064.780					
04-DEC-23	DREYFUS INS RSRV PR MONEY 6546	30,064.78-	30,064.78-	30,064.78	0.00	
04-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	913.310					
04-DEC-23	DREYFUS INS RSRV PR MONEY 6546	913.31-	913.31-	913.31	0.00	
04-DEC-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	46.950					
04-DEC-23	DREYFUS INS RSRV PR MONEY 6546	46.95-	46.95-	46.95	0.00	
04-DEC-23	ISFSI-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	46.390					
04-DEC-23	DREYFUS INS RSRV PR MONEY 6546	46.39-	46.39-	46.39	0.00	
04-DEC-23	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	2,558.300					
05-DEC-23	DREYFUS INS RSRV PR MONEY 6546	2,558.30-	2,558.30-	2,558.30	0.00	
05-DEC-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	96,118.200					
05-DEC-23	DREYFUS INS RSRV PR MONEY 6546	96,118.20-	96,118.20-	96,118.20	0.00	
05-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,416.030					
05-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,416.03-	1,416.03-	1,416.03	0.00	
05-DEC-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	56,781.290					
05-DEC-23	DREYFUS INS RSRV PR MONEY 6546	56,781.29-	56,781.29-	56,781.29	0.00	
05-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	44,322.250					
06-DEC-23	DREYFUS INS RSRV PR MONEY 6546	44,322.25-	44,322.25-	44,322.25	0.00	
06-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	927.680					
06-DEC-23	DREYFUS INS RSRV PR MONEY 6546	927.68-	927.68-	927.68	0.00	
06-DEC-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,376.370					
06-DEC-23	DREYFUS INS RSRV PR MONEY 6546	12,376.37-	12,376.37-	12,376.37	0.00	
06-DEC-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	303.420					
06-DEC-23	DREYFUS INS RSRV PR MONEY 6546	303.42-	303.42-	303.42	0.00	
06-DEC-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	8,188.320					
07-DEC-23	DREYFUS INS RSRV PR MONEY 6546	8,188.32-	8,188.32-	8,188.32	0.00	
07-DEC-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	202.720					
07-DEC-23	DREYFUS INS RSRV PR MONEY 6546	202.72-	202.72-	202.72	0.00	
07-DEC-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	60,011.020					
08-DEC-23	DREYFUS INS RSRV PR MONEY 6546	60,011.02-	60,011.02-	60,011.02	0.00	
08-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,492.610					
08-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,492.61-	1,492.61-	1,492.61	0.00	
08-DEC-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	190,819.520					
11-DEC-23	DREYFUS INS RSRV PR MONEY 6546	190,819.52-	190,819.52-	190,819.52	0.00	
11-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,729.760					
11-DEC-23	DREYFUS INS RSRV PR MONEY 6546	4,729.76-	4,729.76-	4,729.76	0.00	
11-DEC-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,648.590					
11-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,648.59-	1,648.59-	1,648.59	0.00	
11-DEC-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	19,694.970					
11-DEC-23	DREYFUS INS RSRV PR MONEY 6546	19,694.97-	19,694.97-	19,694.97	0.00	
11-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	65,869.640					
12-DEC-23	DREYFUS INS RSRV PR MONEY 6546	65,869.64-	65,869.64-	65,869.64	0.00	
12-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,712.890					
12-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,712.89-	1,712.89-	1,712.89	0.00	
12-DEC-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	77,164.300					
12-DEC-23	DREYFUS INS RSRV PR MONEY 6546	77,164.30-	77,164.30-	77,164.30	0.00	
12-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,910.520					
12-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,910.52-	1,910.52-	1,910.52	0.00	
12-DEC-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	8,308.750					
13-DEC-23	DREYFUS INS RSRV PR MONEY 6546	8,308.75-	8,308.75-	8,308.75	0.00	
13-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	201.250					
13-DEC-23	DREYFUS INS RSRV PR MONEY 6546	201.25-	201.25-	201.25	0.00	
13-DEC-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	14,573.870					
13-DEC-23	DREYFUS INS RSRV PR MONEY 6546	14,573.87-	14,573.87-	14,573.87	0.00	
13-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	361.110					
13-DEC-23	DREYFUS INS RSRV PR MONEY 6546	361.11-	361.11-	361.11	0.00	
13-DEC-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	223,702.440					
14-DEC-23	DREYFUS INS RSRV PR MONEY 6546	223,702.44-	223,702.44-	223,702.44	0.00	
14-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	5,555.880					
14-DEC-23	DREYFUS INS RSRV PR MONEY 6546	5,555.88-	5,555.88-	5,555.88	0.00	
14-DEC-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	98,622.530					
15-DEC-23	DREYFUS INS RSRV PR MONEY 6546	98,622.53-	98,622.53-	98,622.53	0.00	
15-DEC-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,225,136.680					
15-DEC-23	DREYFUS INS RSRV PR MONEY 6546	7,225,136.68-	7,225,136.68-	7,225,136.68	0.00	
15-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	146,577.320					
15-DEC-23	DREYFUS INS RSRV PR MONEY 6546	146,577.32-	146,577.32-	146,577.32	0.00	
15-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,630.030					
15-DEC-23	DREYFUS INS RSRV PR MONEY 6546	3,630.03-	3,630.03-	3,630.03	0.00	
15-DEC-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	13,047.300					
18-DEC-23	DREYFUS INS RSRV PR MONEY 6546	13,047.30-	13,047.30-	13,047.30	0.00	
18-DEC-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	325.440					
18-DEC-23	DREYFUS INS RSRV PR MONEY 6546	325.44-	325.44-	325.44	0.00	
18-DEC-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,034.790					
19-DEC-23	DREYFUS INS RSRV PR MONEY 6546	5,034.79-	5,034.79-	5,034.79	0.00	
19-DEC-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,442.450					
20-DEC-23	DREYFUS INS RSRV PR MONEY 6546	2,442.45-	2,442.45-	2,442.45	0.00	
20-DEC-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	18,082.540					
20-DEC-23	DREYFUS INS RSRV PR MONEY 6546	18,082.54-	18,082.54-	18,082.54	0.00	
20-DEC-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	455.750					
20-DEC-23	DREYFUS INS RSRV PR MONEY 6546	455.75-	455.75-	455.75	0.00	
20-DEC-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	112,904.880					
20-DEC-23	DREYFUS INS RSRV PR MONEY 6546	112,904.88-	112,904.88-	112,904.88	0.00	
20-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	71.400					
21-DEC-23	DREYFUS INS RSRV PR MONEY 6546	71.40-	71.40-	71.40	0.00	
21-DEC-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,730.000					
21-DEC-23	DREYFUS INS RSRV PR MONEY 6546	2,730.00-	2,730.00-	2,730.00	0.00	
21-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	20,919.060					
21-DEC-23	DREYFUS INS RSRV PR MONEY 6546	20,919.06-	20,919.06-	20,919.06	0.00	
21-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	521.830					
21-DEC-23	DREYFUS INS RSRV PR MONEY 6546	521.83-	521.83-	521.83	0.00	
21-DEC-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	115,222.260					
22-DEC-23	DREYFUS INS RSRV PR MONEY 6546	115,222.26-	115,222.26-	115,222.26	0.00	
22-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	48,378.990					
22-DEC-23	DREYFUS INS RSRV PR MONEY 6546	48,378.99-	48,378.99-	48,378.99	0.00	
22-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,206.810					
22-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,206.81-	1,206.81-	1,206.81	0.00	
22-DEC-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,221.650					
26-DEC-23	DREYFUS INS RSRV PR MONEY 6546	12,221.65-	12,221.65-	12,221.65	0.00	
26-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	306.880					
26-DEC-23	DREYFUS INS RSRV PR MONEY 6546	306.88-	306.88-	306.88	0.00	
26-DEC-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	159,203.530					
26-DEC-23	DREYFUS INS RSRV PR MONEY 6546	159,203.53-	159,203.53-	159,203.53	0.00	
26-DEC-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,056.290					
26-DEC-23	DREYFUS INS RSRV PR MONEY 6546	4,056.29-	4,056.29-	4,056.29	0.00	
26-DEC-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,444.760					
27-DEC-23	DREYFUS INS RSRV PR MONEY 6546	5,444.76-	5,444.76-	5,444.76	0.00	
27-DEC-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	130.470					
27-DEC-23	DREYFUS INS RSRV PR MONEY 6546	130.47-	130.47-	130.47	0.00	
27-DEC-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	78,811.170					
28-DEC-23	DREYFUS INS RSRV PR MONEY 6546	78,811.17-	78,811.17-	78,811.17	0.00	
28-DEC-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,954.930					
28-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,954.93-	1,954.93-	1,954.93	0.00	
28-DEC-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	222,032.860					
29-DEC-23	DREYFUS INS RSRV PR MONEY 6546	222,032.86-	222,032.86-	222,032.86	0.00	
29-DEC-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,487.590					
29-DEC-23	DREYFUS INS RSRV PR MONEY 6546	5,487.59-	5,487.59-	5,487.59	0.00	
29-DEC-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL						
CASH & CASH EQUIVALENTS						
TRADED - SETTLED CURRENT PERIOD						
	U.S. DOLLAR	80,652,530.84-	80,652,530.84-	80,652,530.84	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S
FIXED INCOME SECURITIES						
	U.S. DOLLAR					
B	21,000.000					
22-MAY-23	AMERICAN TOWER CORP	20,926.50-	20,926.50-	20,926.50	0.00	
25-MAY-23	5.550% 07/15/2033 DD 05/25/23					
	PLANT-FERC-FI					
	CUSIP: 03027XCD0	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 99.650000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	879,000.000					
22-MAY-23	AMERICAN TOWER CORP	875,923.50-	875,923.50-	875,923.50	0.00	
25-MAY-23	5.550% 07/15/2033 DD 05/25/23					
	PLANT-MO-FI					
	CUSIP: 03027XCD0	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 99.650000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		
B	20,000.000					
22-JUN-23	AMGEN INC	20,052.20-	20,052.20-	20,052.20	0.00	
26-JUN-23	5.650% 03/02/2053 DD 03/02/23					
	PLANT-FERC-FI					
	CUSIP: 031162DT4	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 100.261000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 02-MAR-23 TO 25-JUN-23						
B	825,000.000					
22-JUN-23	AMGEN INC	827,153.25-	827,153.25-	827,153.25	0.00	
26-JUN-23	5.650% 03/02/2053 DD 03/02/23					
	PLANT-MO-FI					
	CUSIP: 031162DT4	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 100.261000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 02-MAR-23 TO 25-JUN-23						
B	730,000.000					
29-AUG-23	BANK OF AMERICA CORP	668,592.40-	668,592.40-	668,592.40	0.00	
31-AUG-23	VAR RT 12/20/2028 DD 12/20/17					
	PLANT-MO-FI					
	CUSIP: 06051GHD4	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 91.588000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 20-JUN-23 TO 30-AUG-23						
B	20,000.000					
29-AUG-23	BANK OF AMERICA CORP	18,317.60-	18,317.60-	18,317.60	0.00	
31-AUG-23	VAR RT 12/20/2028 DD 12/20/17					
	PLANT-FERC-FI					
	CUSIP: 06051GHD4	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 91.588000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 20-JUN-23 TO 30-AUG-23						

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B	60,000.000					
05-JUL-23	BANK OF AMERICA CORP	59,187.60-	59,187.60-	59,187.60	0.00	
07-JUL-23	VAR RT 04/25/2034 DD 04/25/23					
	PLANT-FERC-FI					
	CUSIP: 06051GLH0	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 98.646000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 25-APR-23 TO 06-JUL-23						
B	2,500,000.000					
05-JUL-23	BANK OF AMERICA CORP	2,466,150.00-	2,466,150.00-	2,466,150.00	0.00	
07-JUL-23	VAR RT 04/25/2034 DD 04/25/23					
	PLANT-MO-FI					
	CUSIP: 06051GLH0	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 98.646000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 25-APR-23 TO 06-JUL-23						
B	1,165,000.000					
16-NOV-23	BAYER US FINANCE LLC 144A	1,159,943.90-	1,159,943.90-	1,159,943.90	0.00	
21-NOV-23	6.375% 11/21/2030 DD 11/21/23					
	PLANT-MO-FI					
	CUSIP: 07274EAK9	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 99.566000	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
B	1,615,000.000					
17-OCT-23	CALIFORNIA ST	1,477,757.30-	1,477,757.30-	1,477,757.30	0.00	
19-OCT-23	5.125% 03/01/2038 DD 03/15/23					
	PLANT-MO-FI					
	CUSIP: 13063D3S5	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 91.502000	COMMISSION:	0.00	BROKER: WELLS FARGO SECURITIES LLC, CHARLOTTE		
PAYMENT PERIOD 01-SEP-23 TO 18-OCT-23						
B	40,000.000					
17-OCT-23	CALIFORNIA ST	36,600.80-	36,600.80-	36,600.80	0.00	
19-OCT-23	5.125% 03/01/2038 DD 03/15/23					
	PLANT-FERC-FI					
	CUSIP: 13063D3S5	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 91.502000	COMMISSION:	0.00	BROKER: WELLS FARGO SECURITIES LLC, CHARLOTTE		
PAYMENT PERIOD 01-SEP-23 TO 18-OCT-23						

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B	726,000.000					
05-JUN-23	CAPITAL ONE FINANCIAL CORP	726,000.00-	726,000.00-	726,000.00	0.00	
08-JUN-23	VAR RT 06/08/2029 DD 06/08/23					
	PLANT-MO-FI					
	CUSIP: 14040HCZ6	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 100.000000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
B	18,000.000					
05-JUN-23	CAPITAL ONE FINANCIAL CORP	18,000.00-	18,000.00-	18,000.00	0.00	
08-JUN-23	VAR RT 06/08/2029 DD 06/08/23					
	PLANT-FERC-FI					
	CUSIP: 14040HCZ6	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 100.000000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
B	800,000.000					
23-AUG-23	CITIGROUP INC	751,952.00-	751,952.00-	751,952.00	0.00	
25-AUG-23	VAR RT 01/10/2028 DD 01/10/17					
	PLANT-MO-FI					
	CUSIP: 172967LD1	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 93.994000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 10-JUL-23 TO 24-AUG-23						
B	20,000.000					
23-AUG-23	CITIGROUP INC	18,798.79-	18,798.79-	18,798.79	0.00	
25-AUG-23	VAR RT 01/10/2028 DD 01/10/17					
	PLANT-FERC-FI					
	CUSIP: 172967LD1	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 93.993950	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 10-JUL-23 TO 24-AUG-23						
B	175,000.000					
02-AUG-23	COLUMBIA PIPELINES OPERAT 144A	174,926.50-	174,926.50-	174,926.50	0.00	
08-AUG-23	6.544% 11/15/2053 DD 08/08/23					
	PLANT-MO-FI					
	CUSIP: 19828TAC0	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 99.958000	COMMISSION:	0.00	BROKER: BK OF NEW YORK MELLON/TORONTO DOMINION		

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B	4,000.000					
02-AUG-23	COLUMBIA PIPELINES OPERAT 144A	3,998.32-	3,998.32-	3,998.32	0.00	
08-AUG-23	6.544% 11/15/2053 DD 08/08/23					
	PLANT-FERC-FI					
	CUSIP: 19828TAC0	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 99.958000	COMMISSION:	0.00	BROKER: BK OF NEW YORK MELLON/TORONTO DOMINION		
B	604,000.000					
05-DEC-23	COREBRIDGE FINANCIAL INC	602,840.32-	602,840.32-	602,840.32	0.00	
08-DEC-23	5.750% 01/15/2034 DD 12/08/23					
	PLANT-MO-FI					
	CUSIP: 21871XAS8	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 99.808000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	15,000.000					
05-DEC-23	COREBRIDGE FINANCIAL INC	14,971.20-	14,971.20-	14,971.20	0.00	
08-DEC-23	5.750% 01/15/2034 DD 12/08/23					
	PLANT-FERC-FI					
	CUSIP: 21871XAS8	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 99.808000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	686,000.000					
06-MAR-23	ENBRIDGE INC	685,121.92-	685,121.92-	685,121.92	0.00	
08-MAR-23	5.700% 03/08/2033 DD 03/08/23					
	PLANT-MO-FI					
	CUSIP: 29250NBR5	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 99.872000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
B	17,000.000					
06-MAR-23	ENBRIDGE INC	16,978.24-	16,978.24-	16,978.24	0.00	
08-MAR-23	5.700% 03/08/2033 DD 03/08/23					
	PLANT-FERC-FI					
	CUSIP: 29250NBR5	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 99.872000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		

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B	897,000.000					
22-FEB-23	ENTERPRISE FLEET FIN 1 A3 144A	896,755.57-	896,755.57-	896,755.57	0.00	
02-MAR-23	5.590% 10/22/2029 DD 03/02/23					
	PLANT-MO-FI					
	CUSIP: 29375CAC3	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 99.972750	COMMISSION:	0.00	BROKER: WELLS FARGO SECURITIES LLC, CHARLOTTE		
B	48,000.000					
21-MAR-23	EXTRA SPACE STORAGE LP	48,098.88-	48,098.88-	48,098.88	0.00	
28-MAR-23	5.700% 04/01/2028 DD 03/28/23					
	PLANT-MO-FI					
	CUSIP: 30225VAJ6	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 100.206000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY		
B	3,000.000					
21-MAR-23	EXTRA SPACE STORAGE LP	2,994.69-	2,994.69-	2,994.69	0.00	
28-MAR-23	5.700% 04/01/2028 DD 03/28/23					
	PLANT-FERC-FI					
	CUSIP: 30225VAJ6	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 99.823000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		
B	107,000.000					
21-MAR-23	EXTRA SPACE STORAGE LP	106,810.61-	106,810.61-	106,810.61	0.00	
28-MAR-23	5.700% 04/01/2028 DD 03/28/23					
	PLANT-MO-FI					
	CUSIP: 30225VAJ6	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 99.823000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		
B	3,000.000					
22-MAR-23	EXTRA SPACE STORAGE LP	3,006.51-	3,006.51-	3,006.51	0.00	
28-MAR-23	5.700% 04/01/2028 DD 03/28/23					
	PLANT-FERC-FI					
	CUSIP: 30225VAJ6	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 100.217000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	2,000.000					
22-MAR-23	EXTRA SPACE STORAGE LP	1,999.30-	1,999.30-	1,999.30	0.00	
28-MAR-23	5.700% 04/01/2028 DD 03/28/23					
	PLANT-MO-FI					
	CUSIP: 30225VAJ6	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 99.965000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY		
B	85,000.000					
22-MAR-23	EXTRA SPACE STORAGE LP	85,184.45-	85,184.45-	85,184.45	0.00	
28-MAR-23	5.700% 04/01/2028 DD 03/28/23					
	PLANT-MO-FI					
	CUSIP: 30225VAJ6	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 100.217000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA		
B	825,000.000					
22-JUN-23	META PLATFORMS INC	838,431.00-	838,431.00-	838,431.00	0.00	
26-JUN-23	5.600% 05/15/2053 DD 05/03/23					
	PLANT-MO-FI					
	CUSIP: 30303M8Q8	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 101.628000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA		
PAYMENT PERIOD 15-MAY-23 TO 25-JUN-23						
B	20,000.000					
22-JUN-23	META PLATFORMS INC	20,325.60-	20,325.60-	20,325.60	0.00	
26-JUN-23	5.600% 05/15/2053 DD 05/03/23					
	PLANT-FERC-FI					
	CUSIP: 30303M8Q8	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 101.628000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA		
PAYMENT PERIOD 15-MAY-23 TO 25-JUN-23						
B	3,268,834.685					
10-AUG-23	FHLMC POOL #SD-3516	3,269,345.44-	3,269,345.44-	3,269,345.44	0.00	
11-AUG-23	5.500% 08/01/2053 DD 07/01/23					
	PLANT-MO-FI					
	CUSIP: 3132DQ3Z7	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 100.015624	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	79,849.394					
10-AUG-23	FHLMC POOL #SD-3516	79,861.87-	79,861.87-	79,861.87	0.00	
11-AUG-23	5.500% 08/01/2053 DD 07/01/23					
	PLANT-FERC-FI					
	CUSIP: 3132DQ3Z7	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 100.015624	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23						
B	64,904.420					
06-SEP-23	FNMA POOL #0FS5231	64,765.05-	64,765.05-	64,765.05	0.00	
07-SEP-23	6.000% 07/01/2053 DD 07/01/23					
	PLANT-FERC-FI					
	CUSIP: 3140XLY51	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 99.785268	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
PAYMENT PERIOD 01-SEP-23 TO 06-SEP-23						
B	2,541,257.781					
06-SEP-23	FNMA POOL #0FS5231	2,535,800.34-	2,535,800.34-	2,535,800.34	0.00	
07-SEP-23	6.000% 07/01/2053 DD 07/01/23					
	PLANT-MO-FI					
	CUSIP: 3140XLY51	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 99.785246	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
PAYMENT PERIOD 01-SEP-23 TO 06-SEP-23						
B	65,000.000					
14-SEP-23	FORD CREDIT AUTO LEASE TR B A3	64,990.11-	64,990.11-	64,990.11	0.00	
19-SEP-23	5.940% 10/15/2026 DD 09/19/23					
	PLANT-FERC-FI					
	CUSIP: 34529NAD2	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 99.984784	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK		
B	1,060,000.000					
31-OCT-23	FORD MOTOR CO	980,182.00-	980,182.00-	980,182.00	0.00	
02-NOV-23	6.100% 08/19/2032 DD 08/19/22					
	PLANT-MO-FI					
	CUSIP: 345370DB3	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 92.470000	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK		
PAYMENT PERIOD 19-AUG-23 TO 01-NOV-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	25,000.000					
31-OCT-23	FORD MOTOR CO	23,117.50-	23,117.50-	23,117.50	0.00	
02-NOV-23	6.100% 08/19/2032 DD 08/19/22					
	PLANT-FERC-FI					
	CUSIP: 345370DB3	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 92.470000	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK		
PAYMENT PERIOD 19-AUG-23 TO 01-NOV-23						
B	2,442,471.073					
04-OCT-23	GNMA II POOL #0MA9018	2,401,059.15-	2,401,059.15-	2,401,059.15	0.00	
05-OCT-23	6.000% 07/20/2053 DD 07/01/23					
	PLANT-MO-FI					
	CUSIP: 36179YAT1	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 98.304687	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23						
B	59,572.462					
04-OCT-23	GNMA II POOL #0MA9018	58,562.42-	58,562.42-	58,562.42	0.00	
05-OCT-23	6.000% 07/20/2053 DD 07/01/23					
	PLANT-FERC-FI					
	CUSIP: 36179YAT1	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 98.304703	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23						
B	60,000.000					
04-OCT-23	GNMA II POOL #0MA9242	59,015.63-	59,015.63-	59,015.63	0.00	
05-OCT-23	6.000% 10/20/2053 DD 10/01/23					
	PLANT-FERC-FI					
	CUSIP: 36179YHT4	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 98.359383	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	2,460,000.000					
04-OCT-23	GNMA II POOL #0MA9242	2,419,640.63-	2,419,640.63-	2,419,640.63	0.00	
05-OCT-23	6.000% 10/20/2053 DD 10/01/23					
	PLANT-MO-FI					
	CUSIP: 36179YHT4	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 98.359375	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23						
B	100,000.000					
15-MAR-23	HPEFS EQUIPMENT TRU 1A A3 144A	99,990.85-	99,990.85-	99,990.85	0.00	
22-MAR-23	5.410% 02/22/2028 DD 03/22/23					
	PLANT-FERC-FI					
	CUSIP: 40443DAC6	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 99.990850	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		
B	2,460,000.000					
15-MAR-23	HPEFS EQUIPMENT TRU 1A A3 144A	2,459,774.91-	2,459,774.91-	2,459,774.91	0.00	
22-MAR-23	5.410% 02/22/2028 DD 03/22/23					
	PLANT-MO-FI					
	CUSIP: 40443DAC6	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 99.990850	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		
B	8,000.000					
19-JUL-23	HEICO CORP	7,970.56-	7,970.56-	7,970.56	0.00	
27-JUL-23	5.350% 08/01/2033 DD 07/27/23					
	PLANT-FERC-FI					
	CUSIP: 422806AB5	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 99.632000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA		
B	263,000.000					
19-JUL-23	HEICO CORP	262,032.16-	262,032.16-	262,032.16	0.00	
27-JUL-23	5.350% 08/01/2033 DD 07/27/23					
	PLANT-MO-FI					
	CUSIP: 422806AB5	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 99.632000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	17,000.000					
16-FEB-23	HONDA AUTO RECEIVABLES 20 1 A3	16,996.84-	16,996.84-	16,996.84	0.00	
24-FEB-23	5.040% 04/21/2027 DD 02/24/23					
	PLANT-FERC-FI					
	CUSIP: 43815JAC7	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 99.981411	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
B	650,000.000					
16-FEB-23	HONDA AUTO RECEIVABLES 20 1 A3	649,879.23-	649,879.23-	649,879.23	0.00	
24-FEB-23	5.040% 04/21/2027 DD 02/24/23					
	PLANT-MO-FI					
	CUSIP: 43815JAC7	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 99.981420	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
B	1,680,000.000					
18-OCT-23	ILLINOIS ST	1,556,553.60-	1,556,553.60-	1,556,553.60	0.00	
20-OCT-23	5.100% 06/01/2033 DD 06/12/03					
	PLANT-MO-FI					
	CUSIP: 452151LF8	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 92.652000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		
PAYMENT PERIOD 01-JUN-23 TO 19-OCT-23						
B	45,000.000					
18-OCT-23	ILLINOIS ST	41,693.40-	41,693.40-	41,693.40	0.00	
20-OCT-23	5.100% 06/01/2033 DD 06/12/03					
	PLANT-FERC-FI					
	CUSIP: 452151LF8	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 92.652000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		
PAYMENT PERIOD 01-JUN-23 TO 19-OCT-23						
B	40,000.000					
05-JUL-23	JPMORGAN CHASE & CO	40,146.40-	40,146.40-	40,146.40	0.00	
07-JUL-23	VAR RT 06/01/2034 DD 06/01/23					
	PLANT-FERC-FI					
	CUSIP: 46647PDR4	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 100.366000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23						

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B	1,660,000.000					
05-JUL-23	JPMORGAN CHASE & CO	1,666,075.60-	1,666,075.60-	1,666,075.60	0.00	
07-JUL-23	VAR RT 06/01/2034 DD 06/01/23					
	PLANT-MO-FI					
	CUSIP: 46647PDR4	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 100.366000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23						
B	829,000.000					
21-JUN-23	JOHN DEERE OWNER TRUST 20 B A3	828,861.72-	828,861.72-	828,861.72	0.00	
28-JUN-23	5.180% 03/15/2028 DD 06/28/23					
	PLANT-MO-FI					
	CUSIP: 477920AC6	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 99.983319	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
B	21,000.000					
21-JUN-23	JOHN DEERE OWNER TRUST 20 B A3	20,996.50-	20,996.50-	20,996.50	0.00	
28-JUN-23	5.180% 03/15/2028 DD 06/28/23					
	PLANT-FERC-FI					
	CUSIP: 477920AC6	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 99.983333	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
B	990,000.000					
22-JUN-23	KRAFT HEINZ FOODS CO	837,767.70-	837,767.70-	837,767.70	0.00	
26-JUN-23	4.375% 06/01/2046 DD 05/24/16					
	PLANT-MO-FI					
	CUSIP: 50077LAB2	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 84.623000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
PAYMENT PERIOD 01-JUN-23 TO 25-JUN-23						
B	25,000.000					
22-JUN-23	KRAFT HEINZ FOODS CO	21,155.75-	21,155.75-	21,155.75	0.00	
26-JUN-23	4.375% 06/01/2046 DD 05/24/16					
	PLANT-FERC-FI					
	CUSIP: 50077LAB2	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 84.623000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
PAYMENT PERIOD 01-JUN-23 TO 25-JUN-23						

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B	30,000.000					
23-MAY-23	LOCKHEED MARTIN CORP	29,772.00-	29,772.00-	29,772.00	0.00	
25-MAY-23	5.200% 02/15/2055 DD 05/25/23					
	PLANT-FERC-FI					
	CUSIP: 539830CB3	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 99.240000	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
B	1,180,000.000					
23-MAY-23	LOCKHEED MARTIN CORP	1,171,032.00-	1,171,032.00-	1,171,032.00	0.00	
25-MAY-23	5.200% 02/15/2055 DD 05/25/23					
	PLANT-MO-FI					
	CUSIP: 539830CB3	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 99.240000	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
B	1,650,000.000					
19-OCT-23	LOUISIANA ST LOCAL GOVT ENVRNM	1,570,833.00-	1,570,833.00-	1,570,833.00	0.00	
23-OCT-23	5.048% 12/01/2034 DD 03/29/23					
	PLANT-MO-FI					
	CUSIP: 54627RAS9	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 95.202000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		
PAYMENT PERIOD 01-JUN-23 TO 22-OCT-23						
B	40,000.000					
19-OCT-23	LOUISIANA ST LOCAL GOVT ENVRNM	38,080.80-	38,080.80-	38,080.80	0.00	
23-OCT-23	5.048% 12/01/2034 DD 03/29/23					
	PLANT-FERC-FI					
	CUSIP: 54627RAS9	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 95.202000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		
PAYMENT PERIOD 01-JUN-23 TO 22-OCT-23						
B	20,000.000					
22-JUN-23	LOWE'S COS INC	19,762.00-	19,762.00-	19,762.00	0.00	
26-JUN-23	5.625% 04/15/2053 DD 09/08/22					
	PLANT-FERC-FI					
	CUSIP: 548661EM5	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 98.810000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 15-APR-23 TO 25-JUN-23						

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B	840,000.000					
22-JUN-23	LOWE'S COS INC	830,004.00-	830,004.00-	830,004.00	0.00	
26-JUN-23	5.625% 04/15/2053 DD 09/08/22					
	PLANT-MO-FI					
	CUSIP: 548661EM5	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 98.810000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 15-APR-23 TO 25-JUN-23						
B	907,000.000					
18-JAN-23	MERCEDES-BENZ AUTO RECEIV 1 A3	906,891.16-	906,891.16-	906,891.16	0.00	
25-JAN-23	4.510% 11/15/2027 DD 01/25/23					
	PLANT-MO-FI					
	CUSIP: 58770AAC7	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 99.988000	COMMISSION:	0.00	BROKER: MITSUBISHI UFJ SECURITIES, NEW YORK		
B	23,000.000					
18-JAN-23	MERCEDES-BENZ AUTO RECEIV 1 A3	22,997.24-	22,997.24-	22,997.24	0.00	
25-JAN-23	4.510% 11/15/2027 DD 01/25/23					
	PLANT-FERC-FI					
	CUSIP: 58770AAC7	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 99.988000	COMMISSION:	0.00	BROKER: MITSUBISHI UFJ SECURITIES, NEW YORK		
B	775,000.000					
29-AUG-23	MONDELEZ INTERNATIONAL INC	661,509.00-	661,509.00-	661,509.00	0.00	
31-AUG-23	3.000% 03/17/2032 DD 03/17/22					
	PLANT-MO-FI					
	CUSIP: 609207BB0	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 85.356000	COMMISSION:	0.00	BROKER: MITSUBISHI UFJ SECURITIES, NEW YORK		
PAYMENT PERIOD 17-MAR-23 TO 30-AUG-23						
B	73,000.000					
22-JUN-23	NASDAQ INC	72,584.63-	72,584.63-	72,584.63	0.00	
28-JUN-23	5.950% 08/15/2053 DD 06/28/23					
	PLANT-MO-FI					
	CUSIP: 63111XAK7	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 99.431000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		

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B	2,000.000					
22-JUN-23	NASDAQ INC	1,988.62-	1,988.62-	1,988.62	0.00	
28-JUN-23	5.950% 08/15/2053 DD 06/28/23					
	PLANT-FERC-FI					
	CUSIP: 63111XAK7	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 99.431000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	440,000.000					
26-JUN-23	NASDAQ INC	445,548.40-	445,548.40-	445,548.40	0.00	
29-JUN-23	5.950% 08/15/2053 DD 06/28/23					
	PLANT-MO-FI					
	CUSIP: 63111XAK7	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 101.261000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 28-JUN-23 TO 28-JUN-23						
B	10,000.000					
26-JUN-23	NASDAQ INC	10,126.10-	10,126.10-	10,126.10	0.00	
29-JUN-23	5.950% 08/15/2053 DD 06/28/23					
	PLANT-FERC-FI					
	CUSIP: 63111XAK7	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 101.261000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 28-JUN-23 TO 28-JUN-23						
B	91,000.000					
21-MAR-23	NISOURCE INC	90,844.39-	90,844.39-	90,844.39	0.00	
24-MAR-23	5.250% 03/30/2028 DD 03/24/23					
	PLANT-MO-FI					
	CUSIP: 65473PAN5	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 99.829000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		
B	2,000.000					
21-MAR-23	NISOURCE INC	1,996.58-	1,996.58-	1,996.58	0.00	
24-MAR-23	5.250% 03/30/2028 DD 03/24/23					
	PLANT-FERC-FI					
	CUSIP: 65473PAN5	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 99.829000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,281,000.000					
18-JAN-23	NISSAN AUTO LEASE TRUST 2 A A3	1,280,909.43-	1,280,909.43-	1,280,909.43	0.00	
25-JAN-23	4.910% 01/15/2026 DD 01/25/23					
	PLANT-MO-FI					
	CUSIP: 65480VAD5	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 99.992929	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
B	33,000.000					
18-JAN-23	NISSAN AUTO LEASE TRUST 2 A A3	32,997.67-	32,997.67-	32,997.67	0.00	
25-JAN-23	4.910% 01/15/2026 DD 01/25/23					
	PLANT-FERC-FI					
	CUSIP: 65480VAD5	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 99.992939	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
B	283,000.000					
10-AUG-23	ONEOK INC	282,629.27-	282,629.27-	282,629.27	0.00	
24-AUG-23	5.650% 11/01/2028 DD 08/24/23					
	PLANT-MO-FI					
	CUSIP: 682680BJ1	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 99.869000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	7,000.000					
10-AUG-23	ONEOK INC	6,990.83-	6,990.83-	6,990.83	0.00	
24-AUG-23	5.650% 11/01/2028 DD 08/24/23					
	PLANT-FERC-FI					
	CUSIP: 682680BJ1	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 99.869000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	35,000.000					
05-JUL-23	PNC FINANCIAL SERVICES GROUP I	34,752.55-	34,752.55-	34,752.55	0.00	
07-JUL-23	VAR RT 06/12/2029 DD 06/12/23					
	PLANT-FERC-FI					
	CUSIP: 693475BR5	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 99.293000	COMMISSION:	0.00	BROKER: HSBC SECS INC, NEW YORK		
PAYMENT PERIOD 12-JUN-23 TO 06-JUL-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,350,000.000					
05-JUL-23	PNC FINANCIAL SERVICES GROUP I	1,340,455.51-	1,340,455.51-	1,340,455.51	0.00	
07-JUL-23	VAR RT 06/12/2029 DD 06/12/23					
	PLANT-MO-FI					
	CUSIP: 693475BR5	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 99.293000	COMMISSION:	0.00	BROKER: HSBC SECS INC, NEW YORK		
PAYMENT PERIOD 12-JUN-23 TO 06-JUL-23						
B	584,000.000					
10-MAY-23	RYDER SYSTEM INC	583,246.64-	583,246.64-	583,246.64	0.00	
19-MAY-23	5.250% 06/01/2028 DD 05/19/23					
	PLANT-MO-FI					
	CUSIP: 78355HKW8	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 99.871000	COMMISSION:	0.00	BROKER: WELLS FARGO SECURITIES LLC, CHARLOTTE		
B	15,000.000					
10-MAY-23	RYDER SYSTEM INC	14,980.65-	14,980.65-	14,980.65	0.00	
19-MAY-23	5.250% 06/01/2028 DD 05/19/23					
	REPLACES 1231300417418					
	PLANT-FERC-FI					
	CUSIP: 78355HKW8	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 99.871000	COMMISSION:	0.00	BROKER: WELLS FARGO SECURITIES LLC, CHARLOTTE		
B	443,000.000					
11-OCT-23	J M SMUCKER CO/THE	442,712.05-	442,712.05-	442,712.05	0.00	
25-OCT-23	6.200% 11/15/2033 DD 10/25/23					
	PLANT-MO-FI					
	CUSIP: 832696AX6	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 99.935000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
B	12,000.000					
11-OCT-23	J M SMUCKER CO/THE	11,992.20-	11,992.20-	11,992.20	0.00	
25-OCT-23	6.200% 11/15/2033 DD 10/25/23					
	PLANT-FERC-FI					
	CUSIP: 832696AX6	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 99.935000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	35,000.000					
10-JUL-23	TORONTO-DOMINION BANK/THE	35,000.00-	35,000.00-	35,000.00	0.00	
17-JUL-23	5.523% 07/17/2028 DD 07/17/23					
	PLANT-FERC-FI					
	CUSIP: 89115A2U5	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 100.000000	COMMISSION:	0.00	BROKER: BK OF NEW YORK MELLON/TORONTO DOMINION		
B	1,330,000.000					
10-JUL-23	TORONTO-DOMINION BANK/THE	1,330,000.00-	1,330,000.00-	1,330,000.00	0.00	
17-JUL-23	5.523% 07/17/2028 DD 07/17/23					
	PLANT-MO-FI					
	CUSIP: 89115A2U5	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 100.000000	COMMISSION:	0.00	BROKER: BK OF NEW YORK MELLON/TORONTO DOMINION		
B	739,000.000					
24-JAN-23	TOYOTA AUTO RECEIVABLES 2 A A3	738,999.63-	738,999.63-	738,999.63	0.00	
30-JAN-23	4.630% 09/15/2027 DD 01/30/23					
	PLANT-MO-FI					
	CUSIP: 891940AC2	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 99.999949	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
B	20,000.000					
24-JAN-23	TOYOTA AUTO RECEIVABLES 2 A A3	19,999.99-	19,999.99-	19,999.99	0.00	
30-JAN-23	4.630% 09/15/2027 DD 01/30/23					
	PLANT-FERC-FI					
	CUSIP: 891940AC2	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 99.999950	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
B	2,150,000.000					
05-JUL-23	TRUIST FINANCIAL CORP	2,025,687.00-	2,025,687.00-	2,025,687.00	0.00	
07-JUL-23	VAR RT 06/06/2028 DD 06/06/22					
	PLANT-MO-FI					
	CUSIP: 89788MAG7	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 94.218000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA		

PAYMENT PERIOD 06-JUN-23 TO 06-JUL-23

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	144,000.000					
05-JUN-23	TRUIST FINANCIAL CORP	144,000.00-	144,000.00-	144,000.00	0.00	
08-JUN-23	VAR RT 06/08/2034 DD 06/08/23					
	PLANT-MO-FI					
	CUSIP: 89788MAP7	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 100.000000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA		
B	689,000.000					
31-JAN-23	U S TREASURY BOND	532,874.28-	532,874.28-	532,874.28	0.00	
01-FEB-23	2.375% 05/15/2051 DD 05/15/21					
	PLANT-MO-FI					
	CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 77.340243	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-NOV-22 TO 31-JAN-23						
B	15,000.000					
31-JAN-23	U S TREASURY BOND	11,601.04-	11,601.04-	11,601.04	0.00	
01-FEB-23	2.375% 05/15/2051 DD 05/15/21					
	PLANT-FERC-FI					
	CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 77.340266	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-NOV-22 TO 31-JAN-23						
B	250,000.000					
28-FEB-23	U S TREASURY BOND	183,458.03-	183,458.03-	183,458.03	0.00	
01-MAR-23	2.375% 05/15/2051 DD 05/15/21					
	PLANT-MO-FI					
	CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 73.383212	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-NOV-22 TO 28-FEB-23						
B	1,000,000.000					
25-JUL-23	U S TREASURY BOND	729,730.56-	729,730.56-	729,730.56	0.00	
26-JUL-23	2.375% 05/15/2051 DD 05/15/21					
	PLANT-MO-FI					
	CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 72.973056	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-MAY-23 TO 25-JUL-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	20,000.000					
31-JUL-23	U S TREASURY BOND	14,431.33-	14,431.33-	14,431.33	0.00	
01-AUG-23	2.375% 05/15/2051 DD 05/15/21					
	PLANT-FERC-FI					
	CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 72.156650	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 15-MAY-23 TO 31-JUL-23						
B	607,000.000					
31-JAN-23	U S TREASURY BOND	441,879.46-	441,879.46-	441,879.46	0.00	
01-FEB-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-MO-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 72.797275	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-AUG-22 TO 31-JAN-23						
B	10,000.000					
31-JAN-23	U S TREASURY BOND	7,279.73-	7,279.73-	7,279.73	0.00	
01-FEB-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-FERC-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 72.797300	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-AUG-22 TO 31-JAN-23						
B	10,000.000					
03-APR-23	U S TREASURY BOND	7,297.70-	7,297.70-	7,297.70	0.00	
04-APR-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-FERC-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 72.977000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 03-APR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	10,000.000					
12-APR-23	U S TREASURY BOND	7,338.32-	7,338.32-	7,338.32	0.00	
13-APR-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-FERC-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 73.383200	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 12-APR-23						
B	610,000.000					
13-APR-23	U S TREASURY BOND	448,090.33-	448,090.33-	448,090.33	0.00	
14-APR-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-MO-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 73.457431	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 13-APR-23						
B	310,000.000					
14-APR-23	U S TREASURY BOND	225,284.05-	225,284.05-	225,284.05	0.00	
17-APR-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-MO-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 72.672274	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-FEB-23 TO 16-APR-23						
B	1,000,000.000					
31-JUL-23	U S TREASURY BOND	689,730.56-	689,730.56-	689,730.56	0.00	
01-AUG-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-MO-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 68.973056	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 31-JUL-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	2,100,000.000					
15-NOV-23	U S TREASURY BOND	1,320,547.46-	1,320,547.46-	1,320,547.46	0.00	
16-NOV-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-MO-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 62.883212	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-AUG-23 TO 15-NOV-23						
B	2,435,000.000					
14-DEC-23	U S TREASURY BOND	1,683,393.72-	1,683,393.72-	1,683,393.72	0.00	
15-DEC-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-MO-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 69.133212	COMMISSION:	0.00	BROKER: NOMURA SECS INTL INC, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23						
B	30,000.000					
14-DEC-23	U S TREASURY BOND	20,739.96-	20,739.96-	20,739.96	0.00	
15-DEC-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-FERC-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 69.133200	COMMISSION:	0.00	BROKER: NOMURA SECS INTL INC, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23						
B	10,000.000					
15-DEC-23	U S TREASURY BOND	6,930.12-	6,930.12-	6,930.12	0.00	
18-DEC-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-FERC-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 69.301200	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-AUG-23 TO 17-DEC-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15,000.000					
02-MAR-23	U S TREASURY BOND	10,438.53-	10,438.53-	10,438.53	0.00	
03-MAR-23	2.250% 02/15/2052 DD 02/15/22					
	PLANT-FERC-FI					
	CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 69.590200	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 02-MAR-23						
B	5,000.000					
31-MAR-23	U S TREASURY BOND	3,710.17-	3,710.17-	3,710.17	0.00	
03-APR-23	2.250% 02/15/2052 DD 02/15/22					
	PLANT-FERC-FI					
	CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 74.203400	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 02-APR-23						
B	700,000.000					
31-MAR-23	U S TREASURY BOND	519,424.67-	519,424.67-	519,424.67	0.00	
03-APR-23	2.250% 02/15/2052 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 74.203524	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 02-APR-23						
B	5,000.000					
03-APR-23	U S TREASURY BOND	3,758.61-	3,758.61-	3,758.61	0.00	
04-APR-23	2.250% 02/15/2052 DD 02/15/22					
	PLANT-FERC-FI					
	CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 75.172200	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 15-FEB-23 TO 03-APR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	235,000.000					
13-APR-23	U S TREASURY BOND	176,957.77-	176,957.77-	176,957.77	0.00	
14-APR-23	2.250% 02/15/2052 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 75.301178	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 13-APR-23						
B	235,000.000					
14-APR-23	U S TREASURY BOND	174,222.23-	174,222.23-	174,222.23	0.00	
17-APR-23	2.250% 02/15/2052 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 74.137119	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 16-APR-23						
B	475,000.000					
28-APR-23	U S TREASURY BOND	354,730.42-	354,730.42-	354,730.42	0.00	
01-MAY-23	2.250% 02/15/2052 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 74.680088	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 30-APR-23						
B	15,000.000					
31-MAY-23	U S TREASURY BOND	10,836.39-	10,836.39-	10,836.39	0.00	
01-JUN-23	2.250% 02/15/2052 DD 02/15/22					
	PLANT-FERC-FI					
	CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 72.242600	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-FEB-23 TO 31-MAY-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	490,000.000					
31-MAY-23	U S TREASURY BOND	353,988.68-	353,988.68-	353,988.68	0.00	
01-JUN-23	2.250% 02/15/2052 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 72.242587	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-FEB-23 TO 31-MAY-23						
B	10,000.000					
05-JUN-23	U S TREASURY BOND	7,146.13-	7,146.13-	7,146.13	0.00	
06-JUN-23	2.250% 02/15/2052 DD 02/15/22					
	PLANT-FERC-FI					
	CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 71.461300	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-FEB-23 TO 05-JUN-23						
B	500,000.000					
25-JUL-23	U S TREASURY BOND	354,689.50-	354,689.50-	354,689.50	0.00	
26-JUL-23	2.250% 02/15/2052 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 70.937900	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-FEB-23 TO 25-JUL-23						
B	20,000.000					
31-JUL-23	U S TREASURY BOND	14,021.95-	14,021.95-	14,021.95	0.00	
01-AUG-23	2.250% 02/15/2052 DD 02/15/22					
	PLANT-FERC-FI					
	CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 70.109750	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK		
PAYMENT PERIOD 15-FEB-23 TO 31-JUL-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	30,000.000					
31-AUG-23	U S TREASURY BOND	27,902.47-	27,902.47-	27,902.47	0.00	
01-SEP-23	3.875% 02/15/2043 DD 02/15/23					
	PLANT-FERC-FI					
	CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 93.008233	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23						
B	325,000.000					
31-AUG-23	U S TREASURY BOND	302,276.69-	302,276.69-	302,276.69	0.00	
01-SEP-23	3.875% 02/15/2043 DD 02/15/23					
	PLANT-MO-FI					
	CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 93.008212	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23						
B	10,000.000					
25-OCT-23	U S TREASURY BOND	8,282.46-	8,282.46-	8,282.46	0.00	
26-OCT-23	3.875% 02/15/2043 DD 02/15/23					
	PLANT-FERC-FI					
	CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 82.824600	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 25-OCT-23						
B	43,000.000					
15-NOV-23	U S TREASURY BOND	37,573.10-	37,573.10-	37,573.10	0.00	
16-NOV-23	3.875% 02/15/2043 DD 02/15/23					
	PLANT-FERC-FI					
	CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 87.379302	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 15-NOV-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	10,000.000					
13-DEC-23	U S TREASURY BOND	9,230.90-	9,230.90-	9,230.90	0.00	
14-DEC-23	3.875% 02/15/2043 DD 02/15/23					
	PLANT-FERC-FI					
	CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 92.309000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-AUG-23 TO 13-DEC-23						
B	170,000.000					
31-AUG-23	U S TREASURY BOND	167,742.86-	167,742.86-	167,742.86	0.00	
01-SEP-23	4.125% 08/15/2053 DD 08/15/23					
	PLANT-MO-FI					
	CUSIP: 912810TT5	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 98.672270	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23						
B	300,000.000					
29-SEP-23	U S TREASURY BOND	272,040.26-	272,040.26-	272,040.26	0.00	
02-OCT-23	4.125% 08/15/2053 DD 08/15/23					
	PLANT-MO-FI					
	CUSIP: 912810TT5	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 90.680086	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-AUG-23 TO 01-OCT-23						
B	5,000.000					
29-SEP-23	U S TREASURY BOND	4,534.01-	4,534.01-	4,534.01	0.00	
02-OCT-23	4.125% 08/15/2053 DD 08/15/23					
	PLANT-FERC-FI					
	CUSIP: 912810TT5	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 90.680200	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-AUG-23 TO 01-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	500,000.000					
31-OCT-23	U S TREASURY BOND	430,412.16-	430,412.16-	430,412.16	0.00	
01-NOV-23	4.125% 08/15/2053 DD 08/15/23					
	PLANT-MO-FI					
	CUSIP: 912810TT5	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 86.082432	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-AUG-23 TO 31-OCT-23						
B	15,000.000					
31-OCT-23	U S TREASURY BOND	12,912.36-	12,912.36-	12,912.36	0.00	
01-NOV-23	4.125% 08/15/2053 DD 08/15/23					
	PLANT-FERC-FI					
	CUSIP: 912810TT5	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 86.082400	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-AUG-23 TO 31-OCT-23						
B	1,100,000.000					
30-NOV-23	U S TREASURY BOND	1,138,117.69-	1,138,117.69-	1,138,117.69	0.00	
01-DEC-23	4.750% 11/15/2053 DD 11/15/23					
	PLANT-MO-FI					
	CUSIP: 912810TV0	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 103.465244	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-NOV-23 TO 30-NOV-23						
B	25,000.000					
30-NOV-23	U S TREASURY BOND	25,866.31-	25,866.31-	25,866.31	0.00	
01-DEC-23	4.750% 11/15/2053 DD 11/15/23					
	PLANT-FERC-FI					
	CUSIP: 912810TV0	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 103.465240	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-NOV-23 TO 30-NOV-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	5,000.000					
13-DEC-23	U S TREASURY BOND	5,407.05-	5,407.05-	5,407.05	0.00	
14-DEC-23	4.750% 11/15/2053 DD 11/15/23					
	PLANT-FERC-FI					
	CUSIP: 912810TV0	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 108.141000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-NOV-23 TO 13-DEC-23						
B	400,000.000					
15-DEC-23	U S TREASURY BOND	449,782.85-	449,782.85-	449,782.85	0.00	
18-DEC-23	4.750% 11/15/2053 DD 11/15/23					
	PLANT-MO-FI					
	CUSIP: 912810TV0	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 112.445712	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-NOV-23 TO 17-DEC-23						
B	110,000.000					
21-SEP-23	U S TREASURY NOTE	97,947.64-	97,947.64-	97,947.64	0.00	
22-SEP-23	0.875% 09/30/2026 DD 09/30/21					
	PLANT-FERC-FI					
	CUSIP: 91282CCZ2	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 89.043309	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-MAR-23 TO 21-SEP-23						
B	25,000.000					
13-FEB-23	U S TREASURY NOTE	21,503.03-	21,503.03-	21,503.03	0.00	
14-FEB-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-FERC-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 86.012120	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-AUG-22 TO 13-FEB-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	967,000.000					
13-FEB-23	U S TREASURY NOTE	831,737.18-	831,737.18-	831,737.18	0.00	
14-FEB-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 86.012117	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-AUG-22 TO 13-FEB-23						
B	1,000,000.000					
28-FEB-23	U S TREASURY NOTE	847,460.94-	847,460.94-	847,460.94	0.00	
01-MAR-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 84.746094	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 15-FEB-23 TO 28-FEB-23						
B	50,000.000					
28-FEB-23	U S TREASURY NOTE	42,373.05-	42,373.05-	42,373.05	0.00	
01-MAR-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-FERC-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 84.746100	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 15-FEB-23 TO 28-FEB-23						
B	30,000.000					
02-MAR-23	U S TREASURY NOTE	25,055.98-	25,055.98-	25,055.98	0.00	
03-MAR-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-FERC-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 83.519933	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK		
PAYMENT PERIOD 15-FEB-23 TO 02-MAR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,450,000.000					
31-MAR-23	U S TREASURY NOTE	1,271,304.63-	1,271,304.63-	1,271,304.63	0.00	
03-APR-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 87.676181	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 02-APR-23						
B	25,000.000					
12-APR-23	U S TREASURY NOTE	22,151.47-	22,151.47-	22,151.47	0.00	
13-APR-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-FERC-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 88.605880	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK		
PAYMENT PERIOD 15-FEB-23 TO 12-APR-23						
B	975,000.000					
14-APR-23	U S TREASURY NOTE	859,260.74-	859,260.74-	859,260.74	0.00	
17-APR-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 88.129306	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 16-APR-23						
B	1,000,000.000					
28-APR-23	U S TREASURY NOTE	882,894.62-	882,894.62-	882,894.62	0.00	
01-MAY-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 88.289462	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 30-APR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	25,000.000					
31-MAY-23	U S TREASURY NOTE	21,760.84-	21,760.84-	21,760.84	0.00	
01-JUN-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-FERC-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 87.043360	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 31-MAY-23						
B	40,000.000					
29-AUG-23	U S TREASURY NOTE	33,579.85-	33,579.85-	33,579.85	0.00	
30-AUG-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-FERC-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 83.949625	COMMISSION:	0.00	BROKER: NATWEST MARKETS SECURITIES INC.,NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 29-AUG-23						
FC	85,000.000					
30-DEC-22	U S TREASURY NOTE	84,838.14-	84,838.14-	0.00	0.00	
03-JAN-23	VAR RT 04/30/2024 DD 04/30/22					
	PLANT-FERC-FI					
B	15,600,000.000					
30-JUN-23	U S TREASURY NOTE	15,196,593.75-	15,196,593.75-	15,196,593.75	0.00	
03-JUL-23	2.500% 05/31/2024 DD 05/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 97.414062	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23						
B	300,000.000					
30-JUN-23	U S TREASURY NOTE	292,242.19-	292,242.19-	292,242.19	0.00	
03-JUL-23	2.500% 05/31/2024 DD 05/31/22					
	PLANT-FERC-FI					
	CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 97.414063	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	8,000,000.000					
25-JUL-23	U S TREASURY NOTE	7,809,089.30-	7,809,089.30-	7,809,089.30	0.00	
26-JUL-23	2.500% 05/31/2024 DD 05/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 97.613616	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-MAY-23 TO 25-JUL-23						
B	45,000.000					
13-FEB-23	U S TREASURY NOTE	43,403.91-	43,403.91-	43,403.91	0.00	
14-FEB-23	3.125% 08/31/2027 DD 08/31/22					
	PLANT-FERC-FI					
	CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 96.453133	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-AUG-22 TO 13-FEB-23						
B	5,000,000.000					
13-FEB-23	U S TREASURY NOTE	4,822,656.25-	4,822,656.25-	4,822,656.25	0.00	
14-FEB-23	3.125% 08/31/2027 DD 08/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 96.453125	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-AUG-22 TO 13-FEB-23						
B	1,700,000.000					
28-FEB-23	U S TREASURY NOTE	1,622,576.01-	1,622,576.01-	1,622,576.01	0.00	
01-MAR-23	3.125% 08/31/2027 DD 08/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 95.445647	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-AUG-22 TO 28-FEB-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	25,000.000					
28-FEB-23	U S TREASURY NOTE	23,861.41-	23,861.41-	23,861.41	0.00	
01-MAR-23	3.125% 08/31/2027 DD 08/31/22					
	PLANT-FERC-FI					
	CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 95.445640	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-AUG-22 TO 28-FEB-23						
B	100,000.000					
31-MAR-23	U S TREASURY NOTE	97,683.93-	97,683.93-	97,683.93	0.00	
03-APR-23	3.125% 08/31/2027 DD 08/31/22					
	PLANT-FERC-FI					
	CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 97.683930	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 28-FEB-23 TO 02-APR-23						
B	4,100,000.000					
31-MAR-23	U S TREASURY NOTE	4,005,041.08-	4,005,041.08-	4,005,041.08	0.00	
03-APR-23	3.125% 08/31/2027 DD 08/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 97.683928	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 28-FEB-23 TO 02-APR-23						
B	1,800,000.000					
28-APR-23	U S TREASURY NOTE	1,766,818.53-	1,766,818.53-	1,766,818.53	0.00	
01-MAY-23	3.125% 08/31/2027 DD 08/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 98.156585	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 28-FEB-23 TO 30-APR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	825,000.000					
28-APR-23	U S TREASURY NOTE	822,196.29-	822,196.29-	822,196.29	0.00	
01-MAY-23	3.875% 04/30/2025 DD 04/30/23					
	PLANT-FERC-FI					
	CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 99.660156	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK		
PAYMENT PERIOD 30-APR-23 TO 30-APR-23						
B	2,300,000.000					
31-MAY-23	U S TREASURY NOTE	2,273,324.11-	2,273,324.11-	2,273,324.11	0.00	
01-JUN-23	3.500% 04/30/2028 DD 04/30/23					
	PLANT-MO-FI					
	CUSIP: 91282CHA2	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 98.840178	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 30-APR-23 TO 31-MAY-23						
B	25,500,000.000					
05-JUN-23	U S TREASURY NOTE	25,274,882.81-	25,274,882.81-	25,274,882.81	0.00	
06-JUN-23	3.625% 05/31/2028 DD 05/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 99.117187	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 31-MAY-23 TO 05-JUN-23						
B	655,000.000					
05-JUN-23	U S TREASURY NOTE	649,217.58-	649,217.58-	649,217.58	0.00	
06-JUN-23	3.625% 05/31/2028 DD 05/31/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 99.117187	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 31-MAY-23 TO 05-JUN-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	150,000.000					
31-JUL-23	U S TREASURY NOTE	149,677.74-	149,677.74-	149,677.74	0.00	
01-AUG-23	4.750% 07/31/2025 DD 07/31/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 99.785160	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 31-JUL-23 TO 31-JUL-23						
B	4,400,000.000					
31-JUL-23	U S TREASURY NOTE	4,390,546.88-	4,390,546.88-	4,390,546.88	0.00	
01-AUG-23	4.750% 07/31/2025 DD 07/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 99.785156	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 31-JUL-23 TO 31-JUL-23						
B	185,000.000					
04-AUG-23	U S TREASURY NOTE	184,754.30-	184,754.30-	184,754.30	0.00	
07-AUG-23	4.750% 07/31/2025 DD 07/31/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 99.867189	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 31-JUL-23 TO 06-AUG-23						
B	100,000.000					
29-SEP-23	U S TREASURY NOTE	99,347.99-	99,347.99-	99,347.99	0.00	
02-OCT-23	4.750% 07/31/2025 DD 07/31/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 99.347990	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 31-JUL-23 TO 01-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	130,000.000					
08-DEC-23	U S TREASURY NOTE	129,771.92-	129,771.92-	129,771.92	0.00	
11-DEC-23	4.750% 07/31/2025 DD 07/31/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 99.824553	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 31-JUL-23 TO 10-DEC-23						
B	6,700,000.000					
04-AUG-23	U S TREASURY NOTE	6,681,941.41-	6,681,941.41-	6,681,941.41	0.00	
07-AUG-23	4.125% 07/31/2028 DD 07/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHQ7	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 99.730468	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 31-JUL-23 TO 06-AUG-23						
B	20,000.000					
04-AUG-23	U S TREASURY NOTE	19,946.09-	19,946.09-	19,946.09	0.00	
07-AUG-23	4.125% 07/31/2028 DD 07/31/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHQ7	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 99.730450	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 31-JUL-23 TO 06-AUG-23						
B	40,000.000					
31-AUG-23	U S TREASURY NOTE	39,764.19-	39,764.19-	39,764.19	0.00	
01-SEP-23	4.125% 07/31/2028 DD 07/31/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHQ7	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 99.410475	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-JUL-23 TO 31-AUG-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	2,314,000.000					
31-AUG-23	U S TREASURY NOTE	2,300,358.76-	2,300,358.76-	2,300,358.76	0.00	
01-SEP-23	4.125% 07/31/2028 DD 07/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHQ7	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 99.410490	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-JUL-23 TO 31-AUG-23						
B	15,000.000					
31-AUG-23	U S TREASURY NOTE	14,727.01-	14,727.01-	14,727.01	0.00	
01-SEP-23	3.875% 08/15/2033 DD 08/15/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 98.180066	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23						
B	625,000.000					
31-AUG-23	U S TREASURY NOTE	613,625.55-	613,625.55-	613,625.55	0.00	
01-SEP-23	3.875% 08/15/2033 DD 08/15/23					
	PLANT-MO-FI					
	CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 98.180088	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23						
B	15,000.000					
29-SEP-23	U S TREASURY NOTE	14,173.30-	14,173.30-	14,173.30	0.00	
02-OCT-23	3.875% 08/15/2033 DD 08/15/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 94.488666	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-AUG-23 TO 01-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	4,800,000.000					
25-OCT-23	U S TREASURY NOTE	4,404,187.50-	4,404,187.50-	4,404,187.50	0.00	
26-OCT-23	3.875% 08/15/2033 DD 08/15/23					
	PLANT-MO-FI					
	CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 91.753906	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 25-OCT-23						
B	115,000.000					
25-OCT-23	U S TREASURY NOTE	105,517.00-	105,517.00-	105,517.00	0.00	
26-OCT-23	3.875% 08/15/2033 DD 08/15/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 91.753913	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 25-OCT-23						
B	2,500,000.000					
30-NOV-23	U S TREASURY NOTE	2,401,279.53-	2,401,279.53-	2,401,279.53	0.00	
01-DEC-23	3.875% 08/15/2033 DD 08/15/23					
	PLANT-MO-FI					
	CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 96.051181	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 30-NOV-23						
B	100,000.000					
30-NOV-23	U S TREASURY NOTE	96,051.18-	96,051.18-	96,051.18	0.00	
01-DEC-23	3.875% 08/15/2033 DD 08/15/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 96.051180	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 30-NOV-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	880,000.000					
14-DEC-23	U S TREASURY NOTE	876,222.27-	876,222.27-	876,222.27	0.00	
15-DEC-23	3.875% 08/15/2033 DD 08/15/23					
	PLANT-MO-FI					
	CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 99.570712	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23						
B	35,000.000					
14-DEC-23	U S TREASURY NOTE	34,849.75-	34,849.75-	34,849.75	0.00	
15-DEC-23	3.875% 08/15/2033 DD 08/15/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 99.570714	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23						
B	40,000.000					
31-AUG-23	U S TREASURY NOTE	39,820.48-	39,820.48-	39,820.48	0.00	
01-SEP-23	4.125% 08/31/2030 DD 08/31/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 99.551200	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-AUG-23 TO 31-AUG-23						
B	1,700,000.000					
31-AUG-23	U S TREASURY NOTE	1,692,370.08-	1,692,370.08-	1,692,370.08	0.00	
01-SEP-23	4.125% 08/31/2030 DD 08/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 99.551181	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-AUG-23 TO 31-AUG-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,300,000.000					
29-SEP-23	U S TREASURY NOTE	1,262,218.75-	1,262,218.75-	1,262,218.75	0.00	
02-OCT-23	4.125% 08/31/2030 DD 08/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 97.093750	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23						
B	30,000.000					
29-SEP-23	U S TREASURY NOTE	29,128.13-	29,128.13-	29,128.13	0.00	
02-OCT-23	4.125% 08/31/2030 DD 08/31/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 97.093766	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23						
B	1,800,000.000					
31-OCT-23	U S TREASURY NOTE	1,718,936.89-	1,718,936.89-	1,718,936.89	0.00	
01-NOV-23	4.125% 08/31/2030 DD 08/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 95.496493	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-AUG-23 TO 31-OCT-23						
B	1,700,000.000					
29-SEP-23	U S TREASURY NOTE	1,683,863.28-	1,683,863.28-	1,683,863.28	0.00	
02-OCT-23	4.375% 08/31/2028 DD 08/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHX2	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 99.050781	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	70,000.000					
25-OCT-23	U S TREASURY NOTE	68,594.81-	68,594.81-	68,594.81	0.00	
26-OCT-23	4.625% 09/30/2030 DD 09/30/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHZ7	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 97.992585	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK		
PAYMENT PERIOD 30-SEP-23 TO 25-OCT-23						
B	2,200,000.000					
25-OCT-23	U S TREASURY NOTE	2,155,836.93-	2,155,836.93-	2,155,836.93	0.00	
26-OCT-23	4.625% 09/30/2030 DD 09/30/23					
	PLANT-MO-FI					
	CUSIP: 91282CHZ7	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 97.992587	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK		
PAYMENT PERIOD 30-SEP-23 TO 25-OCT-23						
B	45,000.000					
30-NOV-23	U S TREASURY NOTE	45,647.06-	45,647.06-	45,647.06	0.00	
01-DEC-23	4.625% 09/30/2030 DD 09/30/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHZ7	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 101.437911	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK		
PAYMENT PERIOD 30-SEP-23 TO 30-NOV-23						
B	600,000.000					
30-NOV-23	U S TREASURY NOTE	608,627.39-	608,627.39-	608,627.39	0.00	
01-DEC-23	4.625% 09/30/2030 DD 09/30/23					
	PLANT-MO-FI					
	CUSIP: 91282CHZ7	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 101.437898	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
PAYMENT PERIOD 30-SEP-23 TO 30-NOV-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	2,300,000.000					
31-OCT-23	U S TREASURY NOTE	2,305,660.15-	2,305,660.15-	2,305,660.15	0.00	
01-NOV-23	4.875% 10/31/2028 DD 10/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CJF9	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 100.246093	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK		
PAYMENT PERIOD 31-OCT-23 TO 31-OCT-23						
B	55,000.000					
31-OCT-23	U S TREASURY NOTE	55,135.35-	55,135.35-	55,135.35	0.00	
01-NOV-23	4.875% 10/31/2028 DD 10/31/23					
	PLANT-FERC-FI					
	CUSIP: 91282CJF9	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 100.246090	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK		
PAYMENT PERIOD 31-OCT-23 TO 31-OCT-23						
B	29,000,000.000					
14-DEC-23	U S TREASURY NOTE	30,220,039.06-	30,220,039.06-	30,220,039.06	0.00	
15-DEC-23	4.875% 10/31/2028 DD 10/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CJF9	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 104.207031	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 31-OCT-23 TO 14-DEC-23						
B	610,000.000					
14-DEC-23	U S TREASURY NOTE	635,662.89-	635,662.89-	635,662.89	0.00	
15-DEC-23	4.875% 10/31/2028 DD 10/31/23					
	PLANT-FERC-FI					
	CUSIP: 91282CJF9	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 104.207031	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 31-OCT-23 TO 14-DEC-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	860,000.000					
15-DEC-23	U S TREASURY NOTE	867,460.69-	867,460.69-	867,460.69	0.00	
18-DEC-23	4.875% 11/30/2025 DD 11/30/23					
	PLANT-FERC-FI					
	CUSIP: 91282CJL6	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 100.867522	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK		
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23						
B	28,600,000.000					
15-DEC-23	U S TREASURY NOTE	28,848,111.44-	28,848,111.44-	28,848,111.44	0.00	
18-DEC-23	4.875% 11/30/2025 DD 11/30/23					
	PLANT-MO-FI					
	CUSIP: 91282CJL6	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 100.867522	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK		
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23						
B	1,150,000.000					
14-DEC-23	U S TREASURY NOTE	1,180,686.24-	1,180,686.24-	1,180,686.24	0.00	
15-DEC-23	4.375% 11/30/2030 DD 11/30/23					
	PLANT-MO-FI					
	CUSIP: 91282CJM4	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 102.668368	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 30-NOV-23 TO 14-DEC-23						
B	30,000.000					
14-DEC-23	U S TREASURY NOTE	30,800.51-	30,800.51-	30,800.51	0.00	
15-DEC-23	4.375% 11/30/2030 DD 11/30/23					
	PLANT-FERC-FI					
	CUSIP: 91282CJM4	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 102.668366	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 30-NOV-23 TO 14-DEC-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	8,900,000.000					
21-SEP-23	U S TREASURY NOTE	8,558,253.91-	8,558,253.91-	8,558,253.91	0.00	
22-SEP-23	1.250% 08/31/2024 DD 08/31/19					
	PLANT-MO-FI					
	CUSIP: 912828YE4	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 96.160156	COMMISSION:	0.00	BROKER: NATWEST MARKETS SECURITIES INC.,NEW YORK		
PAYMENT PERIOD 31-AUG-23 TO 21-SEP-23						
B	90,000.000					
21-SEP-23	U S TREASURY NOTE	86,544.15-	86,544.15-	86,544.15	0.00	
22-SEP-23	1.250% 08/31/2024 DD 08/31/19					
	PLANT-FERC-FI					
	CUSIP: 912828YE4	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 96.160166	COMMISSION:	0.00	BROKER: NATWEST MARKETS SECURITIES INC.,NEW YORK		
PAYMENT PERIOD 31-AUG-23 TO 21-SEP-23						
B	4,500,000.000					
08-DEC-23	U S TREASURY NOTE	4,345,312.50-	4,345,312.50-	4,345,312.50	0.00	
11-DEC-23	1.500% 11/30/2024 DD 11/30/19					
	PLANT-MO-FI					
	CUSIP: 912828YV6	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 96.562500	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 30-NOV-23 TO 10-DEC-23						
B	5,500,000.000					
31-JAN-23	U S TREASURY NOTE	5,206,541.86-	5,206,541.86-	5,206,541.86	0.00	
01-FEB-23	1.375% 01/31/2025 DD 01/31/20					
	PLANT-MO-FI					
	CUSIP: 912828Z52	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 94.664397	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 31-JUL-22 TO 31-JAN-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	100,000.000					
31-JAN-23	U S TREASURY NOTE	94,664.40-	94,664.40-	94,664.40	0.00	
01-FEB-23	1.375% 01/31/2025 DD 01/31/20					
	PLANT-FERC-FI					
	CUSIP: 912828Z52	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 94.664400	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 31-JUL-22 TO 31-JAN-23						
B	225,000.000					
13-FEB-23	U S TREASURY NOTE	211,798.83-	211,798.83-	211,798.83	0.00	
14-FEB-23	1.375% 01/31/2025 DD 01/31/20					
	PLANT-FERC-FI					
	CUSIP: 912828Z52	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 94.132813	COMMISSION:	0.00	BROKER: SG AMERICAS SECURITIES LLC, NEW YORK		
PAYMENT PERIOD 31-JAN-23 TO 13-FEB-23						
B	13,199.872					
25-JAN-23	VANGUARD TTL BD MKT IDX-ADM	129,094.75-	129,094.75-	129,094.75	0.00	
26-JAN-23	0B063BE689237BF					
	ISFSI-MO-FI					
	CUSIP: 921937603	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 9.780000	COMMISSION:	0.00	BROKER: MUTUAL FUND PURCHASE, NEW YORK		
B	315.445					
31-JAN-23	VANGUARD TTL BD MKT IDX-ADM	3,078.74-	3,078.74-	3,078.74	0.00	
31-JAN-23						
	ISFSI-MO-FI					
	CUSIP: 921937603	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 9.760000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
B	330.630					
28-FEB-23	VANGUARD TTL BD MKT IDX-ADM	3,137.68-	3,137.68-	3,137.68	0.00	
28-FEB-23						
	ISFSI-MO-FI					
	CUSIP: 921937603	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 9.490000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	358.399					
31-MAR-23	VANGUARD TTL BD MKT IDX-ADM	3,480.05-	3,480.05-	3,480.05	0.00	
31-MAR-23	ISFSI-MO-FI					
	CUSIP: 921937603	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 9.710000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
B	13,199.872					
25-APR-23	VANGUARD TTL BD MKT IDX-ADM	129,094.75-	129,094.75-	129,094.75	0.00	
26-APR-23	QTRLY CONTRIBUTION ISFSI 1Q 2023 CONTRIBUTION ISFSI-MO-FI					
	CUSIP: 921937603	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 9.780000	COMMISSION:	0.00	BROKER: MUTUAL FUND PURCHASE, NEW YORK		
B	357.763					
28-APR-23	VANGUARD TTL BD MKT IDX-ADM	3,484.61-	3,484.61-	3,484.61	0.00	
28-APR-23	ISFSI-MO-FI					
	CUSIP: 921937603	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 9.740000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
B	405.840					
31-MAY-23	VANGUARD TTL BD MKT IDX-ADM	3,900.12-	3,900.12-	3,900.12	0.00	
31-MAY-23	ISFSI-MO-FI					
	CUSIP: 921937603	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 9.610000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
B	407.163					
30-JUN-23	VANGUARD TTL BD MKT IDX-ADM	3,888.41-	3,888.41-	3,888.41	0.00	
30-JUN-23	ISFSI-MO-FI					
	CUSIP: 921937603	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 9.550000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	6,200.918					
25-JUL-23	VANGUARD TTL BD MKT IDX-ADM	59,094.75-	59,094.75-	59,094.75	0.00	
26-JUL-23	2Q 2023 CONTRIBUTION ISFSI-MO-FI					
	CUSIP: 921937603	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 9.530000	COMMISSION:	0.00	BROKER: MUTUAL FUND PURCHASE, NEW YORK		
B	427.400					
31-JUL-23	VANGUARD TTL BD MKT IDX-ADM	4,068.85-	4,068.85-	4,068.85	0.00	
31-JUL-23	ISFSI-MO-FI					
	CUSIP: 921937603	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 9.520000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
B	451.900					
31-AUG-23	VANGUARD TTL BD MKT IDX-ADM	4,265.94-	4,265.94-	4,265.94	0.00	
31-AUG-23	ISFSI-MO-FI					
	CUSIP: 921937603	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 9.440000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
B	462.498					
29-SEP-23	VANGUARD TTL BD MKT IDX-ADM	4,245.73-	4,245.73-	4,245.73	0.00	
29-SEP-23	ISFSI-MO-FI					
	CUSIP: 921937603	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 9.180000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
B	12,148.636					
25-OCT-23	VANGUARD TTL BD MKT IDX-ADM	109,094.75-	109,094.75-	109,094.75	0.00	
26-OCT-23	QTRLY CONTRIBUTION ISFSI 3Q 2023 CONTRIBUTION ISFSI-MO-FI					
	CUSIP: 921937603	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 8.979999	COMMISSION:	0.00	BROKER: MUTUAL FUND PURCHASE, NEW YORK		

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B	501.134					
31-OCT-23	VANGUARD TTL BD MKT IDX-ADM	4,515.22-	4,515.22-	4,515.22	0.00	
31-OCT-23						
	ISFSI-MO-FI					
	CUSIP: 921937603	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 9.010000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
B	506.410					
30-NOV-23	VANGUARD TTL BD MKT IDX-ADM	4,755.19-	4,755.19-	4,755.19	0.00	
30-NOV-23						
	ISFSI-MO-FI					
	CUSIP: 921937603	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 9.390000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
B	512.790					
29-DEC-23	VANGUARD TTL BD MKT IDX-ADM	4,979.19-	4,979.19-	4,979.19	0.00	
29-DEC-23						
	ISFSI-MO-FI					
	CUSIP: 921937603	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 9.710000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
B	4,000.000					
30-MAR-23	WESTERN MIDSTREAM OPERATING LP	3,989.12-	3,989.12-	3,989.12	0.00	
04-APR-23	6.150% 04/01/2033 DD 04/04/23					
	PLANT-FERC-FI					
	CUSIP: 958667AE7	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 99.728000	COMMISSION:	0.00	BROKER: BK OF NEW YORK MELLON/TORONTO DOMINION		
B	154,000.000					
30-MAR-23	WESTERN MIDSTREAM OPERATING LP	153,581.12-	153,581.12-	153,581.12	0.00	
04-APR-23	6.150% 04/01/2033 DD 04/04/23					
	PLANT-MO-FI					
	CUSIP: 958667AE7	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 99.728000	COMMISSION:	0.00	BROKER: BK OF NEW YORK MELLON/TORONTO DOMINION		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL						
FIXED INCOME SECURITIES						
TRADED - SETTLED CURRENT PERIOD						
	U.S. DOLLAR	243,316,794.76-	243,316,794.76-	243,316,794.76	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD						
	U.S. DOLLAR	84,838.14-	84,838.14-	0.00	0.00	
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S
EQUITY						
	U.S. DOLLAR					
B	69.000					
25-JAN-23	ACCENTURE PLC	18,799.33-	18,799.33-	18,799.33	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: G1151C101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 272.450000	COMMISSION:	0.28-	BROKER: JEFFERIES & CO INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	93.000					
16-JUN-23	ACCENTURE PLC	29,717.59-	29,717.59-	29,717.59	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: G1151C101	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 319.540000	COMMISSION:	0.37-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	3.000					
16-JUN-23	ACCENTURE PLC	958.63-	958.63-	958.63	0.00	
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: G1151C101	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 319.540000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	2,936.000					
14-MAR-23	BUNGE LTD	307,155.51-	307,155.51-	307,155.51	0.00	
16-MAR-23	CREFAMERENMO U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: G16962105	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 104.616999	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
B	73.000					
14-MAR-23	BUNGE LTD	7,637.04-	7,637.04-	7,637.04	0.00	
16-MAR-23	CREFAMERENFERC U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: G16962105	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 104.616986	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		

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B	117.000					
25-JAN-23	EATON CORP PLC	18,619.19-	18,619.19-	18,619.19	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: G29183103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 159.134358	COMMISSION:	0.47-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	3.000					
15-SEP-23	EATON CORP PLC	652.93-	652.93-	652.93	0.00	
19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: G29183103	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 217.640000	COMMISSION:	0.01-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	99.000					
16-OCT-23	EATON CORP PLC	20,897.32-	20,897.32-	20,897.32	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: G29183103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 211.080000	COMMISSION:	0.40-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	68.000					
16-JUN-23	EVEREST RE GROUP LTD	23,960.07-	23,960.07-	23,960.07	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: G3223R108	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 352.350000	COMMISSION:	0.27-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	2.000					
16-JUN-23	EVEREST RE GROUP LTD	704.71-	704.71-	704.71	0.00	
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: G3223R108	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 352.350000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	5.000					
15-FEB-23	MEDTRONIC PLC	414.22-	414.22-	414.22	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: G5960L103	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 82.840000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	281.000					
16-JUN-23	MEDTRONIC PLC	25,052.27-	25,052.27-	25,052.27	0.00	
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: G5960L103	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 89.150000	COMMISSION:	1.12-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	10.000					
16-OCT-23	MEDTRONIC PLC	721.54-	721.54-	721.54	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: G5960L103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 72.150000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	4.000					
15-FEB-23	APTIV PLC	490.74-	490.74-	490.74	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: G6095L109	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 122.680000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	7.000					
15-SEP-23	APTIV PLC	717.25-	717.25-	717.25	0.00	
19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: G6095L109	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 102.460000	COMMISSION:	0.03-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	267.000					
15-SEP-23	APTIV PLC	27,357.89-	27,357.89-	27,357.89	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: G6095L109	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 102.460000	COMMISSION:	1.07-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	9.000					
15-SEP-23	ROYAL CARIBBEAN CRUISES LTD	876.82-	876.82-	876.82	0.00	
19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: V7780T103	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 97.420000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	419.000					
15-SEP-23	ROYAL CARIBBEAN CRUISES LTD	40,820.66-	40,820.66-	40,820.66	0.00	
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: V7780T103	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 97.420000	COMMISSION:	1.68-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	700.000					
25-JAN-23	AES CORP/THE	18,926.81-	18,926.81-	18,926.81	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 00130H105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 27.034300	COMMISSION:	2.80-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	1,697.000					
16-JUN-23	AT&T INC	27,260.61-	27,260.61-	27,260.61	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 00206R102	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 16.060000	COMMISSION:	6.79-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	50.000					
16-JUN-23	AT&T INC	803.20-	803.20-	803.20	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U PLANT-FERC-EQ					
	CUSIP: 00206R102	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 16.060000	COMMISSION:	0.20-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	168.000					
25-JAN-23	ABBOTT LABORATORIES	18,538.19-	18,538.19-	18,538.19	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 002824100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 110.342380	COMMISSION:	0.67-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	8.000					
16-OCT-23	ABBOTT LABORATORIES	726.99-	726.99-	726.99	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 002824100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 90.870000	COMMISSION:	0.03-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	128.000					
25-JAN-23	ABBVIE INC	18,875.11-	18,875.11-	18,875.11	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 00287Y109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 147.457812	COMMISSION:	0.51-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	4.000					
15-FEB-23	ABBVIE INC	610.50-	610.50-	610.50	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 00287Y109	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 152.620000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	161.000					
17-MAR-23	ABBVIE INC	24,830.06-	24,830.06-	24,830.06	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 00287Y109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 154.220000	COMMISSION:	0.64-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	140.000					
16-OCT-23	ABBVIE INC	20,751.36-	20,751.36-	20,751.36	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 00287Y109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 148.220000	COMMISSION:	0.56-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	7.000					
16-OCT-23	ABBVIE INC	1,037.57-	1,037.57-	1,037.57	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 00287Y109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 148.220000	COMMISSION:	0.03-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	252.000					
25-JAN-23	ACTIVISION BLIZZARD INC	18,881.86-	18,881.86-	18,881.86	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 00507V109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 74.924007	COMMISSION:	1.01-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	9.000					
16-JUN-23	ACTIVISION BLIZZARD INC	737.77-	737.77-	737.77	0.00	
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 00507V109	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 81.970000	COMMISSION:	0.04-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	53.000					
25-JAN-23	ADOBE INC	18,927.04-	18,927.04-	18,927.04	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 00724F101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 357.110000	COMMISSION:	0.21-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	2.000					
16-JUN-23	ADOBE INC	990.37-	990.37-	990.37	0.00	
21-JUN-23	U.E. DECOM FERC CTSY CABRERA CAPITAL MARKETS,L PLANT-FERC-EQ					
	CUSIP: 00724F101	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 495.180000	COMMISSION:	0.01-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	1.000					
16-OCT-23	ADOBE INC	553.18-	553.18-	553.18	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 00724F101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 553.180000	COMMISSION:	0.00	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	253.000					
25-JAN-23	ADVANCED MICRO DEVICES INC	18,796.38-	18,796.38-	18,796.38	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 007903107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 74.290000	COMMISSION:	1.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	9.000					
15-FEB-23	ADVANCED MICRO DEVICES INC	766.30-	766.30-	766.30	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 007903107	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 85.140000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	6.000					
15-SEP-23	ADVANCED MICRO DEVICES INC	608.96-	608.96-	608.96	0.00	
19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 007903107	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 101.490000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	257.000					
15-SEP-23	ADVANCED MICRO DEVICES INC	26,083.96-	26,083.96-	26,083.96	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 007903107	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 101.490000	COMMISSION:	1.03-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	197.000					
16-OCT-23	ADVANCED MICRO DEVICES INC	20,778.38-	20,778.38-	20,778.38	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 007903107	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 105.470000	COMMISSION:	0.79-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	209.000					
15-SEP-23	AIRBNB INC	29,835.59-	29,835.59-	29,835.59	0.00	
19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 009066101	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 142.750000	COMMISSION:	0.84-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	8,406.000					
15-SEP-23	AIRBNB INC	1,199,990.12-	1,199,990.12-	1,199,990.12	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 009066101	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 142.750000	COMMISSION:	33.62-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	182.000					
15-DEC-23	AIRBNB INC	26,681.20-	26,681.20-	26,681.20	0.00	
19-DEC-23	TRADE ID: 1610091607073 TD 23349FXNM72 1 CL PLANT-MO-EQ					
	CUSIP: 009066101	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 146.600000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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B	2.000					
15-FEB-23	AIR PRODUCTS AND CHEMICALS INC	560.01-	560.01-	560.01	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 009158106	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 280.000000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	90.000					
17-MAR-23	AIR PRODUCTS AND CHEMICALS INC	24,726.96-	24,726.96-	24,726.96	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 009158106	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 274.740000	COMMISSION:	0.36-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	380.000					
25-JAN-23	ALASKA AIR GROUP INC	19,256.31-	19,256.31-	19,256.31	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 011659109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 50.670500	COMMISSION:	1.52-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	127.000					
16-OCT-23	ALBEMARLE CORP	21,159.98-	21,159.98-	21,159.98	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 012653101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 166.610000	COMMISSION:	0.51-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	120.000					
25-JAN-23	ALEXANDRIA REAL ESTATE EQUITIE	18,850.08-	18,850.08-	18,850.08	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 015271109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 157.080000	COMMISSION:	0.48-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	6.000					
17-MAR-23	ALEXANDRIA REAL ESTATE EQUITIE	725.24-	725.24-	725.24	0.00	
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 015271109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 120.870000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	165.000					
17-MAR-23	ALEXANDRIA REAL ESTATE EQUITIE	19,944.21-	19,944.21-	19,944.21	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 015271109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 120.870000	COMMISSION:	0.66-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	77.000					
17-MAR-23	ALIGN TECHNOLOGY INC	24,707.30-	24,707.30-	24,707.30	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 016255101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 320.870000	COMMISSION:	0.31-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

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B	314.000					
25-JAN-23	ALPHABET INC	30,222.63-	30,222.63-	30,222.63	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 02079K107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 96.246401	COMMISSION:	1.26-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	10.000					
15-FEB-23	ALPHABET INC	948.54-	948.54-	948.54	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 02079K107	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 94.850000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	12.000					
16-OCT-23	ALPHABET INC	1,678.25-	1,678.25-	1,678.25	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 02079K107	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 139.850000	COMMISSION:	0.05-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	261.000					
16-OCT-23	ALPHABET INC	36,501.89-	36,501.89-	36,501.89	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 02079K107	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 139.850000	COMMISSION:	1.04-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	351.000					
25-JAN-23	ALPHABET INC	33,257.67-	33,257.67-	33,257.67	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 02079K305	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 94.747207	COMMISSION:	1.40-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	11.000					
15-FEB-23	ALPHABET INC	1,040.09-	1,040.09-	1,040.09	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 02079K305	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 94.550000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	250.000					
17-MAR-23	ALPHABET INC	25,406.00-	25,406.00-	25,406.00	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 02079K305	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 101.620000	COMMISSION:	1.00-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	303.000					
16-OCT-23	ALPHABET INC	41,878.84-	41,878.84-	41,878.84	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 02079K305	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 138.210000	COMMISSION:	1.21-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	10.000					
16-OCT-23	ALPHABET INC	1,382.14-	1,382.14-	1,382.14	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 02079K305	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 138.210000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	539.000					
25-JAN-23	AMAZON.COM INC	51,769.71-	51,769.71-	51,769.71	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 96.043692	COMMISSION:	2.16-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	16.000					
15-FEB-23	AMAZON.COM INC	1,585.66-	1,585.66-	1,585.66	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 99.100000	COMMISSION:	0.06-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	28.000					
17-MAR-23	AMAZON.COM INC	2,770.71-	2,770.71-	2,770.71	0.00	
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 98.950000	COMMISSION:	0.11-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,487.000					
17-MAR-23	AMAZON.COM INC	147,144.60-	147,144.60-	147,144.60	0.00	
21-MAR-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 98.950000	COMMISSION:	5.95-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	630.000					
16-JUN-23	AMAZON.COM INC	79,061.22-	79,061.22-	79,061.22	0.00	
21-JUN-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 125.490000	COMMISSION:	2.52-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	21.000					
16-JUN-23	AMAZON.COM INC	2,635.37-	2,635.37-	2,635.37	0.00	
21-JUN-23	U.E. DECOM FERC					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-FERC-EQ					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 125.490000	COMMISSION:	0.08-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	75.000					
15-SEP-23	AMAZON.COM INC	10,529.55-	10,529.55-	10,529.55	0.00	
19-SEP-23	U.E. DECOM FERC					
	C/O TIAA-CREF INVESTMENT MANAG					
	PLANT-FERC-EQ					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 140.390000	COMMISSION:	0.30-	BROKER: JEFFERIES & CO INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	3,116.000					
15-SEP-23	AMAZON.COM INC	437,467.70-	437,467.70-	437,467.70	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 140.390000	COMMISSION:	12.46-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	21.000					
16-OCT-23	AMAZON.COM INC	2,743.52-	2,743.52-	2,743.52	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 130.640000	COMMISSION:	0.08-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	461.000					
16-OCT-23	AMAZON.COM INC	60,226.88-	60,226.88-	60,226.88	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 130.640000	COMMISSION:	1.84-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	160.000					
15-DEC-23	AMAZON.COM INC	23,995.20-	23,995.20-	23,995.20	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-MO-EQ					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 149.970000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		

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B	1,779.000					
16-OCT-23	AMERICAN AIRLINES GROUP INC	20,981.53-	20,981.53-	20,981.53	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 02376R102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 11.790000	COMMISSION:	7.12-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	122.000					
25-JAN-23	AMERICAN EXPRESS CO	19,059.33-	19,059.33-	19,059.33	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 025816109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 156.220000	COMMISSION:	0.49-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	3.000					
15-FEB-23	AMERICAN EXPRESS CO	536.77-	536.77-	536.77	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 025816109	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 178.920000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	88.000					
25-JAN-23	AMERICAN TOWER CORP	19,087.55-	19,087.55-	19,087.55	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 03027X100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 216.900000	COMMISSION:	0.35-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	4.000					
16-OCT-23	AMERICAN TOWER CORP	665.58-	665.58-	665.58	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 03027X100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 166.390000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	8.000					
02-MAR-23	AMERICAN WATER WORKS CO INC	1,108.47-	1,108.47-	1,108.47	0.00	
06-MAR-23	TRADE ID: 1610080079526 TD 23061NM0616 1 CL PLANT-FERC-EQ					
	CUSIP: 030420103	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 138.558750	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	180.000					
02-MAR-23	AMERICAN WATER WORKS CO INC	24,940.53-	24,940.53-	24,940.53	0.00	
06-MAR-23	TRADE ID: 1610080079527 TD 23061NM061H 1 CL PLANT-MO-EQ					
	CUSIP: 030420103	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 138.558500	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	132.000					
15-SEP-23	CENCORA INC	23,534.81-	23,534.81-	23,534.81	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 03073E105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 178.290000	COMMISSION:	0.53-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	132.000					
25-JAN-23	AMETEK INC	18,891.05-	18,891.05-	18,891.05	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 031100100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 143.110000	COMMISSION:	0.53-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	4.000					
16-JUN-23	AMETEK INC	623.66-	623.66-	623.66	0.00	
21-JUN-23	U.E. DECOM FERC CTSY CABRERA CAPITAL MARKETS,L PLANT-FERC-EQ					
	CUSIP: 031100100	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 155.910000	COMMISSION:	0.02-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	73.000					
25-JAN-23	AMGEN INC	18,745.96-	18,745.96-	18,745.96	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 031162100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 256.790000	COMMISSION:	0.29-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	3.000					
15-FEB-23	AMGEN INC	720.01-	720.01-	720.01	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 031162100	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 240.000000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	107.000					
17-MAR-23	AMGEN INC	24,587.96-	24,587.96-	24,587.96	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 031162100	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 229.790000	COMMISSION:	0.43-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	3.000					
16-OCT-23	AMGEN INC	853.51-	853.51-	853.51	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 031162100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 284.500000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	6.000					
15-FEB-23	AMPHENOL CORP	482.12-	482.12-	482.12	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 032095101	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 80.350000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	5.000					
16-OCT-23	AMPHENOL CORP	413.92-	413.92-	413.92	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 032095101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 82.780000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	2.000					
17-MAR-23	ANSYS INC	622.19-	622.19-	622.19	0.00	
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 03662Q105	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 311.090000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	501.000					
16-OCT-23	APA CORP	20,873.66-	20,873.66-	20,873.66	0.00	
18-OCT-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 03743Q108	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 41.660000	COMMISSION:	2.00-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	936.000					
25-JAN-23	APPLE INC	131,976.93-	131,976.93-	131,976.93	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 037833100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 140.996997	COMMISSION:	3.74-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	29.000					
15-FEB-23	APPLE INC	4,439.73-	4,439.73-	4,439.73	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 037833100	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 153.090000	COMMISSION:	0.12-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	36.000					
16-OCT-23	APPLE INC	6,358.46-	6,358.46-	6,358.46	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 037833100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 176.620000	COMMISSION:	0.14-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	718.000					
16-OCT-23	APPLE INC	126,816.03-	126,816.03-	126,816.03	0.00	
18-OCT-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 037833100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 176.620000	COMMISSION:	2.87-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	156.000					
25-JAN-23	ARISTA NETWORKS INC	18,888.87-	18,888.87-	18,888.87	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 040413106	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 121.078525	COMMISSION:	0.62-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	4.000					
16-JUN-23	ARISTA NETWORKS INC	631.18-	631.18-	631.18	0.00	
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 040413106	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 157.790000	COMMISSION:	0.02-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	109.000					
16-OCT-23	ARISTA NETWORKS INC	20,803.09-	20,803.09-	20,803.09	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 040413106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 190.850000	COMMISSION:	0.44-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	219.000					
17-MAR-23	ATMOS ENERGY CORP	25,117.99-	25,117.99-	25,117.99	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 049560105	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 114.690000	COMMISSION:	0.88-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	6.000					
16-JUN-23	ATMOS ENERGY CORP	702.02-	702.02-	702.02	0.00	
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 049560105	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 117.000000	COMMISSION:	0.02-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	79.000					
25-JAN-23	AUTOMATIC DATA PROCESSING INC	17,867.68-	17,867.68-	17,867.68	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 053015103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 226.169113	COMMISSION:	0.32-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	2.000					
16-OCT-23	AUTOMATIC DATA PROCESSING INC	497.83-	497.83-	497.83	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 053015103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 248.910000	COMMISSION:	0.01-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	163.000					
16-JUN-23	AVALONBAY COMMUNITIES INC	31,370.00-	31,370.00-	31,370.00	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 053484101	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 192.450000	COMMISSION:	0.65-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	4.000					
15-SEP-23	AVALONBAY COMMUNITIES INC	735.58-	735.58-	735.58	0.00	
19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 053484101	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 183.890000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	1,330.000					
03-MAY-23	AXON ENTERPRISE INC	293,760.43-	293,760.43-	293,760.43	0.00	
05-MAY-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-MO-EQ					
	CUSIP: 05464C101	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 220.872503	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		

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B	33.000					
03-MAY-23	AXON ENTERPRISE INC	7,288.79-	7,288.79-	7,288.79	0.00	
05-MAY-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-FERC-EQ					
	CUSIP: 05464C101	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 220.872424	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	96.000					
16-OCT-23	AXON ENTERPRISE INC	20,851.58-	20,851.58-	20,851.58	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 05464C101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 217.200000	COMMISSION:	0.38-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	593.000					
16-OCT-23	BAKER HUGHES CO	20,816.67-	20,816.67-	20,816.67	0.00	
18-OCT-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 05722G100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 35.100000	COMMISSION:	2.37-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	853.000					
25-JAN-23	BANK OF AMERICA CORP	29,683.29-	29,683.29-	29,683.29	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 060505104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 34.794701	COMMISSION:	3.41-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	863.000					
17-MAR-23	BANK OF AMERICA CORP	24,012.11-	24,012.11-	24,012.11	0.00	
21-MAR-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 060505104	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 27.820000	COMMISSION:	3.45-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	16.000					
16-OCT-23	BANK OF AMERICA CORP	434.46-	434.46-	434.46	0.00	
18-OCT-23	U.E. DECOM FERC					
	C/O TIAA-CREF INVESTMENT MANAG					
	PLANT-FERC-EQ					
	CUSIP: 060505104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 27.150000	COMMISSION:	0.06-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	652.000					
17-MAR-23	BAXTER INTERNATIONAL INC	24,504.77-	24,504.77-	24,504.77	0.00	
21-MAR-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 071813109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 37.580000	COMMISSION:	2.61-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	4.000					
15-SEP-23	BECTON DICKINSON & CO	1,054.98-	1,054.98-	1,054.98	0.00	
19-SEP-23	U.E. DECOM FERC					
	C/O TIAA-CREF INVESTMENT MANAG					
	PLANT-FERC-EQ					
	CUSIP: 075887109	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 263.740000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	179.000					
15-SEP-23	BECTON DICKINSON & CO	47,210.18-	47,210.18-	47,210.18	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 075887109	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 263.740000	COMMISSION:	0.72-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	2.000					
16-OCT-23	BIOGEN INC	524.09-	524.09-	524.09	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 09062X103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 262.040000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	347.000					
15-SEP-23	BLACKSTONE INC	39,486.52-	39,486.52-	39,486.52	0.00	
19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 09260D107	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 113.790000	COMMISSION:	1.39-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	13,992.000					
15-SEP-23	BLACKSTONE INC	1,592,205.65-	1,592,205.65-	1,592,205.65	0.00	
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 09260D107	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 113.790000	COMMISSION:	55.97-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	3.000					
15-FEB-23	BOEING CO/THE	651.01-	651.01-	651.01	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 097023105	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 217.000000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	123.000					
17-MAR-23	BOEING CO/THE	24,729.64-	24,729.64-	24,729.64	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 097023105	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 201.050000	COMMISSION:	0.49-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	4.000					
16-JUN-23	BOEING CO/THE	879.98-	879.98-	879.98	0.00	
21-JUN-23	U.E. DECOM FERC CTSY CABRERA CAPITAL MARKETS,L PLANT-FERC-EQ					
	CUSIP: 097023105	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 219.990000	COMMISSION:	0.02-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	122.000					
15-SEP-23	BOEING CO/THE	25,389.91-	25,389.91-	25,389.91	0.00	
19-SEP-23	PLANT-MO-EQ					
	CUSIP: 097023105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 208.110000	COMMISSION:	0.49-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	413.000					
25-JAN-23	BOSTON SCIENTIFIC CORP	19,012.04-	19,012.04-	19,012.04	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 101137107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 46.030000	COMMISSION:	1.65-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	13.000					
17-MAR-23	BOSTON SCIENTIFIC CORP	623.40-	623.40-	623.40	0.00	
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 101137107	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 47.950000	COMMISSION:	0.05-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	16.000					
15-SEP-23	BOSTON SCIENTIFIC CORP	846.46-	846.46-	846.46	0.00	
19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 101137107	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 52.900000	COMMISSION:	0.06-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	831.000					
15-SEP-23	BOSTON SCIENTIFIC CORP	43,963.22-	43,963.22-	43,963.22	0.00	
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 101137107	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 52.900000	COMMISSION:	3.32-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	358.000					
17-MAR-23	BRISTOL-MYERS SQUIBB CO	23,819.17-	23,819.17-	23,819.17	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 110122108	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 66.530000	COMMISSION:	1.43-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	127.000					
16-JUN-23	BROADRIDGE FINANCIAL SOLUTIONS	20,422.11-	20,422.11-	20,422.11	0.00	
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 11133T103	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 160.800000	COMMISSION:	0.51-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	1.000					
15-FEB-23	BROADCOM INC	598.86-	598.86-	598.86	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 11135F101	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 598.860000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	7.000					
17-MAR-23	BROADCOM INC	4,416.82-	4,416.82-	4,416.82	0.00	
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 11135F101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 630.970000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	310.000					
17-MAR-23	BROADCOM INC	195,601.94-	195,601.94-	195,601.94	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 11135F101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 630.970000	COMMISSION:	1.24-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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B	24.000					
16-OCT-23	BROADCOM INC	21,383.38-	21,383.38-	21,383.38	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 11135F101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 890.970000	COMMISSION:	0.10-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	1.000					
16-OCT-23	BROADCOM INC	890.97-	890.97-	890.97	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 11135F101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 890.970000	COMMISSION:	0.00	BROKER: JEFFERIES & CO INC, NEW YORK		
B	514.000					
27-NOV-23	BROADCOM INC	488,423.36-	488,423.36-	488,423.36	0.00	
29-NOV-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-MO-EQ					
	CUSIP: 11135F101	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 950.240000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	12.000					
27-NOV-23	BROADCOM INC	11,402.88-	11,402.88-	11,402.88	0.00	
29-NOV-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-FERC-EQ					
	CUSIP: 11135F101	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 950.240000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		

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B	297.000					
16-OCT-23	BROWN & BROWN INC	20,791.19-	20,791.19-	20,791.19	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 115236101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 70.000000	COMMISSION:	1.19-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	61.000					
15-DEC-23	BUILDERS FIRSTSOURCE INC	9,913.11-	9,913.11-	9,913.11	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-FERC-EQ					
	CUSIP: 12008R107	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 162.510000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	2,438.000					
15-DEC-23	BUILDERS FIRSTSOURCE INC	396,199.38-	396,199.38-	396,199.38	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-MO-EQ					
	CUSIP: 12008R107	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 162.510000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	110.000					
17-MAR-23	CDW CORP/DE	20,685.94-	20,685.94-	20,685.94	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 12514G108	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 188.050000	COMMISSION:	0.44-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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B	110.000					
25-JAN-23	CME GROUP INC	19,156.94-	19,156.94-	19,156.94	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 12572Q105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 174.150000	COMMISSION:	0.44-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	3.000					
15-FEB-23	CME GROUP INC	555.43-	555.43-	555.43	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 12572Q105	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 185.140000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	2.000					
16-OCT-23	CME GROUP INC	440.83-	440.83-	440.83	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 12572Q105	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 220.410000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	306.000					
25-JAN-23	CMS ENERGY CORP	18,937.45-	18,937.45-	18,937.45	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 125896100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 61.883104	COMMISSION:	1.22-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	228.000					
25-JAN-23	CVS HEALTH CORP	19,490.35-	19,490.35-	19,490.35	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 126650100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 85.480000	COMMISSION:	0.91-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	1,064.000					
17-MAR-23	COTERRA ENERGY INC	24,678.42-	24,678.42-	24,678.42	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 127097103	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 23.190000	COMMISSION:	4.26-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	3.000					
17-MAR-23	CADENCE DESIGN SYSTEMS INC	620.65-	620.65-	620.65	0.00	
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 127387108	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 206.880000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	6.000					
17-MAR-23	CAMDEN PROPERTY TRUST	610.34-	610.34-	610.34	0.00	
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 133131102	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 101.720000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	1,685.000					
16-OCT-23	CARNIVAL CORP	21,018.69-	21,018.69-	21,018.69	0.00	
18-OCT-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 143658300	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 12.470000	COMMISSION:	6.74-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	352.000					
17-MAR-23	CATALENT INC	23,624.13-	23,624.13-	23,624.13	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 148806102	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 67.110000	COMMISSION:	1.41-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	445.000					
16-OCT-23	CATALENT INC	20,747.68-	20,747.68-	20,747.68	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 148806102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 46.620000	COMMISSION:	1.78-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	259.000					
25-JAN-23	CERIDIAN HCM HOLDING INC	18,316.74-	18,316.74-	18,316.74	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 15677J108	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 70.716988	COMMISSION:	1.04-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	141.000					
25-JAN-23	CHEVRON CORP	25,225.28-	25,225.28-	25,225.28	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 166764100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 178.898723	COMMISSION:	0.56-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	163.000					
17-MAR-23	CHEVRON CORP	24,832.07-	24,832.07-	24,832.07	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 166764100	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 152.340000	COMMISSION:	0.65-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	737.000					
07-AUG-23	CHEVRON CORP	117,837.09-	117,837.09-	117,837.09	0.00	
09-AUG-23	TRADE ID: 1610086661440 TD 23219PCSNTB 1 CL PLANT-MO-EQ					
	CUSIP: 166764100	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 159.887503	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	17.000					
07-AUG-23	CHEVRON CORP	2,718.09-	2,718.09-	2,718.09	0.00	
09-AUG-23	TRADE ID: 1610086661433 TD 23219PCSNT5 1 CL PLANT-FERC-EQ					
	CUSIP: 166764100	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 159.887647	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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B	1.000					
16-JUN-23	CHIPOTLE MEXICAN GRILL INC	2,032.92-	2,032.92-	2,032.92	0.00	
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 169656105	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 2,032.920000	COMMISSION:	0.00	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	255.000					
15-SEP-23	CHURCH & DWIGHT CO INC	24,282.12-	24,282.12-	24,282.12	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 171340102	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 95.220000	COMMISSION:	1.02-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	7.000					
16-OCT-23	CHURCH & DWIGHT CO INC	618.13-	618.13-	618.13	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 171340102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 88.300000	COMMISSION:	0.03-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	499.000					
17-MAR-23	CISCO SYSTEMS INC	25,046.81-	25,046.81-	25,046.81	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 17275R102	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 50.190000	COMMISSION:	2.00-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	384.000					
16-OCT-23	CISCO SYSTEMS INC	20,833.54-	20,833.54-	20,833.54	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 17275R102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 54.250000	COMMISSION:	1.54-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	1.000					
15-FEB-23	CINTAS CORP	441.20-	441.20-	441.20	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 172908105	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 441.200000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	58.000					
17-MAR-23	CINTAS CORP	25,098.57-	25,098.57-	25,098.57	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 172908105	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 432.730000	COMMISSION:	0.23-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	534.000					
16-JUN-23	CITIGROUP INC	25,735.60-	25,735.60-	25,735.60	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 172967424	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 48.190000	COMMISSION:	2.14-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	18.000					
16-JUN-23	CITIGROUP INC	867.49-	867.49-	867.49	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U PLANT-FERC-EQ					
	CUSIP: 172967424	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 48.190000	COMMISSION:	0.07-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	375.000					
25-JAN-23	COCA-COLA CO/THE	22,690.01-	22,690.01-	22,690.01	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 191216100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 60.502693	COMMISSION:	1.50-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	10.000					
15-FEB-23	COCA-COLA CO/THE	598.74-	598.74-	598.74	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 191216100	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 59.870000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	415.000					
17-MAR-23	COCA-COLA CO/THE	24,909.96-	24,909.96-	24,909.96	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 191216100	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 60.020000	COMMISSION:	1.66-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	13.000					
16-JUN-23	COCA-COLA CO/THE	801.76-	801.76-	801.76	0.00	
21-JUN-23	U.E. DECOM FERC CTSY CABRERA CAPITAL MARKETS,L PLANT-FERC-EQ					
	CUSIP: 191216100	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 61.670000	COMMISSION:	0.05-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	11.000					
16-OCT-23	COCA-COLA CO/THE	584.03-	584.03-	584.03	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 191216100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 53.090000	COMMISSION:	0.04-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	249.000					
25-JAN-23	COLGATE-PALMOLIVE CO	18,783.07-	18,783.07-	18,783.07	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 194162103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 75.430000	COMMISSION:	1.00-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	749.000					
16-OCT-23	CONAGRA BRANDS INC	20,787.75-	20,787.75-	20,787.75	0.00	
18-OCT-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 205887102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 27.750000	COMMISSION:	3.00-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	5.000					
16-OCT-23	CONOCOPHILLIPS	627.92-	627.92-	627.92	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 20825C104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 125.580000	COMMISSION:	0.02-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	2.000					
15-FEB-23	CONSTELLATION BRANDS INC	450.27-	450.27-	450.27	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 21036P108	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 225.130000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	103.000					
17-MAR-23	CONSTELLATION BRANDS INC	21,723.11-	21,723.11-	21,723.11	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 21036P108	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 210.900000	COMMISSION:	0.41-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	9.000					
17-MAR-23	COPART INC	627.52-	627.52-	627.52	0.00	
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 217204106	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 69.720000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	452.000					
16-OCT-23	COPART INC	20,870.65-	20,870.65-	20,870.65	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 217204106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 46.170000	COMMISSION:	1.81-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	528.000					
25-JAN-23	CORNING INC	18,770.71-	18,770.71-	18,770.71	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 219350105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 35.546590	COMMISSION:	2.11-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	71.000					
25-JAN-23	COSTCO WHOLESALE CORP	34,774.66-	34,774.66-	34,774.66	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 22160K105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 489.780000	COMMISSION:	0.28-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	2.000					
15-FEB-23	COSTCO WHOLESALE CORP	1,005.47-	1,005.47-	1,005.47	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 22160K105	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 502.730000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	2.000					
17-MAR-23	COSTCO WHOLESALE CORP	974.11-	974.11-	974.11	0.00	
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 22160K105	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 487.050000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	45.000					
17-MAR-23	COSTCO WHOLESALE CORP	21,917.43-	21,917.43-	21,917.43	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 22160K105	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 487.050000	COMMISSION:	0.18-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	38.000					
16-OCT-23	COSTCO WHOLESALE CORP	21,633.93-	21,633.93-	21,633.93	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 22160K105	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 569.310000	COMMISSION:	0.15-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	1.000					
16-OCT-23	COSTCO WHOLESALE CORP	569.31-	569.31-	569.31	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 22160K105	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 569.310000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	8.000					
15-FEB-23	COSTAR GROUP INC	613.23-	613.23-	613.23	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 22160N109	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 76.650000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	258.000					
16-OCT-23	COSTAR GROUP INC	21,105.43-	21,105.43-	21,105.43	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 22160N109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 81.800000	COMMISSION:	1.03-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	3.000					
15-FEB-23	CROWN CASTLE INC	414.40-	414.40-	414.40	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 22822V101	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 138.130000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	189.000					
17-MAR-23	CROWN CASTLE INC	24,619.90-	24,619.90-	24,619.90	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 22822V101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 130.260000	COMMISSION:	0.76-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	91.000					
16-JUN-23	CUMMINS INC	21,459.07-	21,459.07-	21,459.07	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 231021106	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 235.810000	COMMISSION:	0.36-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	2.000					
16-OCT-23	CUMMINS INC	454.27-	454.27-	454.27	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 231021106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 227.130000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	70.000					
25-JAN-23	DANAHER CORP	18,599.28-	18,599.28-	18,599.28	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 235851102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 265.700000	COMMISSION:	0.28-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	229.000					
16-JUN-23	DANAHER CORP	55,373.12-	55,373.12-	55,373.12	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 235851102	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 241.800000	COMMISSION:	0.92-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	7.000					
16-JUN-23	DANAHER CORP	1,692.63-	1,692.63-	1,692.63	0.00	
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 235851102	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 241.800000	COMMISSION:	0.03-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	1.000					
15-FEB-23	DEERE & CO	406.67-	406.67-	406.67	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 244199105	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 406.670000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	60.000					
15-SEP-23	DEERE & CO	24,726.84-	24,726.84-	24,726.84	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 244199105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 412.110000	COMMISSION:	0.24-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	2.000					
16-OCT-23	DEERE & CO	769.91-	769.91-	769.91	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 244199105	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 384.950000	COMMISSION:	0.01-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	597.000					
16-JUN-23	DELTA AIR LINES INC	25,548.02-	25,548.02-	25,548.02	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 247361702	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 42.790000	COMMISSION:	2.39-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	271.000					
16-OCT-23	DEXCOM INC	21,025.26-	21,025.26-	21,025.26	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 252131107	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 77.580000	COMMISSION:	1.08-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	185.000					
17-MAR-23	DIAMONDBACK ENERGY INC	22,777.94-	22,777.94-	22,777.94	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 25278X109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 123.120000	COMMISSION:	0.74-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	177.000					
25-JAN-23	DIGITAL REALTY TRUST INC	18,891.46-	18,891.46-	18,891.46	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 253868103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 106.727401	COMMISSION:	0.71-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	9.000					
15-SEP-23	DIGITAL REALTY TRUST INC	1,158.79-	1,158.79-	1,158.79	0.00	
19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 253868103	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 128.750000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	292.000					
15-SEP-23	DIGITAL REALTY TRUST INC	37,596.17-	37,596.17-	37,596.17	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 253868103	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 128.750000	COMMISSION:	1.17-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	231.000					
25-JAN-23	WALT DISNEY CO/THE	24,711.98-	24,711.98-	24,711.98	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 254687106	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 106.974285	COMMISSION:	0.92-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	8.000					
17-MAR-23	WALT DISNEY CO/THE	745.63-	745.63-	745.63	0.00	
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 254687106	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 93.200000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	294.000					
17-MAR-23	WALT DISNEY CO/THE	27,401.98-	27,401.98-	27,401.98	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 254687106	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 93.200000	COMMISSION:	1.18-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	5.000					
16-OCT-23	WALT DISNEY CO/THE	421.77-	421.77-	421.77	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 254687106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 84.350000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	230.000					
15-DEC-23	WALT DISNEY CO/THE	21,495.80-	21,495.80-	21,495.80	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-MO-EQ					
	CUSIP: 254687106	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 93.460000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	143.000					
25-JAN-23	EOG RESOURCES INC	18,915.18-	18,915.18-	18,915.18	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 26875P101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 132.270000	COMMISSION:	0.57-	BROKER: JEFFERIES & CO INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	988.000					
15-DEC-23	EQT CORP	37,978.72-	37,978.72-	37,978.72	0.00	
19-DEC-23	TRADE ID: 1610091609395					
	TD 23349FXT44N 1 CL					
	PLANT-MO-EQ					
	CUSIP: 26884L109	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 38.440000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	24.000					
15-DEC-23	EQT CORP	922.56-	922.56-	922.56	0.00	
19-DEC-23	TRADE ID: 1610091615517					
	TD 23349FZKZDP 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 26884L109	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 38.440000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	6.000					
15-SEP-23	ECOLAB INC	1,067.78-	1,067.78-	1,067.78	0.00	
19-SEP-23	U.E. DECOM FERC					
	C/O TIAA-CREF INVESTMENT MANAG					
	PLANT-FERC-EQ					
	CUSIP: 278865100	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 177.960000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	170.000					
15-SEP-23	ECOLAB INC	30,253.88-	30,253.88-	30,253.88	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO WITH DUE BI					
	PLANT-MO-EQ					
	CUSIP: 278865100	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 177.960000	COMMISSION:	0.68-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

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B	5.000					
15-FEB-23	EMERSON ELECTRIC CO	427.22-	427.22-	427.22	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 291011104	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 85.440000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	87.000					
25-JAN-23	ENPHASE ENERGY INC	18,229.46-	18,229.46-	18,229.46	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 29355A107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 209.530000	COMMISSION:	0.35-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	57.000					
25-JAN-23	EPAM SYSTEMS INC	18,530.36-	18,530.36-	18,530.36	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 29414B104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 325.090000	COMMISSION:	0.23-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	92.000					
25-JAN-23	EQUIFAX INC	19,857.65-	19,857.65-	19,857.65	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 294429105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 215.840000	COMMISSION:	0.37-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	36.000					
17-MAR-23	EQUINIX INC	24,870.74-	24,870.74-	24,870.74	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 29444U700	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 690.850000	COMMISSION:	0.14-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	1.000					
16-JUN-23	EQUINIX INC	778.61-	778.61-	778.61	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U PLANT-FERC-EQ					
	CUSIP: 29444U700	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 778.610000	COMMISSION:	0.00	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	326.000					
15-SEP-23	EQUITY RESIDENTIAL	20,590.25-	20,590.25-	20,590.25	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 29476L107	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 63.156288	COMMISSION:	1.30-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	9.000					
17-MAR-23	EVERSOURCE ENERGY	683.23-	683.23-	683.23	0.00	
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 30040W108	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 75.910000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	4.000					
15-FEB-23	EXPEDIA GROUP INC	466.86-	466.86-	466.86	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 30212P303	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 116.710000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	125.000					
25-JAN-23	EXTRA SPACE STORAGE INC	18,893.00-	18,893.00-	18,893.00	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 30225T102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 151.140000	COMMISSION:	0.50-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	1,512.000					
21-JUL-23	EXTRA SPACE STORAGE INC	220,856.33-	220,856.33-	220,856.33	0.00	
25-JUL-23	CREFAMERENMO U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 30225T102	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 146.069001	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
B	40.000					
21-JUL-23	EXTRA SPACE STORAGE INC	5,842.76-	5,842.76-	5,842.76	0.00	
25-JUL-23	CREFAMERENFERC U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 30225T102	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 146.069000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		

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B	284.000					
25-JAN-23	EXXON MOBIL CORP	32,059.06-	32,059.06-	32,059.06	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 30231G102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 112.880000	COMMISSION:	1.14-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	7.000					
15-FEB-23	EXXON MOBIL CORP	808.18-	808.18-	808.18	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 30231G102	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 115.450000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	289.000					
17-MAR-23	EXXON MOBIL CORP	28,854.92-	28,854.92-	28,854.92	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 30231G102	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 99.840000	COMMISSION:	1.16-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	289.000					
16-OCT-23	EXXON MOBIL CORP	31,831.62-	31,831.62-	31,831.62	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 30231G102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 110.140000	COMMISSION:	1.16-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	12.000					
16-OCT-23	EXXON MOBIL CORP	1,321.73-	1,321.73-	1,321.73	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 30231G102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 110.140000	COMMISSION:	0.05-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	735.000					
03-NOV-23	EXXON MOBIL CORP	79,216.83-	79,216.83-	79,216.83	0.00	
07-NOV-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-MO-EQ					
	CUSIP: 30231G102	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 107.778000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	14.000					
03-NOV-23	EXXON MOBIL CORP	1,508.89-	1,508.89-	1,508.89	0.00	
07-NOV-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-FERC-EQ					
	CUSIP: 30231G102	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 107.777857	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	132.000					
25-JAN-23	META PLATFORMS INC	18,800.89-	18,800.89-	18,800.89	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 30303M102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 142.426969	COMMISSION:	0.53-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	4.000					
15-FEB-23	META PLATFORMS INC	704.94-	704.94-	704.94	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 30303M102	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 176.230000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	5.000					
15-SEP-23	META PLATFORMS INC	1,501.57-	1,501.57-	1,501.57	0.00	
19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 30303M102	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 300.310000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	231.000					
15-SEP-23	META PLATFORMS INC	69,372.53-	69,372.53-	69,372.53	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 30303M102	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 300.310000	COMMISSION:	0.92-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	5.000					
16-OCT-23	META PLATFORMS INC	1,594.32-	1,594.32-	1,594.32	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 30303M102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 318.860000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	115.000					
16-OCT-23	META PLATFORMS INC	36,669.36-	36,669.36-	36,669.36	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 30303M102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 318.860000	COMMISSION:	0.46-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	495.000					
17-MAR-23	FAIR ISAAC CORP	324,197.28-	324,197.28-	324,197.28	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 303250104	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 654.940000	COMMISSION:	1.98-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	13.000					
20-MAR-23	FAIR ISAAC CORP	8,508.55-	8,508.55-	8,508.55	0.00	
22-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 303250104	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 654.500000	COMMISSION:	0.05-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	382.000					
25-JAN-23	FASTENAL CO	18,870.34-	18,870.34-	18,870.34	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 311900104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 49.394790	COMMISSION:	1.53-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	538.000					
25-JAN-23	FIFTH THIRD BANCORP	19,187.98-	19,187.98-	19,187.98	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 316773100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 35.661394	COMMISSION:	2.15-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	139.000					
25-JAN-23	FIRST REPUBLIC BANK/CA	18,994.35-	18,994.35-	18,994.35	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 33616C100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 136.645971	COMMISSION:	0.56-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	4.000					
15-SEP-23	FIRST SOLAR INC	696.22-	696.22-	696.22	0.00	
19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 336433107	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 174.050000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	171.000					
15-SEP-23	FIRST SOLAR INC	29,763.23-	29,763.23-	29,763.23	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 336433107	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 174.050000	COMMISSION:	0.68-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	1,483.000					
25-JAN-23	FORD MOTOR CO	18,884.52-	18,884.52-	18,884.52	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 345370860	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 12.730000	COMMISSION:	5.93-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	32.000					
15-FEB-23	FORD MOTOR CO	407.49-	407.49-	407.49	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 345370860	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 12.730000	COMMISSION:	0.13-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	370.000					
25-JAN-23	FORTINET INC	18,987.99-	18,987.99-	18,987.99	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 34959E109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 51.314891	COMMISSION:	1.48-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	550.000					
16-JUN-23	FREEPORT-MCMORAN INC	21,941.70-	21,941.70-	21,941.70	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 35671D857	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 39.890000	COMMISSION:	2.20-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

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B	12.000					
16-OCT-23	FREEPORT-MCMORAN INC	429.41-	429.41-	429.41	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 35671D857	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 35.780000	COMMISSION:	0.05-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	606.000					
23-JUN-23	GE HEALTHCARE INC	48,370.92-	48,370.92-	48,370.92	0.00	
27-JUN-23	TRADE ID: 1610084797216 TD 2317447P3D4 1 CL PLANT-MO-EQ					
	CUSIP: 36266G107	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 79.820000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	16.000					
23-JUN-23	GE HEALTHCARE INC	1,277.12-	1,277.12-	1,277.12	0.00	
27-JUN-23	TRADE ID: 1610084797215 TD 2317447P3CZ 1 CL PLANT-FERC-EQ					
	CUSIP: 36266G107	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 79.820000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	131.000					
17-MAR-23	ARTHUR J GALLAGHER & CO	23,580.52-	23,580.52-	23,580.52	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 363576109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 180.000000	COMMISSION:	0.52-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	4.000					
16-JUN-23	ARTHUR J GALLAGHER & CO	855.14-	855.14-	855.14	0.00	
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 363576109	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 213.780000	COMMISSION:	0.02-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	2.000					
16-OCT-23	GENERAL DYNAMICS CORP	487.07-	487.07-	487.07	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 369550108	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 243.530000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	109.000					
15-DEC-23	GENERAL DYNAMICS CORP	27,527.95-	27,527.95-	27,527.95	0.00	
19-DEC-23	TRADE ID: 1610091615174 TD 23349FZJSTX 1 CL PLANT-MO-EQ					
	CUSIP: 369550108	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 252.550000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	5.000					
15-FEB-23	GENERAL ELECTRIC CO	413.07-	413.07-	413.07	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 369604301	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 82.610000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	184.000					
15-SEP-23	GENERAL ELECTRIC CO	21,250.90-	21,250.90-	21,250.90	0.00	
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 369604301	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 115.490000	COMMISSION:	0.74-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	4.000					
16-OCT-23	GENERAL ELECTRIC CO	439.58-	439.58-	439.58	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 369604301	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 109.890000	COMMISSION:	0.02-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	246.000					
25-JAN-23	GENERAL MILLS INC	18,992.18-	18,992.18-	18,992.18	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 370334104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 77.200000	COMMISSION:	0.98-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	225.000					
25-JAN-23	GILEAD SCIENCES INC	18,846.65-	18,846.65-	18,846.65	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 375558103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 83.758888	COMMISSION:	0.90-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	6.000					
16-OCT-23	GILEAD SCIENCES INC	466.46-	466.46-	466.46	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 375558103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 77.740000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	475.000					
25-JAN-23	HALLIBURTON CO	19,088.16-	19,088.16-	19,088.16	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 406216101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 40.181600	COMMISSION:	1.90-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	86.000					
25-JAN-23	HERSHEY CO/THE	18,875.62-	18,875.62-	18,875.62	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 427866108	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 219.480000	COMMISSION:	0.34-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	3.000					
16-OCT-23	HERSHEY CO/THE	574.36-	574.36-	574.36	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 427866108	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 191.450000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	123.000					
25-JAN-23	HESS CORP	19,330.11-	19,330.11-	19,330.11	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 42809H107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 157.151382	COMMISSION:	0.49-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	232.000					
25-JAN-23	HOLOGIC INC	18,909.95-	18,909.95-	18,909.95	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 436440101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 81.504396	COMMISSION:	0.93-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	83.000					
25-JAN-23	HOME DEPOT INC/THE	26,250.74-	26,250.74-	26,250.74	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 437076102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 316.270000	COMMISSION:	0.33-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	101.000					
25-JAN-23	HONEYWELL INTERNATIONAL INC	20,859.96-	20,859.96-	20,859.96	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 438516106	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 206.530297	COMMISSION:	0.40-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	3.000					
15-FEB-23	HONEYWELL INTERNATIONAL INC	599.41-	599.41-	599.41	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 438516106	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 199.800000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	578.000					
15-SEP-23	HOWMET AEROSPACE INC	26,983.35-	26,983.35-	26,983.35	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 443201108	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 46.680000	COMMISSION:	2.31-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	1,060.000					
17-OCT-23	HUBBELL INC	317,623.70-	317,623.70-	317,623.70	0.00	
19-OCT-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-MO-EQ					
	CUSIP: 443510607	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 299.645000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	26.000					
17-OCT-23	HUBBELL INC	7,790.77-	7,790.77-	7,790.77	0.00	
19-OCT-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-FERC-EQ					
	CUSIP: 443510607	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 299.645000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		

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B	38.000					
25-JAN-23	HUMANA INC	19,143.41-	19,143.41-	19,143.41	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 444859102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 503.770000	COMMISSION:	0.15-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	49.000					
16-OCT-23	IDEXX LABORATORIES INC	21,257.38-	21,257.38-	21,257.38	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 45168D104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 433.820000	COMMISSION:	0.20-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	1.000					
16-OCT-23	IDEXX LABORATORIES INC	433.82-	433.82-	433.82	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 45168D104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 433.820000	COMMISSION:	0.00	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	112.000					
17-MAR-23	ILLUMINA INC	25,150.05-	25,150.05-	25,150.05	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 452327109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 224.550000	COMMISSION:	0.45-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	226.000					
25-JAN-23	INCYTE CORP	19,127.28-	19,127.28-	19,127.28	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 45337C102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 84.630000	COMMISSION:	0.90-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	315.000					
15-DEC-23	INGERSOLL RAND INC	23,574.60-	23,574.60-	23,574.60	0.00	
19-DEC-23	TRADE ID: 1610091609647 TD 23349FXTGH8 1 CL PLANT-MO-EQ					
	CUSIP: 45687V106	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 74.840000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	1,360.000					
14-MAR-23	INSULET CORP	425,360.40-	425,360.40-	425,360.40	0.00	
16-MAR-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-MO-EQ					
	CUSIP: 45784P101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 312.765000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	34.000					
14-MAR-23	INSULET CORP	10,634.01-	10,634.01-	10,634.01	0.00	
16-MAR-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-FERC-EQ					
	CUSIP: 45784P101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 312.765000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		

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B	21.000					
15-FEB-23	INTEL CORP	595.64-	595.64-	595.64	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 458140100	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 28.360000	COMMISSION:	0.08-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	780.000					
17-MAR-23	INTEL CORP	23,254.92-	23,254.92-	23,254.92	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 458140100	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 29.810000	COMMISSION:	3.12-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	34.000					
16-JUN-23	INTEL CORP	1,236.72-	1,236.72-	1,236.72	0.00	
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 458140100	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 36.370000	COMMISSION:	0.14-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	835.000					
16-JUN-23	INTEL CORP	30,372.29-	30,372.29-	30,372.29	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 458140100	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 36.370000	COMMISSION:	3.34-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	17.000					
16-OCT-23	INTEL CORP	613.77-	613.77-	613.77	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 458140100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 36.100000	COMMISSION:	0.07-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	574.000					
16-OCT-23	INTEL CORP	20,723.70-	20,723.70-	20,723.70	0.00	
18-OCT-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 458140100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 36.100000	COMMISSION:	2.30-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	514.000					
15-DEC-23	INTEL CORP	23,726.24-	23,726.24-	23,726.24	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-MO-EQ					
	CUSIP: 458140100	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 46.160000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	5.000					
15-FEB-23	INTERCONTINENTAL EXCHANGE INC	540.37-	540.37-	540.37	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 45866F104	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 108.070000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	202.000					
16-JUN-23	INTERCONTINENTAL EXCHANGE INC	22,560.17-	22,560.17-	22,560.17	0.00	
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 45866F104	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 111.680000	COMMISSION:	0.81-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	9.000					
15-SEP-23	INTERCONTINENTAL EXCHANGE INC	1,041.52-	1,041.52-	1,041.52	0.00	
19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 45866F104	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 115.720000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	268.000					
15-SEP-23	INTERCONTINENTAL EXCHANGE INC	31,014.03-	31,014.03-	31,014.03	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 45866F104	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 115.720000	COMMISSION:	1.07-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	145.000					
25-JAN-23	INTERNATIONAL BUSINESS MACHINE	20,403.53-	20,403.53-	20,403.53	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 459200101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 140.710000	COMMISSION:	0.58-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	3.000					
15-FEB-23	INTERNATIONAL BUSINESS MACHINE	405.61-	405.61-	405.61	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 459200101	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 135.200000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	208.000					
16-JUN-23	INTERNATIONAL BUSINESS MACHINE	28,596.67-	28,596.67-	28,596.67	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 459200101	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 137.480000	COMMISSION:	0.83-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	6.000					
15-SEP-23	INTERNATIONAL BUSINESS MACHINE	875.96-	875.96-	875.96	0.00	
19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 459200101	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 145.990000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	150.000					
16-OCT-23	INTERNATIONAL BUSINESS MACHINE	20,892.60-	20,892.60-	20,892.60	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 459200101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 139.280000	COMMISSION:	0.60-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	183.000					
25-JAN-23	INTERNATIONAL FLAVORS & FRAGRA	20,412.55-	20,412.55-	20,412.55	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 459506101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 111.540000	COMMISSION:	0.73-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	48.000					
25-JAN-23	INTUIT INC	19,183.87-	19,183.87-	19,183.87	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 461202103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 399.660000	COMMISSION:	0.19-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	1.000					
15-FEB-23	INTUIT INC	418.29-	418.29-	418.29	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 461202103	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 418.290000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	1.000					
16-OCT-23	INTUIT INC	539.84-	539.84-	539.84	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 461202103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 539.840000	COMMISSION:	0.00	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	195.000					
25-JAN-23	JPMORGAN CHASE & CO	27,001.34-	27,001.34-	27,001.34	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 46625H100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 138.464410	COMMISSION:	0.78-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	4.000					
15-FEB-23	JPMORGAN CHASE & CO	565.86-	565.86-	565.86	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 46625H100	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 141.460000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	224.000					
17-MAR-23	JPMORGAN CHASE & CO	28,182.34-	28,182.34-	28,182.34	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 46625H100	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 125.810000	COMMISSION:	0.90-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	4.000					
16-OCT-23	JPMORGAN CHASE & CO	597.82-	597.82-	597.82	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 46625H100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 149.450000	COMMISSION:	0.02-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	140.000					
16-OCT-23	JPMORGAN CHASE & CO	20,923.56-	20,923.56-	20,923.56	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 46625H100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 149.450000	COMMISSION:	0.56-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	2,527.000					
15-DEC-23	JABIL INC	335,863.57-	335,863.57-	335,863.57	0.00	
19-DEC-23	TRADE ID: 1610091605754 TD 23349FXJTP2 1 CL PLANT-MO-EQ					
	CUSIP: 466313103	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 132.910000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	63.000					
15-DEC-23	JABIL INC	8,373.33-	8,373.33-	8,373.33	0.00	
19-DEC-23	TRADE ID: 1610091613296 TD 23349FZ35CB 1 CL PLANT-FERC-EQ					
	CUSIP: 466313103	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 132.910000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	163.000					
25-JAN-23	JOHNSON & JOHNSON	27,512.95-	27,512.95-	27,512.95	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 478160104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 168.787116	COMMISSION:	0.65-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	4.000					
15-FEB-23	JOHNSON & JOHNSON	647.82-	647.82-	647.82	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 478160104	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 161.950000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	4.000					
17-MAR-23	JOHNSON & JOHNSON	609.54-	609.54-	609.54	0.00	
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 478160104	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 152.380000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	149.000					
17-MAR-23	JOHNSON & JOHNSON	22,705.22-	22,705.22-	22,705.22	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 478160104	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 152.380000	COMMISSION:	0.60-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	778.000					
08-SEP-23	JOHNSON & JOHNSON	124,280.83-	124,280.83-	124,280.83	0.00	
12-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 478160104	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 159.740000	COMMISSION:	3.11-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	8.000					
16-OCT-23	JOHNSON & JOHNSON	1,262.59-	1,262.59-	1,262.59	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEMENT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 478160104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 157.820000	COMMISSION:	0.03-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	156.000					
16-OCT-23	JOHNSON & JOHNSON	24,620.54-	24,620.54-	24,620.54	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEMENT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 478160104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 157.820000	COMMISSION:	0.62-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	1.000					
15-FEB-23	KLA CORP	398.78-	398.78-	398.78	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 482480100	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 398.780000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	33,960.000					
24-AUG-23	KENVUE INC	803,459.64-	803,459.64-	803,459.64	0.00	
28-AUG-23	CREFAMERENMO U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 49177J102	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 23.659000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		

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B	842.000					
24-AUG-23	KENVUE INC	19,920.88-	19,920.88-	19,920.88	0.00	
28-AUG-23	CREFAMERENFERC U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 49177J102	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 23.659002	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
B	84.000					
15-SEP-23	KEURIG DR PEPPER INC	2,797.54-	2,797.54-	2,797.54	0.00	
19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 49271V100	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 33.300000	COMMISSION:	0.34-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	3,402.000					
15-SEP-23	KEURIG DR PEPPER INC	113,300.21-	113,300.21-	113,300.21	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 49271V100	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 33.300000	COMMISSION:	13.61-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	141.000					
25-JAN-23	KIMBERLY-CLARK CORP	18,550.75-	18,550.75-	18,550.75	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 494368103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 131.561631	COMMISSION:	0.56-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	1,511.000					
17-MAR-23	KINDER MORGAN INC	24,605.12-	24,605.12-	24,605.12	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 49456B101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 16.280000	COMMISSION:	6.04-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	657.000					
16-OCT-23	KRAFT HEINZ CO/THE	20,763.83-	20,763.83-	20,763.83	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 500754106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 31.600000	COMMISSION:	2.63-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	468.000					
16-OCT-23	KROGER CO/THE	20,813.83-	20,813.83-	20,813.83	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 501044101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 44.470000	COMMISSION:	1.87-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	413.000					
16-OCT-23	LKQ CORP	20,874.67-	20,874.67-	20,874.67	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 501889208	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 50.540000	COMMISSION:	1.65-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	593.000					
30-NOV-23	LAS VEGAS SANDS CORP	27,346.43-	27,346.43-	27,346.43	0.00	
04-DEC-23	U.E. DECOM MO CTSY CITATION GROUP PLANT-MO-EQ					
	CUSIP: 517834107	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 46.115396	COMMISSION:	0.00	BROKER: CITATION GROUP BCC CLRG, NEW YORK		
B	11.000					
30-NOV-23	LAS VEGAS SANDS CORP	507.27-	507.27-	507.27	0.00	
04-DEC-23	U.E. DECOM FERC CTSY CITATION GROUP PLANT-FERC-EQ					
	CUSIP: 517834107	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 46.115454	COMMISSION:	0.00	BROKER: CITATION GROUP BCC CLRG, NEW YORK		
B	90.000					
25-JAN-23	ESTEE LAUDER COS INC/THE	24,482.16-	24,482.16-	24,482.16	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 518439104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 272.020000	COMMISSION:	0.36-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	3.000					
16-OCT-23	ESTEE LAUDER COS INC/THE	415.69-	415.69-	415.69	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 518439104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 138.560000	COMMISSION:	0.01-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	55.000					
25-JAN-23	ELI LILLY & CO	19,156.17-	19,156.17-	19,156.17	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 532457108	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 348.290000	COMMISSION:	0.22-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	2.000					
15-FEB-23	ELI LILLY & CO	691.71-	691.71-	691.71	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 532457108	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 345.850000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	76.000					
17-MAR-23	ELI LILLY & CO	25,017.98-	25,017.98-	25,017.98	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 532457108	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 329.180000	COMMISSION:	0.30-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	2.000					
16-JUN-23	ELI LILLY & CO	895.43-	895.43-	895.43	0.00	
21-JUN-23	U.E. DECOM FERC CTSY CABRERA CAPITAL MARKETS,L PLANT-FERC-EQ					
	CUSIP: 532457108	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 447.710000	COMMISSION:	0.01-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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B	4.000					
15-SEP-23	ELI LILLY & CO	2,302.66-	2,302.66-	2,302.66	0.00	
19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 532457108	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 575.660000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	197.000					
15-SEP-23	ELI LILLY & CO	113,405.81-	113,405.81-	113,405.81	0.00	
19-SEP-23	PLANT-MO-EQ					
	CUSIP: 532457108	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 575.660000	COMMISSION:	0.79-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	43.000					
16-OCT-23	ELI LILLY & CO	26,272.74-	26,272.74-	26,272.74	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 532457108	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 610.990000	COMMISSION:	0.17-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	2.000					
16-OCT-23	ELI LILLY & CO	1,221.99-	1,221.99-	1,221.99	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 532457108	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 610.990000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	2,285.000					
17-OCT-23	LULULEMON ATHLETICA INC	943,538.20-	943,538.20-	943,538.20	0.00	
19-OCT-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-MO-EQ					
	CUSIP: 550021109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 412.927002	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		

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B	57.000					
17-OCT-23	LULULEMON ATHLETICA INC	23,536.84-	23,536.84-	23,536.84	0.00	
19-OCT-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-FERC-EQ					
	CUSIP: 550021109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 412.927017	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	58.000					
25-JAN-23	MARKETAXESS HOLDINGS INC	20,804.25-	20,804.25-	20,804.25	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 57060D108	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 358.690000	COMMISSION:	0.23-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	2.000					
17-MAR-23	MARTIN MARIETTA MATERIALS INC	641.21-	641.21-	641.21	0.00	
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 573284106	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 320.600000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	76.000					
17-MAR-23	MARTIN MARIETTA MATERIALS INC	24,365.90-	24,365.90-	24,365.90	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 573284106	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 320.600000	COMMISSION:	0.30-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	57.000					
25-JAN-23	MASTERCARD INC	21,677.90-	21,677.90-	21,677.90	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 57636Q104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 380.310000	COMMISSION:	0.23-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	52.000					
16-OCT-23	MASTERCARD INC	20,812.69-	20,812.69-	20,812.69	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 57636Q104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 400.240000	COMMISSION:	0.21-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	3.000					
16-OCT-23	MASTERCARD INC	1,200.73-	1,200.73-	1,200.73	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 57636Q104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 400.240000	COMMISSION:	0.01-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	110.000					
17-MAR-23	MCDONALD'S CORP	29,392.44-	29,392.44-	29,392.44	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 580135101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 267.200000	COMMISSION:	0.44-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	175.000					
25-JAN-23	MERCK & CO INC	19,132.21-	19,132.21-	19,132.21	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 58933Y105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 109.322914	COMMISSION:	0.70-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	4.000					
15-FEB-23	MERCK & CO INC	434.14-	434.14-	434.14	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 58933Y105	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 108.530000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	337.000					
16-JUN-23	MERCK & CO INC	36,842.19-	36,842.19-	36,842.19	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 58933Y105	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 109.320000	COMMISSION:	1.35-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	8.000					
16-JUN-23	MERCK & CO INC	874.59-	874.59-	874.59	0.00	
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 58933Y105	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 109.320000	COMMISSION:	0.03-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	199.000					
16-OCT-23	MERCK & CO INC	20,792.32-	20,792.32-	20,792.32	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 58933Y105	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 104.480000	COMMISSION:	0.80-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	7.000					
16-OCT-23	MERCK & CO INC	731.39-	731.39-	731.39	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 58933Y105	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 104.480000	COMMISSION:	0.03-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	467.000					
25-JAN-23	MICROSOFT CORP	112,406.67-	112,406.67-	112,406.67	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 594918104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 240.695503	COMMISSION:	1.87-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	14.000					
15-FEB-23	MICROSOFT CORP	3,756.12-	3,756.12-	3,756.12	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 594918104	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 268.290000	COMMISSION:	0.06-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	370.000					
17-MAR-23	MICROSOFT CORP	103,390.58-	103,390.58-	103,390.58	0.00	
21-MAR-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 594918104	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 279.430000	COMMISSION:	1.48-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	176.000					
16-JUN-23	MICROSOFT CORP	60,250.78-	60,250.78-	60,250.78	0.00	
21-JUN-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 594918104	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 342.330000	COMMISSION:	0.70-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	11.000					
16-JUN-23	MICROSOFT CORP	3,765.67-	3,765.67-	3,765.67	0.00	
21-JUN-23	U.E. DECOM FERC					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-FERC-EQ					
	CUSIP: 594918104	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 342.330000	COMMISSION:	0.04-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	18.000					
16-OCT-23	MICROSOFT CORP	5,958.25-	5,958.25-	5,958.25	0.00	
18-OCT-23	U.E. DECOM FERC					
	C/O TIAA-CREF INVESTMENT MANAG					
	PLANT-FERC-EQ					
	CUSIP: 594918104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 331.010000	COMMISSION:	0.07-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	343.000					
16-OCT-23	MICROSOFT CORP	113,537.80-	113,537.80-	113,537.80	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 594918104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 331.010000	COMMISSION:	1.37-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	5.000					
15-FEB-23	MICROCHIP TECHNOLOGY INC	421.47-	421.47-	421.47	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 595017104	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 84.290000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	9.000					
16-JUN-23	MICRON TECHNOLOGY INC	608.98-	608.98-	608.98	0.00	
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 595112103	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 67.660000	COMMISSION:	0.04-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	299.000					
16-OCT-23	MICRON TECHNOLOGY INC	20,635.19-	20,635.19-	20,635.19	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 595112103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 69.010000	COMMISSION:	1.20-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	158.000					
16-OCT-23	MID-AMERICA APARTMENT COMMUNIT	20,853.47-	20,853.47-	20,853.47	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 59522J103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 131.980000	COMMISSION:	0.63-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	211.000					
16-OCT-23	MODERNA INC	20,121.80-	20,121.80-	20,121.80	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 60770K107	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 95.360000	COMMISSION:	0.84-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	292.000					
25-JAN-23	MONDELEZ INTERNATIONAL INC	18,853.45-	18,853.45-	18,853.45	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 609207105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 64.562602	COMMISSION:	1.17-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	14.000					
16-OCT-23	MONDELEZ INTERNATIONAL INC	866.24-	866.24-	866.24	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 609207105	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 61.870000	COMMISSION:	0.06-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	1.000					
15-FEB-23	MONOLITHIC POWER SYSTEMS INC	516.12-	516.12-	516.12	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 609839105	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 516.120000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	78.000					
15-SEP-23	MONOLITHIC POWER SYSTEMS INC	36,210.25-	36,210.25-	36,210.25	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 609839105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 464.230000	COMMISSION:	0.31-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	2.000					
16-OCT-23	MONOLITHIC POWER SYSTEMS INC	951.77-	951.77-	951.77	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 609839105	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 475.880000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	60.000					
25-JAN-23	MOODY'S CORP	18,867.84-	18,867.84-	18,867.84	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 615369105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 314.460000	COMMISSION:	0.24-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	2.000					
16-OCT-23	MOTOROLA SOLUTIONS INC	580.57-	580.57-	580.57	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 620076307	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 290.280000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	72.000					
16-OCT-23	MOTOROLA SOLUTIONS INC	20,900.45-	20,900.45-	20,900.45	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 620076307	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 290.280000	COMMISSION:	0.29-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	1.000					
15-SEP-23	NVR INC	6,076.59-	6,076.59-	6,076.59	0.00	
19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 62944T105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 6,076.590000	COMMISSION:	0.00	BROKER: JEFFERIES & CO INC, NEW YORK		
B	7.000					
15-SEP-23	NVR INC	42,536.16-	42,536.16-	42,536.16	0.00	
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 62944T105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 6,076.590000	COMMISSION:	0.03-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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B	68.000					
25-JAN-23	NETFLIX INC	24,650.27-	24,650.27-	24,650.27	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 64110L106	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 362.500000	COMMISSION:	0.27-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	2.000					
15-FEB-23	NETFLIX INC	711.49-	711.49-	711.49	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 64110L106	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 355.740000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	81.000					
17-MAR-23	NETFLIX INC	24,583.82-	24,583.82-	24,583.82	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 64110L106	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 303.500000	COMMISSION:	0.32-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	59.000					
16-OCT-23	NETFLIX INC	21,016.63-	21,016.63-	21,016.63	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 64110L106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 356.210000	COMMISSION:	0.24-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	9.000					
15-FEB-23	NEWMONT CORP	417.46-	417.46-	417.46	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 651639106	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 46.380000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	7,276.000					
07-NOV-23	NEWMONT CORP	266,701.78-	266,701.78-	266,701.78	0.00	
09-NOV-23	TRADE ID: 1610090151380 TD 23311WSMMQN 1 CL PLANT-MO-EQ					
	CUSIP: 651639106	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 36.655000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	181.000					
07-NOV-23	NEWMONT CORP	6,634.56-	6,634.56-	6,634.56	0.00	
09-NOV-23	TRADE ID: 1610090151379 TD 23311WSMMQH 1 CL PLANT-FERC-EQ					
	CUSIP: 651639106	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 36.655027	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	149.000					
25-JAN-23	NIKE INC	18,877.41-	18,877.41-	18,877.41	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 654106103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 126.690000	COMMISSION:	0.60-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	6.000					
15-FEB-23	NIKE INC	751.52-	751.52-	751.52	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 654106103	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 125.250000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	200.000					
25-JAN-23	NORTHERN TRUST CORP	18,828.80-	18,828.80-	18,828.80	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 665859104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 94.140000	COMMISSION:	0.80-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	139.000					
25-JAN-23	NVIDIA CORP	26,557.14-	26,557.14-	26,557.14	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 67066G104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 191.054532	COMMISSION:	0.56-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	5.000					
15-FEB-23	NVIDIA CORP	1,127.32-	1,127.32-	1,127.32	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 67066G104	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 225.460000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	12.000					
16-JUN-23	NVIDIA CORP	5,123.09-	5,123.09-	5,123.09	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U PLANT-FERC-EQ					
	CUSIP: 67066G104	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 426.920000	COMMISSION:	0.05-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	365.000					
16-JUN-23	NVIDIA CORP	155,827.26-	155,827.26-	155,827.26	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 67066G104	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 426.920000	COMMISSION:	1.46-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	6.000					
16-OCT-23	NVIDIA CORP	2,702.96-	2,702.96-	2,702.96	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 67066G104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 450.490000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	87.000					
16-OCT-23	NVIDIA CORP	39,192.98-	39,192.98-	39,192.98	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 67066G104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 450.490000	COMMISSION:	0.35-	BROKER: JEFFERIES & CO INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	270.000					
25-JAN-23	ON SEMICONDUCTOR CORP	19,224.08-	19,224.08-	19,224.08	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 682189105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 71.196296	COMMISSION:	1.08-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	6.000					
15-FEB-23	ONEOK INC	414.74-	414.74-	414.74	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 682680103	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 69.120000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	2,758.000					
25-SEP-23	ONEOK INC	183,506.29-	183,506.29-	183,506.29	0.00	
27-SEP-23	U.E. DECOM MO CTSY CITATION GROUP PLANT-MO-EQ					
	CUSIP: 682680103	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 66.536000	COMMISSION:	0.00	BROKER: CITATION GROUP BCC CLRG, NEW YORK		
B	69.000					
25-SEP-23	ONEOK INC	4,590.98-	4,590.98-	4,590.98	0.00	
27-SEP-23	U.E. DECOM FERC CTSY CITATION GROUP PLANT-FERC-EQ					
	CUSIP: 682680103	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 66.535942	COMMISSION:	0.00	BROKER: CITATION GROUP BCC CLRG, NEW YORK		

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B	211.000					
25-JAN-23	ORACLE CORP	18,914.77-	18,914.77-	18,914.77	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 68389X105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 89.639478	COMMISSION:	0.84-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	8.000					
16-JUN-23	ORACLE CORP	1,003.71-	1,003.71-	1,003.71	0.00	
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 68389X105	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 125.460000	COMMISSION:	0.03-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	18.000					
15-SEP-23	ORACLE CORP	2,050.45-	2,050.45-	2,050.45	0.00	
19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 68389X105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 113.910000	COMMISSION:	0.07-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	832.000					
15-SEP-23	ORACLE CORP	94,776.45-	94,776.45-	94,776.45	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 68389X105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 113.910000	COMMISSION:	3.33-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

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B	191.000					
16-OCT-23	ORACLE CORP	20,810.21-	20,810.21-	20,810.21	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 68389X105	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 108.950000	COMMISSION:	0.76-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	8.000					
15-DEC-23	ORACLE CORP	826.56-	826.56-	826.56	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-FERC-EQ					
	CUSIP: 68389X105	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 103.320000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	162.000					
16-JUN-23	PPG INDUSTRIES INC	23,179.61-	23,179.61-	23,179.61	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 693506107	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 143.080000	COMMISSION:	0.65-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	31.000					
16-OCT-23	PPL CORP	743.19-	743.19-	743.19	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 69351T106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 23.970000	COMMISSION:	0.12-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	865.000					
16-OCT-23	PPL CORP	20,737.51-	20,737.51-	20,737.51	0.00	
18-OCT-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 69351T106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 23.970000	COMMISSION:	3.46-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	195.000					
15-SEP-23	PTC INC	27,583.53-	27,583.53-	27,583.53	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 69370C100	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 141.450000	COMMISSION:	0.78-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	4.000					
16-OCT-23	PTC INC	575.22-	575.22-	575.22	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 69370C100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 143.800000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	7.000					
15-FEB-23	PACCAR INC	512.36-	512.36-	512.36	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 693718108	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 73.190000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	247.000					
16-OCT-23	PACCAR INC	20,983.64-	20,983.64-	20,983.64	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 693718108	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 84.950000	COMMISSION:	0.99-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	5,963.000					
16-JUN-23	PALO ALTO NETWORKS INC	1,470,028.58-	1,470,028.58-	1,470,028.58	0.00	
21-JUN-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-MO-EQ					
	CUSIP: 697435105	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 246.525000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	148.000					
16-JUN-23	PALO ALTO NETWORKS INC	36,485.70-	36,485.70-	36,485.70	0.00	
21-JUN-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-FERC-EQ					
	CUSIP: 697435105	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 246.525000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	82.000					
16-OCT-23	PALO ALTO NETWORKS INC	21,299.83-	21,299.83-	21,299.83	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 697435105	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 259.750000	COMMISSION:	0.33-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	2.000					
16-OCT-23	PALO ALTO NETWORKS INC	519.51-	519.51-	519.51	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 697435105	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 259.750000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	94.000					
15-DEC-23	PALO ALTO NETWORKS INC	28,886.20-	28,886.20-	28,886.20	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-MO-EQ					
	CUSIP: 697435105	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 307.300000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	2.000					
15-DEC-23	PALO ALTO NETWORKS INC	614.60-	614.60-	614.60	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-FERC-EQ					
	CUSIP: 697435105	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 307.300000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	2.000					
16-JUN-23	PARKER-HANNIFIN CORP	738.21-	738.21-	738.21	0.00	
21-JUN-23	U.E. DECOM FERC CTSY CABRERA CAPITAL MARKETS,L PLANT-FERC-EQ					
	CUSIP: 701094104	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 369.100000	COMMISSION:	0.01-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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B	175.000					
16-OCT-23	PAYCHEX INC	20,830.95-	20,830.95-	20,830.95	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 704326107	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 119.030000	COMMISSION:	0.70-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	216.000					
25-JAN-23	PEPSICO INC	36,842.99-	36,842.99-	36,842.99	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 713448108	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 170.565416	COMMISSION:	0.86-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	3.000					
15-FEB-23	PEPSICO INC	525.52-	525.52-	525.52	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 713448108	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 175.170000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	142.000					
17-MAR-23	PEPSICO INC	24,869.03-	24,869.03-	24,869.03	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 713448108	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 175.130000	COMMISSION:	0.57-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	5.000					
16-JUN-23	PEPSICO INC	930.22-	930.22-	930.22	0.00	
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 713448108	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 186.040000	COMMISSION:	0.02-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	141.000					
25-JAN-23	PERKINELMER INC	18,970.88-	18,970.88-	18,970.88	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 714046109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 134.541276	COMMISSION:	0.56-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	423.000					
25-JAN-23	PFIZER INC	19,059.62-	19,059.62-	19,059.62	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 717081103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 45.054208	COMMISSION:	1.69-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	10.000					
15-FEB-23	PFIZER INC	435.04-	435.04-	435.04	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 717081103	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 43.500000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	1,252.000					
16-JUN-23	PFIZER INC	50,160.13-	50,160.13-	50,160.13	0.00	
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 717081103	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 40.060000	COMMISSION:	5.01-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	32.000					
16-JUN-23	PFIZER INC	1,282.05-	1,282.05-	1,282.05	0.00	
21-JUN-23	U.E. DECOM FERC CTSY CABRERA CAPITAL MARKETS,L PLANT-FERC-EQ					
	CUSIP: 717081103	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 40.060000	COMMISSION:	0.13-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	21.000					
16-OCT-23	PFIZER INC	688.88-	688.88-	688.88	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 717081103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 32.800000	COMMISSION:	0.08-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	281.000					
25-JAN-23	PHILIP MORRIS INTERNATIONAL IN	29,022.80-	29,022.80-	29,022.80	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 718172109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 103.280000	COMMISSION:	1.12-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	4.000					
15-FEB-23	PHILIP MORRIS INTERNATIONAL IN	405.90-	405.90-	405.90	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 718172109	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 101.470000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	263.000					
17-MAR-23	PHILIP MORRIS INTERNATIONAL IN	24,930.82-	24,930.82-	24,930.82	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 718172109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 94.790000	COMMISSION:	1.05-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	10.000					
16-OCT-23	PHILIP MORRIS INTERNATIONAL IN	930.24-	930.24-	930.24	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 718172109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 93.020000	COMMISSION:	0.04-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	80.000					
25-JAN-23	PIONEER NATURAL RESOURCES CO	18,777.92-	18,777.92-	18,777.92	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 723787107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 234.720000	COMMISSION:	0.32-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	178.000					
25-JAN-23	PROCTER & GAMBLE CO/THE	25,084.81-	25,084.81-	25,084.81	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 742718109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 140.921910	COMMISSION:	0.71-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	143.000					
16-OCT-23	PROCTER & GAMBLE CO/THE	20,907.17-	20,907.17-	20,907.17	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 742718109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 146.200000	COMMISSION:	0.57-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	11.000					
16-OCT-23	PROCTER & GAMBLE CO/THE	1,608.24-	1,608.24-	1,608.24	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 742718109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 146.200000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	3.000					
15-FEB-23	PROGRESSIVE CORP/THE	417.61-	417.61-	417.61	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 743315103	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 139.200000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	152.000					
17-MAR-23	PROGRESSIVE CORP/THE	20,721.25-	20,721.25-	20,721.25	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 743315103	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 136.320000	COMMISSION:	0.61-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	134.000					
16-OCT-23	PROGRESSIVE CORP/THE	20,909.90-	20,909.90-	20,909.90	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 743315103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 156.040000	COMMISSION:	0.54-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	4.000					
16-OCT-23	PROGRESSIVE CORP/THE	624.18-	624.18-	624.18	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 743315103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 156.040000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	164.000					
25-JAN-23	PROLOGIS INC	20,602.37-	20,602.37-	20,602.37	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 74340W103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 125.620182	COMMISSION:	0.66-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	5.000					
16-JUN-23	PROLOGIS INC	613.17-	613.17-	613.17	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U PLANT-FERC-EQ					
	CUSIP: 74340W103	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 122.630000	COMMISSION:	0.02-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	184.000					
16-OCT-23	PROLOGIS INC	20,338.26-	20,338.26-	20,338.26	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 74340W103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 110.530000	COMMISSION:	0.74-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	85.000					
17-MAR-23	PUBLIC STORAGE	25,132.29-	25,132.29-	25,132.29	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 74460D109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 295.670000	COMMISSION:	0.34-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	2.000					
16-OCT-23	PUBLIC STORAGE	547.71-	547.71-	547.71	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 74460D109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 273.850000	COMMISSION:	0.01-	BROKER: JEFFERIES & CO INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	145.000					
25-JAN-23	QUALCOMM INC	18,872.78-	18,872.78-	18,872.78	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 747525103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 130.153103	COMMISSION:	0.58-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	5.000					
15-FEB-23	QUALCOMM INC	653.02-	653.02-	653.02	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 747525103	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 130.600000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	190.000					
25-JAN-23	RAYTHEON TECHNOLOGIES CORP	18,902.97-	18,902.97-	18,902.97	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 75513E101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 99.485315	COMMISSION:	0.76-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	7.000					
15-FEB-23	REALTY INCOME CORP	458.67-	458.67-	458.67	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 756109104	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 65.520000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
B	1,044.000					
16-JUN-23	REALTY INCOME CORP	64,095.34-	64,095.34-	64,095.34	0.00	
21-JUN-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 756109104	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 61.390000	COMMISSION:	4.18-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	24.000					
16-JUN-23	REALTY INCOME CORP	1,473.46-	1,473.46-	1,473.46	0.00	
21-JUN-23	U.E. DECOM FERC					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-FERC-EQ					
	CUSIP: 756109104	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 61.390000	COMMISSION:	0.10-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	19.000					
15-SEP-23	REALTY INCOME CORP	1,027.98-	1,027.98-	1,027.98	0.00	
19-SEP-23	U.E. DECOM FERC					
	C/O TIAA-CREF INVESTMENT MANAG					
	PLANT-FERC-EQ					
	CUSIP: 756109104	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 54.100000	COMMISSION:	0.08-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	670.000					
15-SEP-23	REALTY INCOME CORP	36,249.68-	36,249.68-	36,249.68	0.00	
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 756109104	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 54.100000	COMMISSION:	2.68-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1.000					
17-MAR-23	REGENERON PHARMACEUTICALS INC	747.65-	747.65-	747.65	0.00	
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 75886F107	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 747.650000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	28.000					
17-MAR-23	REGENERON PHARMACEUTICALS INC	20,934.31-	20,934.31-	20,934.31	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 75886F107	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 747.650000	COMMISSION:	0.11-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	1.000					
15-DEC-23	REGENERON PHARMACEUTICALS INC	859.14-	859.14-	859.14	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-FERC-EQ					
	CUSIP: 75886F107	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 859.140000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	141.000					
16-OCT-23	REPUBLIC SERVICES INC	20,758.58-	20,758.58-	20,758.58	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 760759100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 147.220000	COMMISSION:	0.56-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	81.000					
25-JAN-23	RESMED INC	18,651.38-	18,651.38-	18,651.38	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 761152107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 230.260000	COMMISSION:	0.32-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	68.000					
25-JAN-23	ROCKWELL AUTOMATION INC	18,880.47-	18,880.47-	18,880.47	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 773903109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 277.650000	COMMISSION:	0.27-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	20.000					
22-SEP-23	ROLLINS INC	748.58-	748.58-	748.58	0.00	
26-SEP-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-FERC-EQ					
	CUSIP: 775711104	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 37.429000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	897.000					
22-SEP-23	ROLLINS INC	33,573.81-	33,573.81-	33,573.81	0.00	
26-SEP-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-MO-EQ					
	CUSIP: 775711104	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 37.428996	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		

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B	1.000					
15-FEB-23	ROPER TECHNOLOGIES INC	424.59-	424.59-	424.59	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 776696106	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 424.590000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	2.000					
16-OCT-23	ROPER TECHNOLOGIES INC	1,000.67-	1,000.67-	1,000.67	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 776696106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 500.330000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	42.000					
16-OCT-23	ROPER TECHNOLOGIES INC	21,014.03-	21,014.03-	21,014.03	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 776696106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 500.330000	COMMISSION:	0.17-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	66.000					
25-JAN-23	SBA COMMUNICATIONS CORP	19,115.84-	19,115.84-	19,115.84	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 78410G104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 289.630000	COMMISSION:	0.26-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	2.000					
16-OCT-23	SBA COMMUNICATIONS CORP	405.69-	405.69-	405.69	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 78410G104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 202.840000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	143.000					
17-MAR-23	SALESFORCE INC	26,434.12-	26,434.12-	26,434.12	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 79466L302	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 184.850000	COMMISSION:	0.57-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	341.000					
25-JAN-23	SCHLUMBERGER LTD	19,170.20-	19,170.20-	19,170.20	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 806857108	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 56.213607	COMMISSION:	1.36-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	14.000					
16-JUN-23	SCHLUMBERGER LTD	668.98-	668.98-	668.98	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U PLANT-FERC-EQ					
	CUSIP: 806857108	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 47.780000	COMMISSION:	0.06-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

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B	351.000					
16-OCT-23	SCHLUMBERGER LTD	20,854.31-	20,854.31-	20,854.31	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 806857108	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 59.410000	COMMISSION:	1.40-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	239.000					
25-JAN-23	CHARLES SCHWAB CORP/THE	19,018.14-	19,018.14-	19,018.14	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 808513105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 79.569790	COMMISSION:	0.96-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	10.000					
16-OCT-23	SEMPRA	698.34-	698.34-	698.34	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 816851109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 69.830000	COMMISSION:	0.04-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	60.000					
25-JAN-23	SERVICENOW INC	26,729.04-	26,729.04-	26,729.04	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 81762P102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 445.480000	COMMISSION:	0.24-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	57.000					
17-MAR-23	SERVICENOW INC	25,137.23-	25,137.23-	25,137.23	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 81762P102	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 441.000000	COMMISSION:	0.23-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	2.000					
16-JUN-23	SERVICENOW INC	1,130.97-	1,130.97-	1,130.97	0.00	
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 81762P102	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 565.480000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	38.000					
16-OCT-23	SERVICENOW INC	20,887.23-	20,887.23-	20,887.23	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 81762P102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 549.660000	COMMISSION:	0.15-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	1.000					
15-DEC-23	SERVICENOW INC	698.24-	698.24-	698.24	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-FERC-EQ					
	CUSIP: 81762P102	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 698.240000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		

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B	94.000					
17-MAR-23	SHERWIN-WILLIAMS CO/THE	20,428.46-	20,428.46-	20,428.46	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 824348106	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 217.320000	COMMISSION:	0.38-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	4.000					
15-FEB-23	SIMON PROPERTY GROUP INC	496.54-	496.54-	496.54	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 828806109	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 124.130000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	193.000					
16-OCT-23	SIMON PROPERTY GROUP INC	20,844.77-	20,844.77-	20,844.77	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 828806109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 108.000000	COMMISSION:	0.77-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	62.000					
25-JAN-23	SOLAREDGE TECHNOLOGIES INC	18,513.45-	18,513.45-	18,513.45	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 83417M104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 298.600000	COMMISSION:	0.25-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	18.000					
16-OCT-23	SOUTHWEST AIRLINES CO	458.89-	458.89-	458.89	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 844741108	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 25.490000	COMMISSION:	0.07-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	254.000					
16-OCT-23	STANLEY BLACK & DECKER INC	20,930.62-	20,930.62-	20,930.62	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 854502101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 82.400000	COMMISSION:	1.02-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	6.000					
16-JUN-23	STARBUCKS CORP	611.24-	611.24-	611.24	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U PLANT-FERC-EQ					
	CUSIP: 855244109	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 101.870000	COMMISSION:	0.02-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	226.000					
16-OCT-23	STARBUCKS CORP	20,831.32-	20,831.32-	20,831.32	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 855244109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 92.170000	COMMISSION:	0.90-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	6.000					
15-FEB-23	STATE STREET CORP	556.70-	556.70-	556.70	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 857477103	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 92.780000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	87.000					
17-MAR-23	STRYKER CORP	23,876.63-	23,876.63-	23,876.63	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 863667101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 274.440000	COMMISSION:	0.35-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	3.000					
16-OCT-23	STRYKER CORP	781.93-	781.93-	781.93	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 863667101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 260.640000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	60.000					
25-JAN-23	SYNOPSYS INC	20,900.64-	20,900.64-	20,900.64	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 871607107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 348.340000	COMMISSION:	0.24-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1.000					
16-OCT-23	SYNOPSYS INC	490.50-	490.50-	490.50	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 871607107	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 490.500000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	170.000					
25-JAN-23	TAKE-TWO INTERACTIVE SOFTWARE	18,843.48-	18,843.48-	18,843.48	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 874054109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 110.840000	COMMISSION:	0.68-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	49.000					
15-SEP-23	TELEDYNE TECHNOLOGIES INC	20,337.16-	20,337.16-	20,337.16	0.00	
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 879360105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 415.040000	COMMISSION:	0.20-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	147.000					
25-JAN-23	TESLA INC	21,262.14-	21,262.14-	21,262.14	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 144.636394	COMMISSION:	0.59-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	5.000					
15-FEB-23	TESLA INC	1,059.02-	1,059.02-	1,059.02	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 211.800000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	5.000					
17-MAR-23	TESLA INC	900.67-	900.67-	900.67	0.00	
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 180.130000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	338.000					
17-MAR-23	TESLA INC	60,885.29-	60,885.29-	60,885.29	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 180.130000	COMMISSION:	1.35-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	209.000					
16-JUN-23	TESLA INC	54,453.70-	54,453.70-	54,453.70	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 260.540000	COMMISSION:	0.84-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	7.000					
16-JUN-23	TESLA INC	1,823.81-	1,823.81-	1,823.81	0.00	
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 260.540000	COMMISSION:	0.03-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	33.000					
15-SEP-23	TESLA INC	9,055.00-	9,055.00-	9,055.00	0.00	
19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 274.390000	COMMISSION:	0.13-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	1,356.000					
15-SEP-23	TESLA INC	372,078.26-	372,078.26-	372,078.26	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 274.390000	COMMISSION:	5.42-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	6.000					
16-OCT-23	TESLA INC	1,500.02-	1,500.02-	1,500.02	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 250.000000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	145.000					
16-OCT-23	TESLA INC	36,250.58-	36,250.58-	36,250.58	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 250.000000	COMMISSION:	0.58-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	107.000					
25-JAN-23	TEXAS INSTRUMENTS INC	18,763.67-	18,763.67-	18,763.67	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 882508104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 175.357383	COMMISSION:	0.43-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	4.000					
16-JUN-23	TEXAS INSTRUMENTS INC	707.06-	707.06-	707.06	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U PLANT-FERC-EQ					
	CUSIP: 882508104	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 176.760000	COMMISSION:	0.02-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	3.000					
16-OCT-23	TEXAS INSTRUMENTS INC	460.09-	460.09-	460.09	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 882508104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 153.360000	COMMISSION:	0.01-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	126.000					
15-DEC-23	TEXAS INSTRUMENTS INC	21,248.64-	21,248.64-	21,248.64	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEMENT, LLC PLANT-MO-EQ					
	CUSIP: 882508104	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 168.640000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	33.000					
25-JAN-23	THERMO FISHER SCIENTIFIC INC	18,954.34-	18,954.34-	18,954.34	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 883556102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 574.370000	COMMISSION:	0.13-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	1.000					
15-FEB-23	THERMO FISHER SCIENTIFIC INC	568.46-	568.46-	568.46	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 883556102	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 568.460000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	43.000					
16-OCT-23	THERMO FISHER SCIENTIFIC INC	20,797.12-	20,797.12-	20,797.12	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEMENT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 883556102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 483.650000	COMMISSION:	0.17-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	1.000					
16-OCT-23	THERMO FISHER SCIENTIFIC INC	483.65-	483.65-	483.65	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 883556102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 483.650000	COMMISSION:	0.00	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	1.000					
16-JUN-23	TRANSDIGM GROUP INC	815.89-	815.89-	815.89	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U PLANT-FERC-EQ					
	CUSIP: 893641100	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 815.890000	COMMISSION:	0.00	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	1.000					
15-SEP-23	TRANSDIGM GROUP INC	864.70-	864.70-	864.70	0.00	
19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 893641100	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 864.700000	COMMISSION:	0.00	BROKER: JEFFERIES & CO INC, NEW YORK		
B	68.000					
15-SEP-23	TRANSDIGM GROUP INC	58,799.87-	58,799.87-	58,799.87	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 893641100	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 864.700000	COMMISSION:	0.27-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	391.000					
25-JAN-23	TRUIST FINANCIAL CORP	18,931.86-	18,931.86-	18,931.86	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 89832Q109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 48.415089	COMMISSION:	1.56-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	15.000					
16-OCT-23	TRUIST FINANCIAL CORP	432.96-	432.96-	432.96	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 89832Q109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 28.860000	COMMISSION:	0.06-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	2.000					
16-JUN-23	TYLER TECHNOLOGIES INC	787.61-	787.61-	787.61	0.00	
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 902252105	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 393.800000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	53.000					
16-JUN-23	TYLER TECHNOLOGIES INC	20,871.61-	20,871.61-	20,871.61	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 902252105	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 393.800000	COMMISSION:	0.21-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	9.000					
15-FEB-23	UDR INC	399.01-	399.01-	399.01	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 902653104	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 44.330000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	27.000					
17-MAR-23	US BANCORP	889.76-	889.76-	889.76	0.00	
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 902973304	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 32.950000	COMMISSION:	0.11-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	1,327.000					
17-MAR-23	US BANCORP	43,729.96-	43,729.96-	43,729.96	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 902973304	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 32.950000	COMMISSION:	5.31-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	83.000					
15-SEP-23	US BANCORP	2,917.78-	2,917.78-	2,917.78	0.00	
19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 902973304	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 35.150000	COMMISSION:	0.33-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	3,292.000					
15-SEP-23	US BANCORP	115,726.97-	115,726.97-	115,726.97	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 902973304	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 35.150000	COMMISSION:	13.17-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	40,645.000					
15-DEC-23	UBER TECHNOLOGIES INC	2,514,299.70-	2,514,299.70-	2,514,299.70	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-MO-EQ					
	CUSIP: 90353T100	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 61.860000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	1,009.000					
15-DEC-23	UBER TECHNOLOGIES INC	62,416.74-	62,416.74-	62,416.74	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-FERC-EQ					
	CUSIP: 90353T100	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 61.860000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	384.000					
25-JAN-23	UNITED AIRLINES HOLDINGS INC	19,491.84-	19,491.84-	19,491.84	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 910047109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 50.755989	COMMISSION:	1.54-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	105.000					
25-JAN-23	UNITED PARCEL SERVICE INC	18,641.87-	18,641.87-	18,641.87	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 911312106	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 177.537619	COMMISSION:	0.42-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	85.000					
25-JAN-23	UNITEDHEALTH GROUP INC	41,707.29-	41,707.29-	41,707.29	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 91324P102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 490.670000	COMMISSION:	0.34-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	2.000					
15-FEB-23	UNITEDHEALTH GROUP INC	979.31-	979.31-	979.31	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 91324P102	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 489.650000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	45.000					
17-MAR-23	UNITEDHEALTH GROUP INC	21,127.68-	21,127.68-	21,127.68	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 91324P102	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 469.500000	COMMISSION:	0.18-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	3.000					
16-OCT-23	UNITEDHEALTH GROUP INC	1,629.01-	1,629.01-	1,629.01	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEMENT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 91324P102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 543.000000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	40.000					
16-OCT-23	UNITEDHEALTH GROUP INC	21,720.16-	21,720.16-	21,720.16	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEMENT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 91324P102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 543.000000	COMMISSION:	0.16-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	12.000					
16-OCT-23	VENTAS INC	524.69-	524.69-	524.69	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEMENT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 92276F100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 43.720000	COMMISSION:	0.05-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	28.340					
24-MAR-23	VANGUARD 500 INDEX-ADM	10,320.72-	10,320.72-	10,320.72	0.00	
24-MAR-23	ISFSI-MO-EQ					
	CUSIP: 922908710	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 364.175018	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
B	27.201					
28-JUN-23	VANGUARD 500 INDEX-ADM	10,981.56-	10,981.56-	10,981.56	0.00	
28-JUN-23	ISFSI-MO-EQ					
	CUSIP: 922908710	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 403.720000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		

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B	166.011					
25-JUL-23	VANGUARD 500 INDEX-ADM	70,000.00-	70,000.00-	70,000.00	0.00	
26-JUL-23	2Q 2023 CONTRIBUTION ISFSI-MO-EQ					
	CUSIP: 922908710	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 421.658805	COMMISSION:	0.00	BROKER: MUTUAL FUND PURCHASE, NEW YORK		
B	27.095					
27-SEP-23	VANGUARD 500 INDEX-ADM	10,682.84-	10,682.84-	10,682.84	0.00	
27-SEP-23	ISFSI-MO-EQ					
	CUSIP: 922908710	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 394.280000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
B	29.487					
19-DEC-23	VANGUARD 500 INDEX-ADM	12,965.33-	12,965.33-	12,965.33	0.00	
19-DEC-23	ISFSI-MO-EQ					
	CUSIP: 922908710	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 439.690000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
B	11.000					
15-FEB-23	VERIZON COMMUNICATIONS INC	441.58-	441.58-	441.58	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 92343V104	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 40.140000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	578.000					
17-MAR-23	VERIZON COMMUNICATIONS INC	21,266.93-	21,266.93-	21,266.93	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 92343V104	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 36.790000	COMMISSION:	2.31-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	17.000					
16-JUN-23	VERIZON COMMUNICATIONS INC	619.89-	619.89-	619.89	0.00	
21-JUN-23	U.E. DECOM FERC					
	CTSY GUZMAN CO.					
	PLANT-FERC-EQ					
	CUSIP: 92343V104	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 36.460000	COMMISSION:	0.07-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	674.000					
16-OCT-23	VERIZON COMMUNICATIONS INC	20,788.86-	20,788.86-	20,788.86	0.00	
18-OCT-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 92343V104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 30.840000	COMMISSION:	2.70-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	61.000					
25-JAN-23	VERTEX PHARMACEUTICALS INC	19,154.85-	19,154.85-	19,154.85	0.00	
27-JAN-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	PLANT-MO-EQ					
	CUSIP: 92532F100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 314.010000	COMMISSION:	0.24-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	2.000					
16-JUN-23	VERTEX PHARMACEUTICALS INC	695.79-	695.79-	695.79	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM FERC AVERAGE U					
	PLANT-FERC-EQ					
	CUSIP: 92532F100	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 347.890000	COMMISSION:	0.01-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

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B	61.000					
15-SEP-23	VERTEX PHARMACEUTICALS INC	21,283.14-	21,283.14-	21,283.14	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 92532F100	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 348.900000	COMMISSION:	0.24-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	2,525.000					
16-OCT-23	VIATRIS INC	23,669.35-	23,669.35-	23,669.35	0.00	
18-OCT-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 92556V106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 9.370000	COMMISSION:	10.10-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	557.000					
25-JAN-23	VICI PROPERTIES INC	18,681.06-	18,681.06-	18,681.06	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 925652109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 33.534703	COMMISSION:	2.23-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	25.000					
17-MAR-23	VICI PROPERTIES INC	779.35-	779.35-	779.35	0.00	
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 925652109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 31.170000	COMMISSION:	0.10-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	762.000					
17-MAR-23	VICI PROPERTIES INC	23,754.59-	23,754.59-	23,754.59	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 925652109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 31.170000	COMMISSION:	3.05-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	23.000					
15-DEC-23	VICI PROPERTIES INC	720.82-	720.82-	720.82	0.00	
19-DEC-23	TRADE ID: 1610091606140 TD 23349FXK5S4 1 CL PLANT-FERC-EQ					
	CUSIP: 925652109	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 31.340000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	738.000					
15-DEC-23	VICI PROPERTIES INC	23,128.92-	23,128.92-	23,128.92	0.00	
19-DEC-23	TRADE ID: 1610091613583 TD 23349FZ3T3F 1 CL PLANT-MO-EQ					
	CUSIP: 925652109	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 31.340000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	106.000					
25-JAN-23	VISA INC	23,700.20-	23,700.20-	23,700.20	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 92826C839	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 223.582830	COMMISSION:	0.42-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	3.000					
15-FEB-23	VISA INC	682.78-	682.78-	682.78	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 92826C839	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 227.590000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	87.000					
16-OCT-23	VISA INC	20,793.35-	20,793.35-	20,793.35	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 92826C839	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 239.000000	COMMISSION:	0.35-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	4.000					
16-OCT-23	VISA INC	956.02-	956.02-	956.02	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 92826C839	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 239.000000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	204.000					
25-JAN-23	WEC ENERGY GROUP INC	18,804.58-	18,804.58-	18,804.58	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 92939U106	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 92.175294	COMMISSION:	0.82-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	9.000					
16-OCT-23	WEC ENERGY GROUP INC	744.70-	744.70-	744.70	0.00	
18-OCT-23	U.E. DECOM FERC					
	C/O TIAA-CREF INVESTMENT MANAG					
	PLANT-FERC-EQ					
	CUSIP: 92939U106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 82.740000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	146.000					
25-JAN-23	WALMART INC	20,666.72-	20,666.72-	20,666.72	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM MO					
	PLANT-MO-EQ					
	CUSIP: 931142103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 141.548904	COMMISSION:	0.58-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	13.000					
15-SEP-23	WALMART INC	2,140.37-	2,140.37-	2,140.37	0.00	
19-SEP-23	U.E. DECOM FERC					
	C/O TIAA-CREF INVESTMENT MANAG					
	PLANT-FERC-EQ					
	CUSIP: 931142103	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 164.640000	COMMISSION:	0.05-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	441.000					
15-SEP-23	WALMART INC	72,608.00-	72,608.00-	72,608.00	0.00	
19-SEP-23						
	PLANT-MO-EQ					
	CUSIP: 931142103	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 164.640000	COMMISSION:	1.76-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	5.000					
16-OCT-23	WALMART INC	802.72-	802.72-	802.72	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME					
	NT UE DECOM FERC UNSOLICITE					
	PLANT-FERC-EQ					
	CUSIP: 931142103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 160.540000	COMMISSION:	0.02-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	130.000					
16-OCT-23	WALMART INC	20,870.72-	20,870.72-	20,870.72	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 931142103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 160.540000	COMMISSION:	0.52-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	888.000					
16-OCT-23	WALGREENS BOOTS ALLIANCE INC	20,578.51-	20,578.51-	20,578.51	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 931427108	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 23.170000	COMMISSION:	3.55-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	576.000					
17-MAR-23	WELLS FARGO & CO	21,752.06-	21,752.06-	21,752.06	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 949746101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 37.760000	COMMISSION:	2.30-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	10.000					
16-OCT-23	WELLS FARGO & CO	415.84-	415.84-	415.84	0.00	
18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 949746101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 41.580000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	253.000					
25-JAN-23	WELLTOWER INC	18,634.46-	18,634.46-	18,634.46	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 95040Q104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 73.650000	COMMISSION:	1.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	15.000					
16-JUN-23	WELLTOWER INC	1,206.21-	1,206.21-	1,206.21	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U PLANT-FERC-EQ					
	CUSIP: 95040Q104	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 80.410000	COMMISSION:	0.06-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	509.000					
16-JUN-23	WELLTOWER INC	40,930.73-	40,930.73-	40,930.73	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 95040Q104	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 80.410000	COMMISSION:	2.04-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	10.000					
15-SEP-23	WELLTOWER INC	843.74-	843.74-	843.74	0.00	
19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 95040Q104	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 84.370000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	441.000					
15-SEP-23	WELLTOWER INC	37,208.93-	37,208.93-	37,208.93	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 95040Q104	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 84.370000	COMMISSION:	1.76-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	709.000					
08-NOV-23	WELLTOWER INC	61,236.33-	61,236.33-	61,236.33	0.00	
10-NOV-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-MO-EQ					
	CUSIP: 95040Q104	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 86.370000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	18.000					
08-NOV-23	WELLTOWER INC	1,554.66-	1,554.66-	1,554.66	0.00	
10-NOV-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-FERC-EQ					
	CUSIP: 95040Q104	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 86.370000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	75.000					
17-MAR-23	WEST PHARMACEUTICAL SERVICES I	24,729.30-	24,729.30-	24,729.30	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 955306105	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 329.720000	COMMISSION:	0.30-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	12.000					
16-OCT-23	WESTERN DIGITAL CORP	548.45-	548.45-	548.45	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 958102105	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 45.700000	COMMISSION:	0.05-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	1,295.000					
25-MAY-23	XYLEM INC/NY	128,056.08-	128,056.08-	128,056.08	0.00	
30-MAY-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-MO-EQ					
	CUSIP: 98419M100	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 98.885003	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	31.000					
25-MAY-23	XYLEM INC/NY	3,065.44-	3,065.44-	3,065.44	0.00	
30-MAY-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-FERC-EQ					
	CUSIP: 98419M100	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 98.885161	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	4.000					
15-FEB-23	ZIMMER BIOMET HOLDINGS INC	503.10-	503.10-	503.10	0.00	
17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 98956P102	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 125.770000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	114.000					
25-JAN-23	ZOETIS INC	18,929.02-	18,929.02-	18,929.02	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 98978V103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 166.040000	COMMISSION:	0.46-	BROKER: JEFFERIES & CO INC, NEW YORK		

TOTAL EQUITY					
TRADED - SETTLED CURRENT PERIOD					
U.S. DOLLAR	22,720,878.06-	22,720,878.06-	22,720,878.06	0.00	0.00 I
FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT					
U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD					
U.S. DOLLAR	0.00	0.00	0.00	0.00	
FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL PURCHASES						
TRADED - SETTLED CURRENT PERIOD						
	U.S. DOLLAR	346,690,203.66-	346,690,203.66-	346,690,203.66	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD						
	U.S. DOLLAR	84,838.14-	84,838.14-	0.00	0.00	
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SALES	(* INDICATES PENDING SETTLEMENT)					
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
S	84,911.090-					
03-JAN-23	DREYFUS INS RSRV PR MONEY 6546	84,911.09	84,911.09	84,911.09-	0.00	
03-JAN-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,632,077.290-					
25-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,632,077.29	1,632,077.29	1,632,077.29-	0.00	
25-JAN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	42,318.280-					
25-JAN-23	DREYFUS INS RSRV PR MONEY 6546	42,318.28	42,318.28	42,318.28-	0.00	
25-JAN-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	129,094.750-					
26-JAN-23	DREYFUS INS RSRV PR MONEY 6546	129,094.75	129,094.75	129,094.75-	0.00	
26-JAN-23	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	2,481,819.020-					
27-JAN-23	DREYFUS INS RSRV PR MONEY 6546	2,481,819.02	2,481,819.02	2,481,819.02-	0.00	
27-JAN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	17,719.150-					
30-JAN-23	DREYFUS INS RSRV PR MONEY 6546	17,719.15	17,719.15	17,719.15-	0.00	
30-JAN-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	656,080.830-					
30-JAN-23	DREYFUS INS RSRV PR MONEY 6546	656,080.83	656,080.83	656,080.83-	0.00	
30-JAN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	111,108.080-					
01-FEB-23	DREYFUS INS RSRV PR MONEY 6546	111,108.08	111,108.08	111,108.08-	0.00	
01-FEB-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	6,092,339.690-					
01-FEB-23	DREYFUS INS RSRV PR MONEY 6546	6,092,339.69	6,092,339.69	6,092,339.69-	0.00	
01-FEB-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	430,381.530-					
14-FEB-23	DREYFUS INS RSRV PR MONEY 6546	430,381.53	430,381.53	430,381.53-	0.00	
14-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	43,689.330-					
17-FEB-23	DREYFUS INS RSRV PR MONEY 6546	43,689.33	43,689.33	43,689.33-	0.00	
17-FEB-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	649,879.230-					
24-FEB-23	DREYFUS INS RSRV PR MONEY 6546	649,879.23	649,879.23	649,879.23-	0.00	
24-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	16,996.840-					
24-FEB-23	DREYFUS INS RSRV PR MONEY 6546	16,996.84	16,996.84	16,996.84-	0.00	
24-FEB-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	6.410-					
27-FEB-23	DREYFUS INS RSRV PR MONEY 6546	6.41	6.41	6.41-	0.00	
27-FEB-23						
	ISFSI-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	3.230-					
27-FEB-23	DREYFUS INS RSRV PR MONEY 6546	3.23	3.23	3.23-	0.00	
27-FEB-23						
	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	32,433.600-					
27-FEB-23	DREYFUS INS RSRV PR MONEY 6546	32,433.60	32,433.60	32,433.60-	0.00	
27-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	802.990-					
27-FEB-23	DREYFUS INS RSRV PR MONEY 6546	802.99	802.99	802.99-	0.00	
27-FEB-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	60,820.960-					
01-MAR-23	DREYFUS INS RSRV PR MONEY 6546	60,820.96	60,820.96	60,820.96-	0.00	
01-MAR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	2,465,859.950-					
01-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,465,859.95	2,465,859.95	2,465,859.95-	0.00	
01-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	873,190.500-					
02-MAR-23	DREYFUS INS RSRV PR MONEY 6546	873,190.50	873,190.50	873,190.50-	0.00	
02-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	562.970-					
03-MAR-23	DREYFUS INS RSRV PR MONEY 6546	562.97	562.97	562.97-	0.00	
03-MAR-23						
	ISFSI-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	557.960-					
03-MAR-23	DREYFUS INS RSRV PR MONEY 6546	557.96	557.96	557.96-	0.00	
03-MAR-23						
	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,474.730-					
03-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,474.73	1,474.73	1,474.73-	0.00	
03-MAR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	22,972.130-					
06-MAR-23	DREYFUS INS RSRV PR MONEY 6546	22,972.13	22,972.13	22,972.13-	0.00	
06-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,060.370-					
06-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,060.37	1,060.37	1,060.37-	0.00	
06-MAR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	16,978.240-					
08-MAR-23	DREYFUS INS RSRV PR MONEY 6546	16,978.24	16,978.24	16,978.24-	0.00	
08-MAR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	669,873.890-					
08-MAR-23	DREYFUS INS RSRV PR MONEY 6546	669,873.89	669,873.89	669,873.89-	0.00	
08-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	704,271.300-					
16-MAR-23	DREYFUS INS RSRV PR MONEY 6546	704,271.30	704,271.30	704,271.30-	0.00	
16-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	17,568.760-					
16-MAR-23	DREYFUS INS RSRV PR MONEY 6546	17,568.76	17,568.76	17,568.76-	0.00	
16-MAR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	933,745.220-					
21-MAR-23	DREYFUS INS RSRV PR MONEY 6546	933,745.22	933,745.22	933,745.22-	0.00	
21-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	28,743.290-					
22-MAR-23	DREYFUS INS RSRV PR MONEY 6546	28,743.29	28,743.29	28,743.29-	0.00	
22-MAR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	8,267.940-					
22-MAR-23	DREYFUS INS RSRV PR MONEY 6546	8,267.94	8,267.94	8,267.94-	0.00	
22-MAR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	2,438,369.660-					
22-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,438,369.66	2,438,369.66	2,438,369.66-	0.00	
22-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	90,844.390-					
24-MAR-23	DREYFUS INS RSRV PR MONEY 6546	90,844.39	90,844.39	90,844.39-	0.00	
24-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

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S	1,996.580-					
24-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,996.58	1,996.58	1,996.58-	0.00	
24-MAR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	6,001.200-					
28-MAR-23	DREYFUS INS RSRV PR MONEY 6546	6,001.20	6,001.20	6,001.20-	0.00	
28-MAR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	242,093.240-					
28-MAR-23	DREYFUS INS RSRV PR MONEY 6546	242,093.24	242,093.24	242,093.24-	0.00	
28-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	576.600-					
31-MAR-23	DREYFUS INS RSRV PR MONEY 6546	576.60	576.60	576.60-	0.00	
31-MAR-23						
	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	604.450-					
31-MAR-23	DREYFUS INS RSRV PR MONEY 6546	604.45	604.45	604.45-	0.00	
31-MAR-23						
	ISFSI-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

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S	296,797.670-					
03-APR-23	DREYFUS INS RSRV PR MONEY 6546	296,797.67	296,797.67	296,797.67-	0.00	
03-APR-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	145,060.580-					
04-APR-23	DREYFUS INS RSRV PR MONEY 6546	145,060.58	145,060.58	145,060.58-	0.00	
04-APR-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	14,800.380-					
04-APR-23	DREYFUS INS RSRV PR MONEY 6546	14,800.38	14,800.38	14,800.38-	0.00	
04-APR-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,806,484.160-					
12-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,806,484.16	1,806,484.16	1,806,484.16-	0.00	
12-APR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	10,537.170-					
13-APR-23	DREYFUS INS RSRV PR MONEY 6546	10,537.17	10,537.17	10,537.17-	0.00	
13-APR-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	62,690.620-					
14-APR-23	DREYFUS INS RSRV PR MONEY 6546	62,690.62	62,690.62	62,690.62-	0.00	
14-APR-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	3,150,921.250-					
14-APR-23	DREYFUS INS RSRV PR MONEY 6546	3,150,921.25	3,150,921.25	3,150,921.25-	0.00	
14-APR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	5,751.430-					
14-APR-23	DREYFUS INS RSRV PR MONEY 6546	5,751.43	5,751.43	5,751.43-	0.00	
14-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	2.720-					
14-APR-23	DREYFUS INS RSRV PR MONEY 6546	2.72	2.72	2.72-	0.00	
14-APR-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	841,845.790-					
17-APR-23	DREYFUS INS RSRV PR MONEY 6546	841,845.79	841,845.79	841,845.79-	0.00	
17-APR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	129,094.750-					
26-APR-23	DREYFUS INS RSRV PR MONEY 6546	129,094.75	129,094.75	129,094.75-	0.00	
26-APR-23						
	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	6.470-					
01-MAY-23	DREYFUS INS RSRV PR MONEY 6546	6.47	6.47	6.47-	0.00	
01-MAY-23						
	ISFSI-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	3.450-					
01-MAY-23	DREYFUS INS RSRV PR MONEY 6546	3.45	3.45	3.45-	0.00	
01-MAY-23						
	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	281,016.670-					
05-MAY-23	DREYFUS INS RSRV PR MONEY 6546	281,016.67	281,016.67	281,016.67-	0.00	
05-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	6,974.630-					
05-MAY-23	DREYFUS INS RSRV PR MONEY 6546	6,974.63	6,974.63	6,974.63-	0.00	
05-MAY-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	32,660.550-					
08-MAY-23	DREYFUS INS RSRV PR MONEY 6546	32,660.55	32,660.55	32,660.55-	0.00	
08-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,077.470-					
08-MAY-23	DREYFUS INS RSRV PR MONEY 6546	1,077.47	1,077.47	1,077.47-	0.00	
08-MAY-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	583,246.640-					
19-MAY-23	DREYFUS INS RSRV PR MONEY 6546	583,246.64	583,246.64	583,246.64-	0.00	
19-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	14,980.650-					
19-MAY-23	DREYFUS INS RSRV PR MONEY 6546	14,980.65	14,980.65	14,980.65-	0.00	
19-MAY-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	775,478.300-					
25-MAY-23	DREYFUS INS RSRV PR MONEY 6546	775,478.30	775,478.30	775,478.30-	0.00	
25-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	24,295.080-					
25-MAY-23	DREYFUS INS RSRV PR MONEY 6546	24,295.08	24,295.08	24,295.08-	0.00	
25-MAY-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	107,861.880-					
30-MAY-23	DREYFUS INS RSRV PR MONEY 6546	107,861.88	107,861.88	107,861.88-	0.00	
30-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	2,564.180-					
30-MAY-23	DREYFUS INS RSRV PR MONEY 6546	2,564.18	2,564.18	2,564.18-	0.00	
30-MAY-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	28,929.280-					
01-JUN-23	DREYFUS INS RSRV PR MONEY 6546	28,929.28	28,929.28	28,929.28-	0.00	
01-JUN-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	2,490,080.540-					
01-JUN-23	DREYFUS INS RSRV PR MONEY 6546	2,490,080.54	2,490,080.54	2,490,080.54-	0.00	
01-JUN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	4,207.580-					
06-JUN-23	DREYFUS INS RSRV PR MONEY 6546	4,207.58	4,207.58	4,207.58-	0.00	
06-JUN-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	18,000.000-					
08-JUN-23	DREYFUS INS RSRV PR MONEY 6546	18,000.00	18,000.00	18,000.00-	0.00	
08-JUN-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	870,000.000-					
08-JUN-23	DREYFUS INS RSRV PR MONEY 6546	870,000.00	870,000.00	870,000.00-	0.00	
08-JUN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	526,310.790-					
21-JUN-23	DREYFUS INS RSRV PR MONEY 6546	526,310.79	526,310.79	526,310.79-	0.00	
21-JUN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	38,843.580-					
21-JUN-23	DREYFUS INS RSRV PR MONEY 6546	38,843.58	38,843.58	38,843.58-	0.00	
21-JUN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	3,238,649.360-					
26-JUN-23	DREYFUS INS RSRV PR MONEY 6546	3,238,649.36	3,238,649.36	3,238,649.36-	0.00	
26-JUN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	78,817.170-					
26-JUN-23	DREYFUS INS RSRV PR MONEY 6546	78,817.17	78,817.17	78,817.17-	0.00	
26-JUN-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	6,039.300-					
27-JUN-23	DREYFUS INS RSRV PR MONEY 6546	6,039.30	6,039.30	6,039.30-	0.00	
27-JUN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	229.220-					
27-JUN-23	DREYFUS INS RSRV PR MONEY 6546	229.22	229.22	229.22-	0.00	
27-JUN-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	901,446.350-					
28-JUN-23	DREYFUS INS RSRV PR MONEY 6546	901,446.35	901,446.35	901,446.35-	0.00	
28-JUN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
S	22,985.120-					
28-JUN-23	DREYFUS INS RSRV PR MONEY 6546	22,985.12	22,985.12	22,985.12-	0.00	
28-JUN-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	445,621.120-					
29-JUN-23	DREYFUS INS RSRV PR MONEY 6546	445,621.12	445,621.12	445,621.12-	0.00	
29-JUN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	10,127.750-					
29-JUN-23	DREYFUS INS RSRV PR MONEY 6546	10,127.75	10,127.75	10,127.75-	0.00	
29-JUN-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	6.470-					
03-JUL-23	DREYFUS INS RSRV PR MONEY 6546	6.47	6.47	6.47-	0.00	
03-JUL-23						
	ISFSI-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	3.450-					
03-JUL-23	DREYFUS INS RSRV PR MONEY 6546	3.45	3.45	3.45-	0.00	
03-JUL-23						
	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	82,399.180-					
03-JUL-23	DREYFUS INS RSRV PR MONEY 6546	82,399.18	82,399.18	82,399.18-	0.00	
03-JUL-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	38,975.640-					
03-JUL-23	DREYFUS INS RSRV PR MONEY 6546	38,975.64	38,975.64	38,975.64-	0.00	
03-JUL-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	89,556.110-					
07-JUL-23	DREYFUS INS RSRV PR MONEY 6546	89,556.11	89,556.11	89,556.11-	0.00	
07-JUL-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	5,875,724.810-					
07-JUL-23	DREYFUS INS RSRV PR MONEY 6546	5,875,724.81	5,875,724.81	5,875,724.81-	0.00	
07-JUL-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	23,436.760-					
17-JUL-23	DREYFUS INS RSRV PR MONEY 6546	23,436.76	23,436.76	23,436.76-	0.00	
17-JUL-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,007,026.720-					
17-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,007,026.72	1,007,026.72	1,007,026.72-	0.00	
17-JUL-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	212,454.200-					
25-JUL-23	DREYFUS INS RSRV PR MONEY 6546	212,454.20	212,454.20	212,454.20-	0.00	
25-JUL-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	5,636.110-					
25-JUL-23	DREYFUS INS RSRV PR MONEY 6546	5,636.11	5,636.11	5,636.11-	0.00	
25-JUL-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	70,000.000-					
26-JUL-23	DREYFUS INS RSRV PR MONEY 6546	70,000.00	70,000.00	70,000.00-	0.00	
26-JUL-23	ISFSI-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	59,094.750-					
26-JUL-23	DREYFUS INS RSRV PR MONEY 6546	59,094.75	59,094.75	59,094.75-	0.00	
26-JUL-23	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	8,933,760.640-					
26-JUL-23	DREYFUS INS RSRV PR MONEY 6546	8,933,760.64	8,933,760.64	8,933,760.64-	0.00	
26-JUL-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	7,970.560-					
27-JUL-23	DREYFUS INS RSRV PR MONEY 6546	7,970.56	7,970.56	7,970.56-	0.00	
27-JUL-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	262,032.160-					
27-JUL-23	DREYFUS INS RSRV PR MONEY 6546	262,032.16	262,032.16	262,032.16-	0.00	
27-JUL-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	176,022.410-					
01-AUG-23	DREYFUS INS RSRV PR MONEY 6546	176,022.41	176,022.41	176,022.41-	0.00	
01-AUG-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,566,980.090-					
01-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,566,980.09	1,566,980.09	1,566,980.09-	0.00	
01-AUG-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	6,751.340-					
07-AUG-23	DREYFUS INS RSRV PR MONEY 6546	6,751.34	6,751.34	6,751.34-	0.00	
07-AUG-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	158,167.120-					
08-AUG-23	DREYFUS INS RSRV PR MONEY 6546	158,167.12	158,167.12	158,167.12-	0.00	
08-AUG-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	3,998.320-					
08-AUG-23	DREYFUS INS RSRV PR MONEY 6546	3,998.32	3,998.32	3,998.32-	0.00	
08-AUG-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	95,512.830-					
09-AUG-23	DREYFUS INS RSRV PR MONEY 6546	95,512.83	95,512.83	95,512.83-	0.00	
09-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	2,160.990-					
09-AUG-23	DREYFUS INS RSRV PR MONEY 6546	2,160.99	2,160.99	2,160.99-	0.00	
09-AUG-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	93.400-					
18-AUG-23	DREYFUS INS RSRV PR MONEY 6546	93.40	93.40	93.40-	0.00	
18-AUG-23						
	ISFSI-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	49.490-					
18-AUG-23	DREYFUS INS RSRV PR MONEY 6546	49.49	49.49	49.49-	0.00	
18-AUG-23						
	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	10,940.810-					
18-AUG-23	DREYFUS INS RSRV PR MONEY 6546	10,940.81	10,940.81	10,940.81-	0.00	
18-AUG-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	276.260-					
18-AUG-23	DREYFUS INS RSRV PR MONEY 6546	276.26	276.26	276.26-	0.00	
18-AUG-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	6,990.830-					
24-AUG-23	DREYFUS INS RSRV PR MONEY 6546	6,990.83	6,990.83	6,990.83-	0.00	
24-AUG-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	282,629.270-					
24-AUG-23	DREYFUS INS RSRV PR MONEY 6546	282,629.27	282,629.27	282,629.27-	0.00	
24-AUG-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	99,237.120-					
28-AUG-23	DREYFUS INS RSRV PR MONEY 6546	99,237.12	99,237.12	99,237.12-	0.00	
28-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	2,114.020-					
28-AUG-23	DREYFUS INS RSRV PR MONEY 6546	2,114.02	2,114.02	2,114.02-	0.00	
28-AUG-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	33,610.420-					
30-AUG-23	DREYFUS INS RSRV PR MONEY 6546	33,610.42	33,610.42	33,610.42-	0.00	
30-AUG-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	56,711.170-					
01-SEP-23	DREYFUS INS RSRV PR MONEY 6546	56,711.17	56,711.17	56,711.17-	0.00	
01-SEP-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,688,425.720-					
01-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,688,425.72	1,688,425.72	1,688,425.72-	0.00	
01-SEP-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	917.300-					
07-SEP-23	DREYFUS INS RSRV PR MONEY 6546	917.30	917.30	917.30-	0.00	
07-SEP-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	738,060.320-					
14-SEP-23	DREYFUS INS RSRV PR MONEY 6546	738,060.32	738,060.32	738,060.32-	0.00	
14-SEP-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	18,498.550-					
14-SEP-23	DREYFUS INS RSRV PR MONEY 6546	18,498.55	18,498.55	18,498.55-	0.00	
14-SEP-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	64,416.280-					
19-SEP-23	DREYFUS INS RSRV PR MONEY 6546	64,416.28	64,416.28	64,416.28-	0.00	
19-SEP-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	51,316.780-					
19-SEP-23	DREYFUS INS RSRV PR MONEY 6546	51,316.78	51,316.78	51,316.78-	0.00	
19-SEP-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,932,653.010-					
19-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,932,653.01	1,932,653.01	1,932,653.01-	0.00	
19-SEP-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	4,819.150-					
22-SEP-23	DREYFUS INS RSRV PR MONEY 6546	4,819.15	4,819.15	4,819.15-	0.00	
22-SEP-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	33,573.810-					
26-SEP-23	DREYFUS INS RSRV PR MONEY 6546	33,573.81	33,573.81	33,573.81-	0.00	
26-SEP-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	748.580-					
26-SEP-23	DREYFUS INS RSRV PR MONEY 6546	748.58	748.58	748.58-	0.00	
26-SEP-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	165,110.700-					
27-SEP-23	DREYFUS INS RSRV PR MONEY 6546	165,110.70	165,110.70	165,110.70-	0.00	
27-SEP-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	4,137.610-					
27-SEP-23	DREYFUS INS RSRV PR MONEY 6546	4,137.61	4,137.61	4,137.61-	0.00	
27-SEP-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	40,673.830-					
28-SEP-23	DREYFUS INS RSRV PR MONEY 6546	40,673.83	40,673.83	40,673.83-	0.00	
28-SEP-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,061.390-					
28-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,061.39	1,061.39	1,061.39-	0.00	
28-SEP-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	55,988.720-					
02-OCT-23	DREYFUS INS RSRV PR MONEY 6546	55,988.72	55,988.72	55,988.72-	0.00	
02-OCT-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	2,915,882.010-					
02-OCT-23	DREYFUS INS RSRV PR MONEY 6546	2,915,882.01	2,915,882.01	2,915,882.01-	0.00	
02-OCT-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	65,929.880-					
18-OCT-23	DREYFUS INS RSRV PR MONEY 6546	65,929.88	65,929.88	65,929.88-	0.00	
18-OCT-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,725,448.850-					
18-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,725,448.85	1,725,448.85	1,725,448.85-	0.00	
18-OCT-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,175,066.620-					
19-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,175,066.62	1,175,066.62	1,175,066.62-	0.00	
19-OCT-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	29,155.370-					
19-OCT-23	DREYFUS INS RSRV PR MONEY 6546	29,155.37	29,155.37	29,155.37-	0.00	
19-OCT-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	5,343.180-					
25-OCT-23	DREYFUS INS RSRV PR MONEY 6546	5,343.18	5,343.18	5,343.18-	0.00	
25-OCT-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	109,094.750-					
26-OCT-23	DREYFUS INS RSRV PR MONEY 6546	109,094.75	109,094.75	109,094.75-	0.00	
26-OCT-23						
	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	47,163.510-					
26-OCT-23	DREYFUS INS RSRV PR MONEY 6546	47,163.51	47,163.51	47,163.51-	0.00	
26-OCT-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,690,223.440-					
26-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,690,223.44	1,690,223.44	1,690,223.44-	0.00	
26-OCT-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	16,045.520-					
01-NOV-23	DREYFUS INS RSRV PR MONEY 6546	16,045.52	16,045.52	16,045.52-	0.00	
01-NOV-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	(ORIGINAL SHARES/PAR VALUE) 2,269,886.970-					
01-NOV-23	DREYFUS INS RSRV PR MONEY 6546	2,269,886.97	2,269,886.97	2,269,886.97-	0.00	
01-NOV-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	981,395.390-					
02-NOV-23	DREYFUS INS RSRV PR MONEY 6546	981,395.39	981,395.39	981,395.39-	0.00	
02-NOV-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	23,185.200-					
02-NOV-23	DREYFUS INS RSRV PR MONEY 6546	23,185.20	23,185.20	23,185.20-	0.00	
02-NOV-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	79,216.830-					
07-NOV-23	DREYFUS INS RSRV PR MONEY 6546	79,216.83	79,216.83	79,216.83-	0.00	
07-NOV-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,508.890-					
07-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,508.89	1,508.89	1,508.89-	0.00	
07-NOV-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	249,027.960-					
09-NOV-23	DREYFUS INS RSRV PR MONEY 6546	249,027.96	249,027.96	249,027.96-	0.00	
09-NOV-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	6,202.390-					
09-NOV-23	DREYFUS INS RSRV PR MONEY 6546	6,202.39	6,202.39	6,202.39-	0.00	
09-NOV-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	48,408.140-					
10-NOV-23	DREYFUS INS RSRV PR MONEY 6546	48,408.14	48,408.14	48,408.14-	0.00	
10-NOV-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,235.650-					
10-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,235.65	1,235.65	1,235.65-	0.00	
10-NOV-23	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,122.930-					
21-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,122.93	1,122.93	1,122.93-	0.00	
21-NOV-23	ISFSI-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,148.610-					
21-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,148.61	1,148.61	1,148.61-	0.00	
21-NOV-23						
	ISFSI-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	2,956.800-					
21-NOV-23	DREYFUS INS RSRV PR MONEY 6546	2,956.80	2,956.80	2,956.80-	0.00	
21-NOV-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,200,867.670-					
21-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,200,867.67	1,200,867.67	1,200,867.67-	0.00	
21-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	28,091.940-					
21-NOV-23	DREYFUS INS RSRV PR MONEY 6546	28,091.94	28,091.94	28,091.94-	0.00	
21-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	4,895.450-					
21-NOV-23	DREYFUS INS RSRV PR MONEY 6546	4,895.45	4,895.45	4,895.45-	0.00	
21-NOV-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	11,360.830-					
29-NOV-23	DREYFUS INS RSRV PR MONEY 6546	11,360.83	11,360.83	11,360.83-	0.00	
29-NOV-23						
	PLANT-FERC-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	486,626.420-					
29-NOV-23	DREYFUS INS RSRV PR MONEY 6546	486,626.42	486,626.42	486,626.42-	0.00	
29-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	26,310.000-					
01-DEC-23	DREYFUS INS RSRV PR MONEY 6546	26,310.00	26,310.00	26,310.00-	0.00	
01-DEC-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	575,703.520-					
08-DEC-23	DREYFUS INS RSRV PR MONEY 6546	575,703.52	575,703.52	575,703.52-	0.00	
08-DEC-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	14,403.120-					
08-DEC-23	DREYFUS INS RSRV PR MONEY 6546	14,403.12	14,403.12	14,403.12-	0.00	
08-DEC-23						
	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,178,670.500-					
14-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,178,670.50	1,178,670.50	1,178,670.50-	0.00	
14-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	9,578.830-					
14-DEC-23	DREYFUS INS RSRV PR MONEY 6546	9,578.83	9,578.83	9,578.83-	0.00	
14-DEC-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	55,590.300-					
18-DEC-23	DREYFUS INS RSRV PR MONEY 6546	55,590.30	55,590.30	55,590.30-	0.00	
18-DEC-23	PLANT-FERC-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	5,595,665.880-					
18-DEC-23	DREYFUS INS RSRV PR MONEY 6546	5,595,665.88	5,595,665.88	5,595,665.88-	0.00	
18-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	308,988.770-					
19-DEC-23	DREYFUS INS RSRV PR MONEY 6546	308,988.77	308,988.77	308,988.77-	0.00	
19-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL						
CASH & CASH EQUIVALENTS						
TRADED - SETTLED CURRENT PERIOD						
	U.S. DOLLAR	82,894,662.64	82,894,662.64	82,894,662.64-	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S
FIXED INCOME SECURITIES						
U.S. DOLLAR						
S	15,000.000-					
11-JUL-23 13-JUL-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 PLANT-FERC-FI	14,817.75	14,817.75	14,902.84-	0.00	85.09-I
	CUSIP: 002824BH2	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 98.785000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 30-MAY-23 TO 12-JUL-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	665,000.000-					
11-JUL-23	ABBOTT LABORATORIES	656,920.25	656,920.25	660,688.35-	0.00	3,768.10-I
13-JUL-23	4.900% 11/30/2046 DD 11/22/16					
	PLANT-MO-FI					
	CUSIP: 002824BH2	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 98.785000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 30-MAY-23 TO 12-JUL-23						
S	15,000.000-					
12-JUN-23	AMERICAN EXPRESS CO	14,768.10	14,768.10	15,041.33-	0.00	273.23-I
14-JUN-23	3.400% 02/22/2024 DD 02/22/19					
	PLANT-FERC-FI					
	CUSIP: 025816CC1	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 98.454000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY		
PAYMENT PERIOD 22-FEB-23 TO 13-JUN-23						
S	400,000.000-					
12-JUN-23	AMERICAN EXPRESS CO	393,816.00	393,816.00	401,101.76-	0.00	7,285.76-I
14-JUN-23	3.400% 02/22/2024 DD 02/22/19					
	PLANT-MO-FI					
	CUSIP: 025816CC1	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 98.454000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY		
PAYMENT PERIOD 22-FEB-23 TO 13-JUN-23						
S	10,000.000-					
29-AUG-23	APPLE INC	9,888.90	9,888.90	9,999.59-	0.00	110.69-I
31-AUG-23	3.000% 02/09/2024 DD 02/09/17					
	PLANT-FERC-FI					
	CUSIP: 037833CG3	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 98.889000	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK		
PAYMENT PERIOD 09-AUG-23 TO 30-AUG-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	455,000.000-					
29-AUG-23	APPLE INC	449,944.95	449,944.95	454,978.93-	0.00	5,033.98-I
31-AUG-23	3.000% 02/09/2024 DD 02/09/17					
	PLANT-MO-FI					
	CUSIP: 037833CG3	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 98.889000	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK		
PAYMENT PERIOD 09-AUG-23 TO 30-AUG-23						
S	120,000.000-					
29-AUG-23	ARIZONA ST TRANSPRTN BRD HIGHW	104,466.00	104,466.00	120,000.00-	0.00	15,534.00-I
20-SEP-23	2.462% 07/01/2030 DD 02/12/20					
	PTRN// 743667					
	PLANT-MO-FI					
	CUSIP: 040654YA7	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 87.055000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	5,000.000-					
29-AUG-23	ARIZONA ST TRANSPRTN BRD HIGHW	4,352.75	4,352.75	5,000.00-	0.00	647.25-I
20-SEP-23	2.462% 07/01/2030 DD 02/12/20					
	PTRN// 743666					
	PLANT-FERC-FI					
	CUSIP: 040654YA7	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 87.055000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	15,000.000-					
29-AUG-23	BANK OF AMERICA CORP	14,841.15	14,841.15	15,009.29-	0.00	168.14-I
31-AUG-23	4.000% 04/01/2024 DD 04/01/14					
	PLANT-FERC-FI					
	CUSIP: 06051GFF1	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 98.941000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY		
PAYMENT PERIOD 01-APR-23 TO 30-AUG-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	480,000.000-					
29-AUG-23	BANK OF AMERICA CORP	474,916.80	474,916.80	480,297.90-	0.00	5,381.10-I
31-AUG-23	4.000% 04/01/2024 DD 04/01/14					
	PLANT-MO-FI					
	CUSIP: 06051GFF1	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 98.941000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY		
PAYMENT PERIOD 01-APR-23 TO 30-AUG-23						
S	960,000.000-					
05-JUL-23	BANK OF AMERICA CORP	919,785.60	919,785.60	964,057.85-	0.00	44,272.25-I
07-JUL-23	3.500% 04/19/2026 DD 04/19/16					
	PLANT-MO-FI					
	CUSIP: 06051GFX2	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 95.811000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER SMITH INC NY		
PAYMENT PERIOD 19-APR-23 TO 06-JUL-23						
S	30,000.000-					
05-JUL-23	BANK OF AMERICA CORP	28,743.30	28,743.30	30,126.77-	0.00	1,383.47-I
07-JUL-23	3.500% 04/19/2026 DD 04/19/16					
	PLANT-FERC-FI					
	CUSIP: 06051GFX2	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 95.811000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER SMITH INC NY		
PAYMENT PERIOD 19-APR-23 TO 06-JUL-23						
S	1,295,000.000-					
05-JAN-23	BANK OF AMERICA CORP	1,021,832.70	1,021,832.70	1,295,000.00-	0.00	273,167.30-I
09-JAN-23	VAR RT 10/20/2032 DD 10/20/21					
	PLANT-MO-FI					
	CUSIP: 06051GKD0	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 78.906000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 20-OCT-22 TO 08-JAN-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	35,000.000-					
05-JAN-23	BANK OF AMERICA CORP	27,617.10	27,617.10	35,000.00-	0.00	7,382.90-I
09-JAN-23	VAR RT 10/20/2032 DD 10/20/21					
	PLANT-FERC-FI					
	CUSIP: 06051GKD0	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 78.906000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 20-OCT-22 TO 08-JAN-23						
S	725,000.000-					
01-NOV-23	BNP PARIBAS SA 144A	641,016.00	641,016.00	725,000.00-	0.00	83,984.00-I
03-NOV-23	VAR RT 06/30/2027 DD 06/30/21					
	PLANT-MO-FI					
	CUSIP: 09659W2Q6	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 88.416000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER SMITH INC NY		
PAYMENT PERIOD 30-JUN-23 TO 02-NOV-23						
S	1,465,000.000-					
11-APR-23	BOSTON PROPERTIES LP	1,283,559.75	1,283,559.75	1,461,198.68-	0.00	177,638.93-I
13-APR-23	2.750% 10/01/2026 DD 08/17/16					
	PLANT-MO-FI					
	CUSIP: 10112RAY0	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 87.615000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		
PAYMENT PERIOD 01-APR-23 TO 12-APR-23						
S	35,000.000-					
11-APR-23	BOSTON PROPERTIES LP	30,665.25	30,665.25	34,909.22-	0.00	4,243.97-I
13-APR-23	2.750% 10/01/2026 DD 08/17/16					
	PLANT-FERC-FI					
	CUSIP: 10112RAY0	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 87.615000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		
PAYMENT PERIOD 01-APR-23 TO 12-APR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	2,353.690-					
30-JUN-23	COMM 2013-LC13 MORTGAG LC13 A5	2,353.69	2,353.69	2,406.22-	0.00	52.53-I
12-JUL-23	4.205% 08/10/2046 DD 09/01/13					
	PLANT-FERC-FI					
	CUSIP: 12626GAF0	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 100.000000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
S	330,000.000-					
29-AUG-23	CANADIAN PACIFIC RAILWAY CO	290,145.90	290,145.90	329,902.76-	0.00	39,756.86-I
31-AUG-23	2.450% 12/02/2031 DD 12/02/21					
	PLANT-MO-FI					
	CUSIP: 13645RBF0	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 87.923000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23						
S	10,000.000-					
29-AUG-23	CANADIAN PACIFIC RAILWAY CO	8,792.30	8,792.30	9,997.11-	0.00	1,204.81-I
31-AUG-23	2.450% 12/02/2031 DD 12/02/21					
	PLANT-FERC-FI					
	CUSIP: 13645RBF0	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 87.923000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23						
S	305,000.000-					
29-AUG-23	CANADIAN PACIFIC RAILWAY CO	246,504.05	246,504.05	303,512.55-	0.00	57,008.50-I
31-AUG-23	3.000% 12/02/2041 DD 12/02/21					
	PLANT-MO-FI					
	CUSIP: 13645RBG8	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 80.821000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23						
S	10,000.000-					
29-AUG-23	CANADIAN PACIFIC RAILWAY CO	8,082.10	8,082.10	9,951.23-	0.00	1,869.13-I
31-AUG-23	3.000% 12/02/2041 DD 12/02/21					
	PLANT-FERC-FI					
	CUSIP: 13645RBG8	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 80.821000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	20,000.000-					
23-AUG-23	CITIGROUP INC	19,347.60	19,347.60	20,000.00-	0.00	652.40-I
25-AUG-23	VAR RT 05/24/2028 DD 05/24/22					
	PLANT-FERC-FI					
	CUSIP: 172967NS6	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 96.738000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 24-MAY-23 TO 24-AUG-23						
S	800,000.000-					
23-AUG-23	CITIGROUP INC	773,904.00	773,904.00	800,000.00-	0.00	26,096.00-I
25-AUG-23	VAR RT 05/24/2028 DD 05/24/22					
	PLANT-MO-FI					
	CUSIP: 172967NS6	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 96.738000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 24-MAY-23 TO 24-AUG-23						
S	1,075,000.000-					
18-SEP-23	WALT DISNEY CO/THE	668,994.00	668,994.00	1,018,227.72-	0.00	349,233.72-I
20-SEP-23	2.750% 09/01/2049 DD 09/06/19					
	PLANT-MO-FI					
	CUSIP: 254687FM3	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 62.232000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 01-SEP-23 TO 19-SEP-23						
S	30,000.000-					
18-SEP-23	WALT DISNEY CO/THE	18,669.60	18,669.60	28,481.92-	0.00	9,812.32-I
20-SEP-23	2.750% 09/01/2049 DD 09/06/19					
	PLANT-FERC-FI					
	CUSIP: 254687FM3	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 62.232000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 01-SEP-23 TO 19-SEP-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	645,000.000-					
25-SEP-23	DOLLAR GENERAL CORP	553,855.05	553,855.05	644,702.69-	0.00	90,847.64-I
27-SEP-23	3.500% 04/03/2030 DD 04/03/20					
	PLANT-MO-FI					
	CUSIP: 256677AG0	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 85.869000	COMMISSION:	0.00	BROKER: JEFFERIES & CO INC, NEW YORK		
PAYMENT PERIOD 03-APR-23 TO 26-SEP-23						
S	15,000.000-					
25-SEP-23	DOLLAR GENERAL CORP	12,880.35	12,880.35	14,993.09-	0.00	2,112.74-I
27-SEP-23	3.500% 04/03/2030 DD 04/03/20					
	PLANT-FERC-FI					
	CUSIP: 256677AG0	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 85.869000	COMMISSION:	0.00	BROKER: JEFFERIES & CO INC, NEW YORK		
PAYMENT PERIOD 03-APR-23 TO 26-SEP-23						
S	90,548.107-					
10-AUG-23	FHLMC POOL #SD-1440	81,465.00	81,465.00	89,146.30-	0.00	7,681.30-I
11-AUG-23	3.500% 07/01/2052 DD 08/01/22					
	IMA #: 0811B1Q9223C007349					
	PLANT-FERC-FI					
	CUSIP: 3132DNS53	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 89.968749	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23						
S	3,648,966.466-					
10-AUG-23	FHLMC POOL #SD-1440	3,282,929.52	3,282,929.52	3,592,476.79-	0.00	309,547.27-I
11-AUG-23	3.500% 07/01/2052 DD 08/01/22					
	PLANT-MO-FI					
	CUSIP: 3132DNS53	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 89.968740	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	22.980-					
31-MAY-23	FHLMC MULTICLASS MTG 4582 GA	22.98	22.98	23.55-	0.00	.57-I
15-JUN-23	VAR RT 03/15/2052 DD 05/01/16					
	PLANT-FERC-FI					
	CUSIP: 3137BPHR3	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 100.000000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
S	703.180-					
31-MAY-23	FHLMC MULTICLASS MTG 4582 GA	703.18	703.18	720.18-	0.00	17.00-I
15-JUN-23	VAR RT 03/15/2052 DD 05/01/16					
	PLANT-MO-FI					
	CUSIP: 3137BPHR3	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 100.000000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
S	560,212.433-					
14-DEC-23	FNMA POOL #0AL2866	524,958.44	524,958.44	566,383.77-	0.00	41,425.33-I
15-DEC-23	3.500% 11/01/2042 DD 01/01/13					
	PLANT-MO-FI					
	CUSIP: 3138EKFG5	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 93.707031	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	10,170.272-					
14-DEC-23	FNMA POOL #0AL2866	9,530.26	9,530.26	10,282.31-	0.00	752.05-I
15-DEC-23	3.500% 11/01/2042 DD 01/01/13					
	PLANT-FERC-FI					
	CUSIP: 3138EKFG5	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 93.707031	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	101.000-					
30-JUN-23	FHLMC MULTICLASS MTG 3625 B	101.00	101.00	101.96-	0.00	.96-I
15-JUL-23	4.000% 01/15/2025 DD 01/01/10					
	PLANT-FERC-FI					
	CUSIP: 31398LZ76	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 100.000000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	3,196,065.566-					
14-DEC-23	FNMA POOL #0BV7937	3,008,421.56	3,008,421.56	3,195,577.88-	0.00	187,156.32-I
15-DEC-23	4.000% 08/01/2052 DD 08/01/22					
	PLANT-MO-FI					
	CUSIP: 3140MMZB7	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 94.128906	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	82,420.027-					
14-DEC-23	FNMA POOL #0BV7937	77,581.07	77,581.07	82,407.48-	0.00	4,826.41-I
15-DEC-23	4.000% 08/01/2052 DD 08/01/22					
	PLANT-FERC-FI					
	CUSIP: 3140MMZB7	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 94.128906	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	83,366.830-					
14-DEC-23	FNMA POOL #0FS2253	77,000.34	77,000.34	76,259.67-	0.00	740.67 I
15-DEC-23	3.500% 04/01/2050 DD 06/01/22					
	PLANT-FERC-FI					
	CUSIP: 3140XHQF7	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 92.363281	COMMISSION:	0.00	BROKER: AMHERST PIERPONT SECURITIES, STAMFORD		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	3,188,781.289-					
14-DEC-23	FNMA POOL #0FS2253	2,945,263.03	2,945,263.03	2,916,929.24-	0.00	28,333.79 I
15-DEC-23	3.500% 04/01/2050 DD 06/01/22					
	PLANT-MO-FI					
	CUSIP: 3140XHQF7	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 92.363281	COMMISSION:	0.00	BROKER: AMHERST PIERPONT SECURITIES, STAMFORD		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,590,512.413-					
14-DEC-23	FNMA POOL #0FS2513	1,505,084.50	1,505,084.50	1,617,666.52-	0.00	112,582.02-I
15-DEC-23	4.000% 07/01/2052 DD 07/01/22					
	PLANT-MO-FI					
	CUSIP: 3140XHYK7	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 94.628906	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	9,220.364-					
14-DEC-23	FNMA POOL #0FS2513	8,725.13	8,725.13	9,377.78-	0.00	652.65-I
15-DEC-23	4.000% 07/01/2052 DD 07/01/22					
	PLANT-FERC-FI					
	CUSIP: 3140XHYK7	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 94.628910	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	62,998.391-					
14-DEC-23	FNMA POOL #0FS5231	64,851.43	64,851.43	62,863.56-	0.00	1,987.87 I
15-DEC-23	6.000% 07/01/2053 DD 07/01/23					
	IMA #: 1215B1Q9055C010326					
	PLANT-FERC-FI					
	CUSIP: 3140XLY51	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 102.941406	COMMISSION:	0.00	BROKER: MIZUHO SECURITIES USA/FIXED, NEW YORK		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	2,466,629.399-					
14-DEC-23	FNMA POOL #0FS5231	2,539,182.99	2,539,182.99	2,461,349.60-	0.00	77,833.39 I
15-DEC-23	6.000% 07/01/2053 DD 07/01/23					
	IMA #: 1215B1Q9054C010326					
	PLANT-MO-FI					
	CUSIP: 3140XLY51	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 102.941406	COMMISSION:	0.00	BROKER: MIZUHO SECURITIES USA/FIXED, NEW YORK		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	660,000.000-					
11-APR-23	FIDELITY NATIONAL INFORMATION	465,524.40	465,524.40	656,323.76-	0.00	190,799.36-I
13-APR-23	3.100% 03/01/2041 DD 03/02/21					
	PLANT-MO-FI					
	CUSIP: 31620MBU9	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 70.534000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 01-MAR-23 TO 12-APR-23						
S	20,000.000-					
11-APR-23	FIDELITY NATIONAL INFORMATION	14,106.80	14,106.80	19,888.61-	0.00	5,781.81-I
13-APR-23	3.100% 03/01/2041 DD 03/02/21					
	PLANT-FERC-FI					
	CUSIP: 31620MBU9	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 70.534000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 01-MAR-23 TO 12-APR-23						
S	2,449,031.727-					
14-DEC-23	GNMA II POOL #0MA9242	2,489,689.48	2,489,689.48	2,408,943.42-	0.00	80,746.06 I
15-DEC-23	6.000% 10/20/2053 DD 10/01/23					
	PLANT-MO-FI					
	CUSIP: 36179YHT4	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 101.660156	COMMISSION:	0.00	BROKER: INTL FCSTONE FIN INC/BD RATES, NEW YORK		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	19,910.829-					
14-DEC-23	GNMA II POOL #0MA9242	20,241.38	20,241.38	19,584.42-	0.00	656.96 I
15-DEC-23	6.000% 10/20/2053 DD 10/01/23					
	PLANT-FERC-FI					
	CUSIP: 36179YHT4	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 101.660156	COMMISSION:	0.00	BROKER: INTL FCSTONE FIN INC/BD RATES, NEW YORK		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	8,000.000-					
20-OCT-23	HEICO CORP	7,350.00	7,350.00	7,971.11-	0.00	621.11-I
24-OCT-23	5.350% 08/01/2033 DD 07/27/23					
	PLANT-FERC-FI					
	CUSIP: 422806AB5	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 91.875000	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK		
PAYMENT PERIOD 01-AUG-23 TO 23-OCT-23						
S	263,000.000-					
20-OCT-23	HEICO CORP	241,631.25	241,631.25	262,050.40-	0.00	20,419.15-I
24-OCT-23	5.350% 08/01/2033 DD 07/27/23					
	PLANT-MO-FI					
	CUSIP: 422806AB5	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 91.875000	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK		
PAYMENT PERIOD 01-AUG-23 TO 23-OCT-23						
S	480,000.000-					
29-NOV-23	JACKSON FINANCIAL INC	382,219.20	382,219.20	478,787.97-	0.00	96,568.77-I
01-DEC-23	3.125% 11/23/2031 DD 05/23/22					
	PLANT-MO-FI					
	CUSIP: 46817MAL1	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 79.629000	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK		
PAYMENT PERIOD 23-NOV-23 TO 30-NOV-23						
S	15,000.000-					
29-NOV-23	JACKSON FINANCIAL INC	11,944.35	11,944.35	14,962.12-	0.00	3,017.77-I
01-DEC-23	3.125% 11/23/2031 DD 05/23/22					
	PLANT-FERC-FI					
	CUSIP: 46817MAL1	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 79.629000	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK		
PAYMENT PERIOD 23-NOV-23 TO 30-NOV-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	405,000.000-					
09-MAY-23	KEYCORP	322,550.10	322,550.10	404,726.88-	0.00	82,176.78-I
11-MAY-23	2.250% 04/06/2027 DD 02/06/20					
	PLANT-MO-FI					
	CUSIP: 49326EEK5	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 79.642000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS INTL, LONDON		
PAYMENT PERIOD 06-APR-23 TO 10-MAY-23						
S	10,000.000-					
09-MAY-23	KEYCORP	7,964.19	7,964.19	9,993.25-	0.00	2,029.06-I
11-MAY-23	2.250% 04/06/2027 DD 02/06/20					
	PLANT-FERC-FI					
	CUSIP: 49326EEK5	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 79.641900	COMMISSION:	0.00	BROKER: GOLDMAN SACHS INTL, LONDON		
PAYMENT PERIOD 06-APR-23 TO 10-MAY-23						
S	755,000.000-					
11-APR-23	MASSACHUSETTS ST WTR RESOURCES	713,097.50	713,097.50	755,000.00-	0.00	41,902.50-I
27-APR-23	2.163% 08/01/2026 DD 11/01/19					
	PTRN// 721953					
	PLANT-MO-FI					
	CUSIP: 576051VZ6	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 94.450000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	15,000.000-					
11-APR-23	MASSACHUSETTS ST WTR RESOURCES	14,167.50	14,167.50	15,000.00-	0.00	832.50-I
27-APR-23	2.163% 08/01/2026 DD 11/01/19					
	PTRN// 721952					
	PLANT-FERC-FI					
	CUSIP: 576051VZ6	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 94.450000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	295,000.000-					
09-JUN-23	MERCK & CO INC	289,448.10	289,448.10	294,868.16-	0.00	5,420.06-I
13-JUN-23	2.900% 03/07/2024 DD 03/07/19					
	PLANT-MO-FI					
	CUSIP: 58933YAU9	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 98.118000	COMMISSION:	0.00	BROKER: JEFFERIES & CO INC, NEW YORK		
PAYMENT PERIOD 07-MAR-23 TO 12-JUN-23						
S	5,000.000-					
09-JUN-23	MERCK & CO INC	4,905.90	4,905.90	4,997.78-	0.00	91.88-I
13-JUN-23	2.900% 03/07/2024 DD 03/07/19					
	PLANT-FERC-FI					
	CUSIP: 58933YAU9	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 98.118000	COMMISSION:	0.00	BROKER: JEFFERIES & CO INC, NEW YORK		
PAYMENT PERIOD 07-MAR-23 TO 12-JUN-23						
S	454,000.000-					
29-AUG-23	MONDELEZ INTERNATIONAL INC	444,920.00	444,920.00	453,704.60-	0.00	8,784.60-I
31-AUG-23	2.125% 03/17/2024 DD 03/17/22					
	PLANT-MO-FI					
	CUSIP: 609207AZ8	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 98.000000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY		
PAYMENT PERIOD 17-MAR-23 TO 30-AUG-23						
S	10,000.000-					
05-JUL-23	PAYPAL HOLDINGS INC	9,281.70	9,281.70	9,987.95-	0.00	706.25-I
07-JUL-23	2.650% 10/01/2026 DD 09/26/19					
	PLANT-FERC-FI					
	CUSIP: 70450YAD5	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 92.817000	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 01-APR-23 TO 06-JUL-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	480,000.000-					
05-JUL-23	PAYPAL HOLDINGS INC	445,521.60	445,521.60	479,421.83-	0.00	33,900.23-I
07-JUL-23	2.650% 10/01/2026 DD 09/26/19					
	PLANT-MO-FI					
	CUSIP: 70450YAD5	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 92.817000	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 01-APR-23 TO 06-JUL-23						
S	10,000.000-					
05-JUL-23	PAYPAL HOLDINGS INC	7,159.00	7,159.00	9,964.33-	0.00	2,805.33-I
07-JUL-23	3.250% 06/01/2050 DD 05/18/20					
	PLANT-FERC-FI					
	CUSIP: 70450YAJ2	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 71.590000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23						
S	410,000.000-					
05-JUL-23	PAYPAL HOLDINGS INC	293,519.00	293,519.00	408,536.80-	0.00	115,017.80-I
07-JUL-23	3.250% 06/01/2050 DD 05/18/20					
	PLANT-MO-FI					
	CUSIP: 70450YAJ2	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 71.590000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23						
S	110,000.000-					
09-JUN-23	PFIZER INC	109,399.40	109,399.40	110,158.51-	0.00	759.11-I
13-JUN-23	3.200% 09/15/2023 DD 09/07/18					
	PLANT-MO-FI					
	CUSIP: 717081EN9	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 99.454000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
PAYMENT PERIOD 15-MAR-23 TO 12-JUN-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	115,000.000-					
09-JUN-23	PFIZER INC	112,827.65	112,827.65	114,988.16-	0.00	2,160.51-I
13-JUN-23	2.950% 03/15/2024 DD 03/11/19					
	PLANT-MO-FI					
	CUSIP: 717081ES8	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 98.111000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY		
PAYMENT PERIOD 15-MAR-23 TO 12-JUN-23						
S	5,000.000-					
09-JUN-23	PFIZER INC	4,905.55	4,905.55	4,999.50-	0.00	93.95-I
13-JUN-23	2.950% 03/15/2024 DD 03/11/19					
	PLANT-FERC-FI					
	CUSIP: 717081ES8	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 98.111000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY		
PAYMENT PERIOD 15-MAR-23 TO 12-JUN-23						
S	370,000.000-					
12-JUN-23	UNION PACIFIC CORP	363,458.40	363,458.40	369,945.18-	0.00	6,486.78-I
14-JUN-23	3.150% 03/01/2024 DD 02/19/19					
	PLANT-MO-FI					
	CUSIP: 907818FA1	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 98.232000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
PAYMENT PERIOD 01-MAR-23 TO 13-JUN-23						
S	30,000.000-					
24-MAY-23	U S TREASURY BOND	21,953.79	21,953.79	32,823.62-	0.00	10,869.83-I
25-MAY-23	2.375% 05/15/2051 DD 05/15/21					
	PLANT-FERC-FI					
	CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 73.179300	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK		
PAYMENT PERIOD 15-MAY-23 TO 24-MAY-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,500,000.000-					
24-MAY-23	U S TREASURY BOND	1,097,689.31	1,097,689.31	1,641,181.37-	0.00	543,492.06-I
25-MAY-23	2.375% 05/15/2051 DD 05/15/21					
	PLANT-MO-FI					
	CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 73.179287	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK		
PAYMENT PERIOD 15-MAY-23 TO 24-MAY-23						
S	50,000.000-					
22-JUN-23	U S TREASURY BOND	37,019.33	37,019.33	54,695.91-	0.00	17,676.58-I
23-JUN-23	2.375% 05/15/2051 DD 05/15/21					
	PLANT-FERC-FI					
	CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 74.038660	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 15-MAY-23 TO 22-JUN-23						
S	1,700,000.000-					
22-JUN-23	U S TREASURY BOND	1,258,657.26	1,258,657.26	1,859,660.74-	0.00	601,003.48-I
23-JUN-23	2.375% 05/15/2051 DD 05/15/21					
	PLANT-MO-FI					
	CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 74.038662	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 15-MAY-23 TO 22-JUN-23						
S	10,000.000-					
20-OCT-23	U S TREASURY BOND	5,904.65	5,904.65	10,930.61-	0.00	5,025.96-I
23-OCT-23	2.375% 05/15/2051 DD 05/15/21					
	PLANT-FERC-FI					
	CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 59.046500	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK		
PAYMENT PERIOD 15-MAY-23 TO 22-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	25,000.000-					
22-JUN-23	U S TREASURY BOND	17,572.16	17,572.16	23,902.03-	0.00	6,329.87-I
23-JUN-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-FERC-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 70.288640	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 22-JUN-23						
S	650,000.000-					
22-JUN-23	U S TREASURY BOND	456,876.31	456,876.31	621,452.83-	0.00	164,576.52-I
23-JUN-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-MO-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 70.288663	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 22-JUN-23						
S	1,100,000.000-					
18-OCT-23	U S TREASURY BOND	660,640.13	660,640.13	1,052,406.85-	0.00	391,766.72-I
19-OCT-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-MO-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 60.058193	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23						
S	20,000.000-					
18-OCT-23	U S TREASURY BOND	12,011.64	12,011.64	19,134.67-	0.00	7,123.03-I
19-OCT-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-FERC-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 60.058200	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	10,000.000-					
20-OCT-23	U S TREASURY BOND	5,890.20	5,890.20	9,567.55-	0.00	3,677.35-I
23-OCT-23	1.750% 08/15/2041 DD 08/15/21					
	IMA #: 1023B1Q9051C009075					
	PLANT-FERC-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 58.902000	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 22-OCT-23						
S	350,000.000-					
04-OCT-23	U S TREASURY BOND	208,262.27	208,262.27	263,643.62-	0.00	55,381.35-I
05-OCT-23	2.250% 02/15/2052 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 59.503505	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23						
S	325,000.000-					
04-OCT-23	U S TREASURY BOND	276,693.04	276,693.04	302,346.50-	0.00	25,653.46-I
05-OCT-23	3.875% 02/15/2043 DD 02/15/23					
	PLANT-MO-FI					
	CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 85.136320	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23						
S	20,000.000-					
04-OCT-23	U S TREASURY BOND	17,027.27	17,027.27	18,605.94-	0.00	1,578.67-I
05-OCT-23	3.875% 02/15/2043 DD 02/15/23					
	PLANT-FERC-FI					
	CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 85.136350	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	5,000.000-					
01-DEC-23	U S TREASURY BOND	4,529.67	4,529.67	4,653.40-	0.00	123.73-I
04-DEC-23	3.875% 02/15/2043 DD 02/15/23					
	PLANT-FERC-FI					
	CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 90.593400	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 03-DEC-23						
S	10,000.000-					
01-DEC-23	U S TREASURY BOND	10,566.37	10,566.37	10,346.48-	0.00	219.89 I
04-DEC-23	4.750% 11/15/2053 DD 11/15/23					
	PLANT-FERC-FI					
	CUSIP: 912810TV0	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 105.663700	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-NOV-23 TO 03-DEC-23						
S	400,000.000-					
01-DEC-23	U S TREASURY BOND	422,654.65	422,654.65	413,859.15-	0.00	8,795.50 I
04-DEC-23	4.750% 11/15/2053 DD 11/15/23					
	PLANT-MO-FI					
	CUSIP: 912810TV0	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 105.663662	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-NOV-23 TO 03-DEC-23						
S	60,000.000-					
25-OCT-23	U S TREASURY NOTE	51,145.11	51,145.11	58,674.19-	0.00	7,529.08-I
26-OCT-23	1.250% 04/30/2028 DD 04/30/21					
	PLANT-FERC-FI					
	CUSIP: 91282CBZ3	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 85.241850	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 30-APR-23 TO 25-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	240,000.000-					
15-DEC-23	U S TREASURY NOTE	213,983.58	213,983.58	232,938.89-	0.00	18,955.31-I
18-DEC-23	1.250% 04/30/2028 DD 04/30/21					
	PLANT-FERC-FI					
	CUSIP: 91282CBZ3	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 89.159825	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-OCT-23 TO 17-DEC-23						
S	14,872,000.000-					
15-DEC-23	U S TREASURY NOTE	13,614,801.43	13,614,801.43	14,789,260.84-	0.00	1,174,459.41-I
18-DEC-23	0.875% 09/30/2026 DD 09/30/21					
	PLANT-MO-FI					
	CUSIP: 91282CCZ2	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 91.546540	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 30-SEP-23 TO 17-DEC-23						
S	105,000.000-					
31-MAR-23	U S TREASURY NOTE	99,462.54	99,462.54	99,279.05-	0.00	183.49 I
03-APR-23	1.000% 12/15/2024 DD 12/15/21					
	PLANT-FERC-FI					
	CUSIP: 91282CDN8	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 94.726228	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK		
PAYMENT PERIOD 15-DEC-22 TO 02-APR-23						
S	645,000.000-					
28-APR-23	U S TREASURY NOTE	611,792.58	611,792.58	611,403.52-	0.00	389.06 I
01-MAY-23	1.000% 12/15/2024 DD 12/15/21					
	PLANT-FERC-FI					
	CUSIP: 91282CDN8	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 94.851562	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 15-DEC-22 TO 30-APR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	14,000,000.000-					
05-JUN-23	U S TREASURY NOTE	13,225,078.13	13,225,078.13	13,314,100.30-	0.00	89,022.17-I
06-JUN-23	1.000% 12/15/2024 DD 12/15/21					
	PLANT-MO-FI					
	CUSIP: 91282CDN8	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 94.464843	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 15-DEC-22 TO 05-JUN-23						
S	75,000.000-					
26-JUN-23	U S TREASURY NOTE	64,745.80	64,745.80	69,016.63-	0.00	4,270.83-I
27-JUN-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-FERC-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 86.327733	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK		
PAYMENT PERIOD 15-FEB-23 TO 26-JUN-23						
S	2,500,000.000-					
05-JUL-23	U S TREASURY NOTE	2,130,849.38	2,130,849.38	2,276,677.78-	0.00	145,828.40-I
06-JUL-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 85.233975	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK		
PAYMENT PERIOD 15-FEB-23 TO 05-JUL-23						
S	1,100,000.000-					
18-OCT-23	U S TREASURY NOTE	877,159.66	877,159.66	976,199.43-	0.00	99,039.77-I
19-OCT-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 79.741787	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	30,000.000-					
18-OCT-23	U S TREASURY NOTE	23,922.54	23,922.54	27,032.87-	0.00	3,110.33-I
19-OCT-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-FERC-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 79.741800	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23						
S	2,200,000.000-					
19-OCT-23	U S TREASURY NOTE	1,743,749.01	1,743,749.01	1,934,692.05-	0.00	190,943.04-I
20-OCT-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 79.261318	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 19-OCT-23						
S	55,000.000-					
19-OCT-23	U S TREASURY NOTE	43,593.73	43,593.73	48,074.83-	0.00	4,481.10-I
20-OCT-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-FERC-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 79.261327	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 19-OCT-23						
S	2,700,000.000-					
20-OCT-23	U S TREASURY NOTE	2,138,579.04	2,138,579.04	2,329,501.22-	0.00	190,922.18-I
23-OCT-23	1.875% 02/15/2032 DD 02/15/22					
	IMA #: 1023B1Q9222C009183					
	PLANT-MO-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 79.206631	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 22-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	40,000.000-					
20-OCT-23	U S TREASURY NOTE	31,682.65	31,682.65	34,595.48-	0.00	2,912.83-I
23-OCT-23	1.875% 02/15/2032 DD 02/15/22					
	IMA #: 1023B1Q9055C009062					
	PLANT-FERC-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 79.206625	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 22-OCT-23						
S	85,000.000-					
13-FEB-23	U S TREASURY NOTE	84,865.72	84,865.72	84,851.77-	0.00	13.95 I
14-FEB-23	VAR RT 04/30/2024 DD 04/30/22					
	PLANT-FERC-FI					
	CUSIP: 91282CEL1	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 99.842023	COMMISSION:	0.00	BROKER: WELLS FARGO SECURITIES LLC, CHARLOTTE		
PAYMENT PERIOD 31-JAN-23 TO 13-FEB-23						
S	90,000.000-					
05-JUL-23	U S TREASURY NOTE	87,689.93	87,689.93	87,693.43-	0.00	3.50-I
06-JUL-23	2.500% 05/31/2024 DD 05/31/22					
	PLANT-FERC-FI					
	CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 97.433255	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23						
S	3,400,000.000-					
05-JUL-23	U S TREASURY NOTE	3,312,730.80	3,312,730.80	3,312,862.84-	0.00	132.04-I
06-JUL-23	2.500% 05/31/2024 DD 05/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 97.433258	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	3,500,000.000-					
31-JUL-23	U S TREASURY NOTE	3,417,683.59	3,417,683.59	3,418,080.04-	0.00	396.45-I
01-AUG-23	2.500% 05/31/2024 DD 05/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 97.648102	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-MAY-23 TO 31-JUL-23						
S	6,800,000.000-					
04-AUG-23	U S TREASURY NOTE	6,644,875.00	6,644,875.00	6,643,464.11-	0.00	1,410.89 I
07-AUG-23	2.500% 05/31/2024 DD 05/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 97.718750	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 31-MAY-23 TO 06-AUG-23						
S	210,000.000-					
04-AUG-23	U S TREASURY NOTE	205,209.37	205,209.37	205,135.59-	0.00	73.78 I
07-AUG-23	2.500% 05/31/2024 DD 05/31/22					
	PLANT-FERC-FI					
	CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 97.718747	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 31-MAY-23 TO 06-AUG-23						
S	3,095,000.000-					
31-AUG-23	U S TREASURY NOTE	3,029,220.88	3,029,220.88	3,029,296.00-	0.00	75.12-I
01-SEP-23	2.500% 05/31/2024 DD 05/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 97.874664	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-MAY-23 TO 31-AUG-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	3,000,000.000-					
06-SEP-23	U S TREASURY NOTE	2,937,060.26	2,937,060.26	2,937,710.00-	0.00	649.74-I
07-SEP-23	2.500% 05/31/2024 DD 05/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 97.902008	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK		
PAYMENT PERIOD 31-MAY-23 TO 06-SEP-23						
S	3,805,000.000-					
04-OCT-23	U S TREASURY NOTE	3,732,603.07	3,732,603.07	3,734,277.20-	0.00	1,674.13-I
05-OCT-23	2.500% 05/31/2024 DD 05/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 98.097321	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-MAY-23 TO 04-OCT-23						
S	28,800,000.000-					
14-DEC-23	U S TREASURY NOTE	27,918,000.00	27,918,000.00	28,165,912.80-	0.00	247,912.80-I
15-DEC-23	3.125% 08/31/2027 DD 08/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 96.937500	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 31-AUG-23 TO 14-DEC-23						
S	575,000.000-					
14-DEC-23	U S TREASURY NOTE	557,390.63	557,390.63	564,782.90-	0.00	7,392.27-I
15-DEC-23	3.125% 08/31/2027 DD 08/31/22					
	PLANT-FERC-FI					
	CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 96.937500	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 31-AUG-23 TO 14-DEC-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	200,000.000-					
13-FEB-23	U S TREASURY NOTE	198,898.44	198,898.44	200,040.62-	0.00	1,142.18-I
14-FEB-23	4.375% 10/31/2024 DD 10/31/22					
	PLANT-FERC-FI					
	CUSIP: 91282CFQ9	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 99.449220	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK		
PAYMENT PERIOD 31-OCT-22 TO 13-FEB-23						
S	42,000.000-					
02-MAR-23	U S TREASURY NOTE	41,530.64	41,530.64	42,008.28-	0.00	477.64-I
03-MAR-23	4.375% 10/31/2024 DD 10/31/22					
	PLANT-FERC-FI					
	CUSIP: 91282CFQ9	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 98.882476	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-OCT-22 TO 02-MAR-23						
S	70,000.000-					
21-MAR-23	U S TREASURY NOTE	70,046.25	70,046.25	70,013.33-	0.00	32.92 I
22-MAR-23	4.375% 10/31/2024 DD 10/31/22					
	PLANT-FERC-FI					
	CUSIP: 91282CFQ9	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 100.066071	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-OCT-22 TO 21-MAR-23						
S	208,000.000-					
28-APR-23	U S TREASURY NOTE	207,901.80	207,901.80	208,036.72-	0.00	134.92-I
01-MAY-23	4.375% 10/31/2024 DD 10/31/22					
	PLANT-FERC-FI					
	CUSIP: 91282CFQ9	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 99.952788	COMMISSION:	0.00	BROKER: SG AMERICAS SECURITIES LLC, NEW YORK		
PAYMENT PERIOD 31-OCT-22 TO 30-APR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	345,000.000-					
05-JUN-23	U S TREASURY NOTE	340,875.01	340,875.01	343,885.28-	0.00	3,010.27-I
06-JUN-23	3.875% 04/30/2025 DD 04/30/23					
	PLANT-FERC-FI					
	CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 98.804350	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 30-APR-23 TO 05-JUN-23						
S	56,000.000-					
31-AUG-23	U S TREASURY NOTE	54,982.62	54,982.62	55,841.25-	0.00	858.63-I
01-SEP-23	3.875% 04/30/2025 DD 04/30/23					
	PLANT-FERC-FI					
	CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 98.183250	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 30-APR-23 TO 31-AUG-23						
S	65,000.000-					
06-SEP-23	U S TREASURY NOTE	63,666.77	63,666.77	64,817.53-	0.00	1,150.76-I
07-SEP-23	3.875% 04/30/2025 DD 04/30/23					
	PLANT-FERC-FI					
	CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 97.948876	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 30-APR-23 TO 06-SEP-23						
S	100,000.000-					
04-OCT-23	U S TREASURY NOTE	98,007.48	98,007.48	99,732.11-	0.00	1,724.63-I
05-OCT-23	3.875% 04/30/2025 DD 04/30/23					
	PLANT-FERC-FI					
	CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 98.007480	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 30-APR-23 TO 04-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	85,000.000-					
25-OCT-23	U S TREASURY NOTE	83,296.40	83,296.40	84,780.51-	0.00	1,484.11-I
26-OCT-23	3.875% 04/30/2025 DD 04/30/23					
	PLANT-FERC-FI					
	CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 97.995764	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK		
PAYMENT PERIOD 30-APR-23 TO 25-OCT-23						
S	50,000.000-					
31-OCT-23	U S TREASURY NOTE	49,036.95	49,036.95	49,872.27-	0.00	835.32-I
01-NOV-23	3.875% 04/30/2025 DD 04/30/23					
	PLANT-FERC-FI					
	CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 98.073900	COMMISSION:	0.00	BROKER: NATWEST MARKETS SECURITIES INC.,NEW YORK		
PAYMENT PERIOD 30-APR-23 TO 31-OCT-23						
S	124,000.000-					
30-NOV-23	U S TREASURY NOTE	122,149.27	122,149.27	123,700.39-	0.00	1,551.12-I
01-DEC-23	3.875% 04/30/2025 DD 04/30/23					
	PLANT-FERC-FI					
	CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 98.507475	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 31-OCT-23 TO 30-NOV-23						
S	2,300,000.000-					
15-DEC-23	U S TREASURY NOTE	2,257,226.67	2,257,226.67	2,276,078.15-	0.00	18,851.48-I
18-DEC-23	3.500% 04/30/2028 DD 04/30/23					
	PLANT-MO-FI					
	CUSIP: 91282CHA2	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 98.140290	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-OCT-23 TO 17-DEC-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	15,500,000.000-					
30-JUN-23	U S TREASURY NOTE	15,165,175.78	15,165,175.78	15,365,025.79-	0.00	199,850.01-I
03-JUL-23	3.625% 05/31/2028 DD 05/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 97.839843	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23						
S	215,000.000-					
30-JUN-23	U S TREASURY NOTE	210,355.66	210,355.66	213,127.77-	0.00	2,772.11-I
03-JUL-23	3.625% 05/31/2028 DD 05/31/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 97.839841	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23						
S	240,000.000-					
05-JUL-23	U S TREASURY NOTE	234,075.00	234,075.00	237,913.29-	0.00	3,838.29-I
06-JUL-23	3.625% 05/31/2028 DD 05/31/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 97.531250	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23						
S	10,000,000.000-					
05-JUL-23	U S TREASURY NOTE	9,753,125.00	9,753,125.00	9,913,053.69-	0.00	159,928.69-I
06-JUL-23	3.625% 05/31/2028 DD 05/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 97.531250	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	125,000.000-					
21-SEP-23	U S TREASURY NOTE	119,731.45	119,731.45	123,956.80-	0.00	4,225.35-I
22-SEP-23	3.625% 05/31/2028 DD 05/31/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 95.785160	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 31-MAY-23 TO 21-SEP-23						
S	45,000.000-					
15-NOV-23	U S TREASURY NOTE	43,335.20	43,335.20	44,635.60-	0.00	1,300.40-I
16-NOV-23	3.625% 05/31/2028 DD 05/31/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 96.300444	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-MAY-23 TO 15-NOV-23						
S	30,000.000-					
15-DEC-23	U S TREASURY NOTE	29,603.81	29,603.81	29,761.42-	0.00	157.61-I
18-DEC-23	3.625% 05/31/2028 DD 05/31/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 98.679366	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23						
S	3,000,000.000-					
30-NOV-23	U S TREASURY NOTE	2,994,364.95	2,994,364.95	2,994,608.98-	0.00	244.03-I
01-DEC-23	4.750% 07/31/2025 DD 07/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 99.812165	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-JUL-23 TO 30-NOV-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	565,000.000-					
15-DEC-23	U S TREASURY NOTE	566,675.45	566,675.45	563,729.79-	0.00	2,945.66 I
18-DEC-23	4.750% 07/31/2025 DD 07/31/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 100.296539	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK		
PAYMENT PERIOD 31-JUL-23 TO 17-DEC-23						
S	1,400,000.000-					
15-DEC-23	U S TREASURY NOTE	1,404,151.56	1,404,151.56	1,397,552.89-	0.00	6,598.67 I
18-DEC-23	4.750% 07/31/2025 DD 07/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 100.296540	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK		
PAYMENT PERIOD 31-JUL-23 TO 17-DEC-23						
S	7,000,000.000-					
21-SEP-23	U S TREASURY NOTE	6,848,515.62	6,848,515.62	6,980,606.36-	0.00	132,090.74-I
22-SEP-23	4.125% 07/31/2028 DD 07/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHQ7	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 97.835937	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK		
PAYMENT PERIOD 31-JUL-23 TO 21-SEP-23						
S	60,000.000-					
21-SEP-23	U S TREASURY NOTE	58,701.57	58,701.57	59,714.02-	0.00	1,012.45-I
22-SEP-23	4.125% 07/31/2028 DD 07/31/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHQ7	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 97.835950	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK		
PAYMENT PERIOD 31-JUL-23 TO 21-SEP-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	2,014,000.000-					
15-DEC-23	U S TREASURY NOTE	2,029,491.61	2,029,491.61	2,002,776.61-	0.00	26,715.00 I
18-DEC-23	4.125% 07/31/2028 DD 07/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHQ7	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 100.769196	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 31-JUL-23 TO 17-DEC-23						
S	15,000.000-					
15-SEP-23	U S TREASURY NOTE	14,466.15	14,466.15	14,728.06-	0.00	261.91-I
18-SEP-23	3.875% 08/15/2033 DD 08/15/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 96.441000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 17-SEP-23						
S	625,000.000-					
04-OCT-23	U S TREASURY NOTE	582,785.59	582,785.59	613,712.74-	0.00	30,927.15-I
05-OCT-23	3.875% 08/15/2033 DD 08/15/23					
	PLANT-MO-FI					
	CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 93.245694	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23						
S	15,000.000-					
18-OCT-23	U S TREASURY NOTE	13,873.76	13,873.76	14,176.43-	0.00	302.67-I
19-OCT-23	3.875% 08/15/2033 DD 08/15/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 92.491733	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	4,400,000.000-					
08-DEC-23	U S TREASURY NOTE	4,270,750.00	4,270,750.00	4,146,419.99-	0.00	124,330.01 I
11-DEC-23	3.875% 08/15/2033 DD 08/15/23					
	PLANT-MO-FI					
	CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 97.062500	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 10-DEC-23						
S	135,000.000-					
08-DEC-23	U S TREASURY NOTE	131,034.38	131,034.38	128,203.39-	0.00	2,830.99 I
11-DEC-23	3.875% 08/15/2033 DD 08/15/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 97.062503	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 10-DEC-23						
S	35,000.000-					
13-DEC-23	U S TREASURY NOTE	34,208.26	34,208.26	32,145.08-	0.00	2,063.18 I
14-DEC-23	3.875% 08/15/2033 DD 08/15/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 97.737885	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-AUG-23 TO 13-DEC-23						
S	40,000.000-					
15-SEP-23	U S TREASURY NOTE	39,329.53	39,329.53	39,821.52-	0.00	491.99-I
18-SEP-23	4.125% 08/31/2030 DD 08/31/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 98.323825	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-AUG-23 TO 17-SEP-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,700,000.000-					
21-SEP-23	U S TREASURY NOTE	1,655,833.05	1,655,833.05	1,692,424.68-	0.00	36,591.63-I
22-SEP-23	4.125% 08/31/2030 DD 08/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 97.401944	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-AUG-23 TO 21-SEP-23						
S	1,000,000.000-					
04-OCT-23	U S TREASURY NOTE	962,261.62	962,261.62	970,967.18-	0.00	8,705.56-I
05-OCT-23	4.125% 08/31/2030 DD 08/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 96.226162	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK		
PAYMENT PERIOD 31-AUG-23 TO 04-OCT-23						
S	30,000.000-					
04-OCT-23	U S TREASURY NOTE	28,867.85	28,867.85	29,129.02-	0.00	261.17-I
05-OCT-23	4.125% 08/31/2030 DD 08/31/23					
	PLANT-FERC-FI					
	CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 96.226166	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK		
PAYMENT PERIOD 31-AUG-23 TO 04-OCT-23						
S	1,700,000.000-					
25-OCT-23	U S TREASURY NOTE	1,662,142.74	1,662,142.74	1,684,057.39-	0.00	21,914.65-I
26-OCT-23	4.375% 08/31/2028 DD 08/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHX2	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 97.773102	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-AUG-23 TO 25-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	90,000.000-					
29-SEP-23	U S TREASURY NOTE	86,614.45	86,614.45	86,643.73-	0.00	29.28-I
02-OCT-23	1.250% 08/31/2024 DD 08/31/19					
	PLANT-FERC-FI					
	CUSIP: 912828YE4	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 96.238277	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23						
S	3,350,000.000-					
25-OCT-23	U S TREASURY NOTE	3,233,393.07	3,233,393.07	3,233,980.35-	0.00	587.28-I
26-OCT-23	1.250% 08/31/2024 DD 08/31/19					
	PLANT-MO-FI					
	CUSIP: 912828YE4	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 96.519196	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-AUG-23 TO 25-OCT-23						
S	2,200,000.000-					
31-OCT-23	U S TREASURY NOTE	2,124,969.19	2,124,969.19	2,125,276.00-	0.00	306.81-I
01-NOV-23	1.250% 08/31/2024 DD 08/31/19					
	PLANT-MO-FI					
	CUSIP: 912828YE4	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 96.589508	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-AUG-23 TO 31-OCT-23						
S	2,100,000.000-					
15-NOV-23	U S TREASURY NOTE	2,033,875.78	2,033,875.78	2,032,178.93-	0.00	1,696.85 I
16-NOV-23	1.250% 08/31/2024 DD 08/31/19					
	PLANT-MO-FI					
	CUSIP: 912828YE4	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 96.851227	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-AUG-23 TO 15-NOV-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,250,000.000-					
30-NOV-23	U S TREASURY NOTE	1,213,228.23	1,213,228.23	1,211,722.17-	0.00	1,506.06 I
01-DEC-23	1.250% 08/31/2024 DD 08/31/19					
	PLANT-MO-FI					
	CUSIP: 912828YE4	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 97.058258	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-AUG-23 TO 30-NOV-23						
S	4,500,000.000-					
15-DEC-23	U S TREASURY NOTE	4,356,371.64	4,356,371.64	4,348,333.78-	0.00	8,037.86 I
18-DEC-23	1.500% 11/30/2024 DD 11/30/19					
	PLANT-MO-FI					
	CUSIP: 912828YV6	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 96.808258	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23						
S	5,500,000.000-					
05-JUN-23	U S TREASURY NOTE	5,210,820.32	5,210,820.32	5,255,579.52-	0.00	44,759.20-I
06-JUN-23	1.375% 01/31/2025 DD 01/31/20					
	PLANT-MO-FI					
	CUSIP: 912828Z52	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 94.742187	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 31-JAN-23 TO 05-JUN-23						
S	325,000.000-					
05-JUN-23	U S TREASURY NOTE	307,912.11	307,912.11	309,363.46-	0.00	1,451.35-I
06-JUN-23	1.375% 01/31/2025 DD 01/31/20					
	PLANT-FERC-FI					
	CUSIP: 912828Z52	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 94.742187	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 31-JAN-23 TO 05-JUN-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	5,500,000.000-					
13-FEB-23	U S TREASURY NOTE	5,291,816.41	5,291,816.41	5,614,954.88-	0.00	323,138.47-I
14-FEB-23	2.125% 07/31/2024 DD 07/31/17					
	PLANT-MO-FI					
	CUSIP: 9128282N9	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 96.214843	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
PAYMENT PERIOD 31-JAN-23 TO 13-FEB-23						
S	5,500,000.000-					
31-MAR-23	U S TREASURY NOTE	5,337,559.71	5,337,559.71	5,589,972.19-	0.00	252,412.48-I
03-APR-23	2.125% 07/31/2024 DD 07/31/17					
	PLANT-MO-FI					
	CUSIP: 9128282N9	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 97.046540	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 31-JAN-23 TO 02-APR-23						
S	3,400,000.000-					
28-APR-23	U S TREASURY NOTE	3,298,254.23	3,298,254.23	3,441,521.97-	0.00	143,267.74-I
01-MAY-23	2.125% 07/31/2024 DD 07/31/17					
	PLANT-MO-FI					
	CUSIP: 9128282N9	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 97.007477	COMMISSION:	0.00	BROKER: WELLS FARGO SECURITIES LLC, CHARLOTTE		
PAYMENT PERIOD 31-JAN-23 TO 30-APR-23						
S	6,975,000.000-					
05-JUN-23	U S TREASURY NOTE	6,745,042.97	6,745,042.97	7,040,217.25-	0.00	295,174.28-I
06-JUN-23	2.125% 07/31/2024 DD 07/31/17					
	PLANT-MO-FI					
	CUSIP: 9128282N9	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 96.703125	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-JAN-23 TO 05-JUN-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	180,000.000-					
30-AUG-23	URUGUAY GOVERNMENT INTERNATION	176,778.00	176,778.00	200,802.34-	0.00	24,024.34-I
01-SEP-23	4.375% 01/23/2031 DD 01/23/19					
	PLANT-MO-FI					
	CUSIP: 917288BK7	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 98.210000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 23-JUL-23 TO 31-AUG-23						
S	5,000.000-					
30-AUG-23	URUGUAY GOVERNMENT INTERNATION	4,910.50	4,910.50	5,577.85-	0.00	667.35-I
01-SEP-23	4.375% 01/23/2031 DD 01/23/19					
	PLANT-FERC-FI					
	CUSIP: 917288BK7	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 98.210000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 23-JUL-23 TO 31-AUG-23						
S	532.630-					
21-FEB-23	VERIZON OWNER TRUST 2019 C A1A	532.62	532.62	532.62-	0.00	
21-FEB-23	1.940% 04/22/2024 DD 10/08/19					
	PLANT-MO-FI					
	CUSIP: 92348AAA3	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 99.998123	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
PAYMENT PERIOD 20-JAN-23 TO 20-FEB-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL						
FIXED INCOME SECURITIES						
TRADED - SETTLED CURRENT PERIOD						
	U.S. DOLLAR	212,771,509.47	212,771,509.47	220,633,296.13-	0.00	7,861,786.66-I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S
EQUITY						
U.S. DOLLAR						
S	2.000-					
16-JUN-23	AON PLC	658.74	658.74	309.11-	0.00	349.63 I
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: G0403H108	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 329.380000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	92.000-						
15-DEC-23	AON PLC	28,559.33	28,559.33	4,508.92-	0.00	24,050.41	I
19-DEC-23	TRADE ID: 1610091608379						
	TD 23349FXS5ZQ 1 CL						
	PLANT-MO-EQ						
	CUSIP: G0403H108	FEES:	0.23-	POST PERIOD: 12/23			
	PRICE: 310.430000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	2.000-						
15-DEC-23	AON PLC	620.85	620.85	309.11-	0.00	311.74	I
19-DEC-23	TRADE ID: 1610091614328						
	TD 23349FZGNKS 1 CL						
	PLANT-FERC-EQ						
	CUSIP: G0403H108	FEES:	0.01-	POST PERIOD: 12/23			
	PRICE: 310.430000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	48.000-						
15-DEC-23	ACCENTURE PLC	16,519.06	16,519.06	15,338.11-	0.00	1,180.95	I
19-DEC-23	TRADE ID: 1610091608446						
	TD 23349FXS7PB 1 CL						
	PLANT-MO-EQ						
	CUSIP: G1151C101	FEES:	0.14-	POST PERIOD: 12/23			
	PRICE: 344.150000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	2.000-						
15-DEC-23	LINDE PLC	814.75	814.75	331.99-	0.00	482.76	I
19-DEC-23	TRADE ID: 1610091615583						
	TD 23349FZLG03 1 CL						
	PLANT-FERC-EQ						
	CUSIP: G54950103	FEES:	0.01-	POST PERIOD: 12/23			
	PRICE: 407.380000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	83.000-						
15-DEC-23	LINDE PLC	33,812.26	33,812.26	21,444.66-	0.00	12,367.60	I
19-DEC-23	TRADE ID: 1610091615581						
	TD 23349FZLFTF 1 CL						
	PLANT-MO-EQ						
	CUSIP: G54950103	FEES:	0.28-	POST PERIOD: 12/23			
	PRICE: 407.380000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	302.000-						
15-SEP-23	PENTAIR PLC	20,190.35	20,190.35	12,754.67-	0.00	7,435.68	I
19-SEP-23	U.E. DECOM MO						
	CTSY CABRERA CAPITAL MARKETS,L						
	PLANT-MO-EQ						
	CUSIP: G7S00T104	FEES:	0.16-	POST PERIOD: 09/23			
	PRICE: 66.860000	COMMISSION:	1.21-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	77.000-						
15-DEC-23	WILLIS TOWERS WATSON PLC	18,228.06	18,228.06	9,504.11-	0.00	8,723.95	I
19-DEC-23	TRADE ID: 1610091613882						
	TD 23349FZCJHW 1 CL						
	PLANT-MO-EQ						
	CUSIP: G96629103	FEES:	0.15-	POST PERIOD: 12/23			
	PRICE: 236.730000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	3.000-						
15-DEC-23	CHUBB LTD	660.20	660.20	401.42-	0.00	258.78	I
19-DEC-23	TRADE ID: 1610091607824						
	TD 23349FXQPB0 1 CL						
	PLANT-FERC-EQ						
	CUSIP: H1467J104	FEES:	0.01-	POST PERIOD: 12/23			
	PRICE: 220.070000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

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S	10.000-						
15-SEP-23	AFLAC INC	765.05	765.05	472.55-	0.00	292.50	I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 001055102	FEES:	0.01-	POST PERIOD: 09/23			
	PRICE: 76.510000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	435.000-						
15-SEP-23	AFLAC INC	33,279.84	33,279.84	4,931.00-	0.00	28,348.84	I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 001055102	FEES:	0.27-	POST PERIOD: 09/23			
	PRICE: 76.510000	COMMISSION:	1.74-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	13,967.000-						
13-OCT-23	ACTIVISION BLIZZARD INC	1,326,865.00	1,326,865.00	479,308.99-	0.00	847,556.01	I
13-OCT-23	C/DECL// US00507V109812127154 3 ORIG EVENT: US00507V1098 PLANT-MO-EQ						
	CUSIP: 00507V109	FEES:	0.00	POST PERIOD: 10/23			
	PRICE: 95.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON			
S	350.000-						
13-OCT-23	ACTIVISION BLIZZARD INC	33,250.00	33,250.00	28,801.45-	0.00	4,448.55	I
13-OCT-23	C/DECL// US00507V109812127154 3 ORIG EVENT: US00507V1098 PLANT-FERC-EQ						
	CUSIP: 00507V109	FEES:	0.00	POST PERIOD: 10/23			
	PRICE: 95.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	106.000-					
17-MAR-23	ADOBE INC	37,962.12	37,962.12	39,646.48-	0.00	1,684.36-I
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 00724F101	FEES:	0.30-	POST PERIOD: 03/23		
	PRICE: 358.140000	COMMISSION:	0.42-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	3.000-					
17-MAR-23	ADOBE INC	1,074.40	1,074.40	1,074.78-	0.00	.38-I
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 00724F101	FEES:	0.01-	POST PERIOD: 03/23		
	PRICE: 358.140000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	2.000-					
15-SEP-23	ADOBE INC	1,057.76	1,057.76	990.37-	0.00	67.39 I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 00724F101	FEES:	0.01-	POST PERIOD: 09/23		
	PRICE: 528.890000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	30.000-					
24-AUG-23	ADVANCE AUTO PARTS INC	2,037.28	2,037.28	5,071.05-	0.00	3,033.77-I
28-AUG-23	CREFAMERENFERC U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 00751Y106	FEES:	0.02-	POST PERIOD: 08/23		
	PRICE: 67.910000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,188.000-					
24-AUG-23	ADVANCE AUTO PARTS INC	80,676.43	80,676.43	194,213.42-	0.00	113,536.99-I
28-AUG-23	CREFAMERENMO U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 00751Y106	FEES:	0.65-	POST PERIOD: 08/23		
	PRICE: 67.910000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
S	137.000-					
15-DEC-23	ADVANCED MICRO DEVICES INC	19,063.39	19,063.39	14,449.94-	0.00	4,613.45 I
19-DEC-23	TRADE ID: 1610091605957 TD 23349FXJZLN 1 CL PLANT-MO-EQ					
	CUSIP: 007903107	FEES:	0.16-	POST PERIOD: 12/23		
	PRICE: 139.150000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	66.000-					
15-DEC-23	ALASKA AIR GROUP INC	2,570.67	2,570.67	4,535.85-	0.00	1,965.18-I
19-DEC-23	TRADE ID: 1610091614277 TD 23349FZGJN5 1 CL PLANT-FERC-EQ					
	CUSIP: 011659109	FEES:	0.03-	POST PERIOD: 12/23		
	PRICE: 38.950000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	2,747.000-					
15-DEC-23	ALASKA AIR GROUP INC	106,994.79	106,994.79	176,827.51-	0.00	69,832.72-I
19-DEC-23	TRADE ID: 1610091614292 TD 23349FZGJXG 1 CL PLANT-MO-EQ					
	CUSIP: 011659109	FEES:	0.86-	POST PERIOD: 12/23		
	PRICE: 38.950000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	45.000-					
17-MAR-23	ALPHABET INC	4,610.48	4,610.48	1,383.32-	0.00	3,227.16 I
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 02079K107	FEES:	0.04-	POST PERIOD: 03/23		
	PRICE: 102.460000	COMMISSION:	0.18-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	1,588.000-					
17-MAR-23	ALPHABET INC	162,698.82	162,698.82	50,363.40-	0.00	112,335.42 I
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 02079K107	FEES:	1.31-	POST PERIOD: 03/23		
	PRICE: 102.460000	COMMISSION:	6.35-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	1,375.000-					
16-JUN-23	ALPHABET INC	170,575.64	170,575.64	19,969.60-	0.00	150,606.04 I
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 02079K107	FEES:	1.36-	POST PERIOD: 06/23		
	PRICE: 124.060000	COMMISSION:	5.50-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	31.000-					
16-JUN-23	ALPHABET INC	3,845.71	3,845.71	385.09-	0.00	3,460.62 I
21-JUN-23	U.E. DECOM FERC CTSY CABRERA CAPITAL MARKETS,L PLANT-FERC-EQ					
	CUSIP: 02079K107	FEES:	0.03-	POST PERIOD: 06/23		
	PRICE: 124.060000	COMMISSION:	0.12-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	1,196.000-						
15-SEP-23	ALPHABET INC	165,400.70	165,400.70	16,887.70-	0.00	148,513.00	I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 02079K107	FEES:	1.32-	POST PERIOD: 09/23			
	PRICE: 138.300000	COMMISSION:	4.78-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	32.000-						
15-SEP-23	ALPHABET INC	4,425.43	4,425.43	397.51-	0.00	4,027.92	I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 02079K107	FEES:	0.04-	POST PERIOD: 09/23			
	PRICE: 138.300000	COMMISSION:	0.13-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	39.000-						
15-DEC-23	ALPHABET INC	5,219.71	5,219.71	2,013.65-	0.00	3,206.06	I
19-DEC-23	TRADE ID: 1610091608745 TD 23349FXSK4F 1 CL PLANT-FERC-EQ						
	CUSIP: 02079K107	FEES:	0.05-	POST PERIOD: 12/23			
	PRICE: 133.840000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	1,379.000-						
15-DEC-23	ALPHABET INC	184,563.88	184,563.88	51,262.17-	0.00	133,301.71	I
19-DEC-23	TRADE ID: 1610091614743 TD 23349FZHZ9F 1 CL PLANT-MO-EQ						
	CUSIP: 02079K107	FEES:	1.48-	POST PERIOD: 12/23			
	PRICE: 133.840000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

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S	212.000-					
15-SEP-23	ALPHABET INC	29,127.72	29,127.72	28,858.60-	0.00	269.12 I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 02079K305	FEES:	0.23-	POST PERIOD: 09/23		
	PRICE: 137.400000	COMMISSION:	0.85-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	16.000-					
15-DEC-23	ALPHABET INC	2,121.58	2,121.58	2,070.85-	0.00	50.73 I
19-DEC-23	TRADE ID: 1610091606509 TD 23349FXKHJW 1 CL PLANT-FERC-EQ					
	CUSIP: 02079K305	FEES:	0.02-	POST PERIOD: 12/23		
	PRICE: 132.600000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	379.000-					
15-DEC-23	ALPHABET INC	50,254.99	50,254.99	52,224.38-	0.00	1,969.39-I
19-DEC-23	TRADE ID: 1610091607059 TD 23349FXN116 1 CL PLANT-MO-EQ					
	CUSIP: 02079K305	FEES:	0.41-	POST PERIOD: 12/23		
	PRICE: 132.600000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	6.000-					
15-DEC-23	AMAZON.COM INC	899.81	899.81	842.36-	0.00	57.45 I
19-DEC-23	TRADE ID: 1610091613445 TD 23349FZ3KT6 1 CL PLANT-FERC-EQ					
	CUSIP: 023135106	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 149.970000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	1,886.000-					
15-SEP-23	AMERICAN AIRLINES GROUP INC	25,094.91	25,094.91	102,061.83-	0.00	76,966.92-I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 02376R102	FEES:	0.21-	POST PERIOD: 09/23		
	PRICE: 13.310000	COMMISSION:	7.54-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	287.000-					
15-SEP-23	AMERICAN EXPRESS CO	46,994.72	46,994.72	20,598.27-	0.00	26,396.45 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 025816109	FEES:	0.38-	POST PERIOD: 09/23		
	PRICE: 163.750000	COMMISSION:	1.15-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	6.000-					
15-SEP-23	AMERICAN EXPRESS CO	982.47	982.47	581.97-	0.00	400.50 I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 025816109	FEES:	0.01-	POST PERIOD: 09/23		
	PRICE: 163.750000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	98.000-					
15-DEC-23	AMERICAN EXPRESS CO	17,689.83	17,689.83	914.04-	0.00	16,775.79 I
19-DEC-23	TRADE ID: 1610091614160 TD 23349FZG4C7 1 CL PLANT-MO-EQ					
	CUSIP: 025816109	FEES:	0.15-	POST PERIOD: 12/23		
	PRICE: 180.510000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	389.000-						
16-JUN-23	AMERICAN INTERNATIONAL GROUP I	22,287.96	22,287.96	12,885.16-	0.00	9,402.80	I
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ						
	CUSIP: 026874784	FEES:	0.18-	POST PERIOD: 06/23			
	PRICE: 57.300000	COMMISSION:	1.56-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	14.000-						
15-SEP-23	AMERICAN INTERNATIONAL GROUP I	856.45	856.45	617.50-	0.00	238.95	I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 026874784	FEES:	0.01-	POST PERIOD: 09/23			
	PRICE: 61.180000	COMMISSION:	0.06-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	392.000-						
15-DEC-23	AMERICAN INTERNATIONAL GROUP I	25,875.71	25,875.71	12,984.53-	0.00	12,891.18	I
19-DEC-23	TRADE ID: 1610091615005 TD 23349FZJGG2 1 CL PLANT-MO-EQ						
	CUSIP: 026874784	FEES:	0.21-	POST PERIOD: 12/23			
	PRICE: 66.010000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	2.000-						
16-JUN-23	AMERIPRISE FINANCIAL INC	649.98	649.98	298.49-	0.00	351.49	I
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ						
	CUSIP: 03076C106	FEES:	0.01-	POST PERIOD: 06/23			
	PRICE: 325.000000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK			

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S	89.000-						
15-SEP-23	AMERIPRISE FINANCIAL INC	30,893.12	30,893.12	609.33-	0.00	30,283.79	I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 03076C106	FEES:	0.25-	POST PERIOD: 09/23			
	PRICE: 347.120561	COMMISSION:	0.36-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	144.000-						
17-MAR-23	ANALOG DEVICES INC	26,761.61	26,761.61	19,822.53-	0.00	6,939.08	I
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 032654105	FEES:	0.21-	POST PERIOD: 03/23			
	PRICE: 185.850000	COMMISSION:	0.58-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	4.000-						
15-SEP-23	ANALOG DEVICES INC	712.53	712.53	371.30-	0.00	341.23	I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 032654105	FEES:	0.01-	POST PERIOD: 09/23			
	PRICE: 178.140000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	113.000-						
15-DEC-23	ANALOG DEVICES INC	22,699.25	22,699.25	10,086.60-	0.00	12,612.65	I
19-DEC-23	TRADE ID: 1610091614236 TD 23349FZGC6J 1 CL PLANT-MO-EQ						
	CUSIP: 032654105	FEES:	0.19-	POST PERIOD: 12/23			
	PRICE: 200.880000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

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S	582.000-						
15-SEP-23	APA CORP	24,709.19	24,709.19	20,001.54-	0.00	4,707.65	I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ						
	CUSIP: 03743Q108	FEES:	0.20-	POST PERIOD: 09/23			
	PRICE: 42.460000	COMMISSION:	2.33-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	26.000-						
17-MAR-23	APPLE INC	4,029.86	4,029.86	3,980.45-	0.00	49.41	I
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 037833100	FEES:	0.04-	POST PERIOD: 03/23			
	PRICE: 155.000000	COMMISSION:	0.10-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	430.000-						
17-MAR-23	APPLE INC	66,647.75	66,647.75	65,507.92-	0.00	1,139.83	I
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ						
	CUSIP: 037833100	FEES:	0.53-	POST PERIOD: 03/23			
	PRICE: 155.000000	COMMISSION:	1.72-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	1,046.000-						
16-JUN-23	APPLE INC	193,420.59	193,420.59	150,935.32-	0.00	42,485.27	I
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ						
	CUSIP: 037833100	FEES:	1.55-	POST PERIOD: 06/23			
	PRICE: 184.920000	COMMISSION:	4.18-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			

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S	17.000-					
16-JUN-23	APPLE INC	3,143.54	3,143.54	520.07-	0.00	2,623.47 I
21-JUN-23	U.E. DECOM FERC CTSY CABRERA CAPITAL MARKETS,L PLANT-FERC-EQ					
	CUSIP: 037833100	FEES:	0.03-	POST PERIOD: 06/23		
	PRICE: 184.920000	COMMISSION:	0.07-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	44.000-					
15-SEP-23	APPLE INC	7,700.19	7,700.19	191.05-	0.00	7,509.14 I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 037833100	FEES:	0.07-	POST PERIOD: 09/23		
	PRICE: 175.010000	COMMISSION:	0.18-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	1,590.000-					
15-SEP-23	APPLE INC	278,257.31	278,257.31	28,278.08-	0.00	249,979.23 I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 037833100	FEES:	2.23-	POST PERIOD: 09/23		
	PRICE: 175.010000	COMMISSION:	6.36-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	60.000-					
15-DEC-23	APPLE INC	11,854.10	11,854.10	6,462.67-	0.00	5,391.43 I
19-DEC-23	TRADE ID: 1610091615589 TD 23349FZLG7J 1 CL PLANT-FERC-EQ					
	CUSIP: 037833100	FEES:	0.10-	POST PERIOD: 12/23		
	PRICE: 197.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	1,683.000-					
15-DEC-23	APPLE INC	332,507.64	332,507.64	127,454.68-	0.00	205,052.96 I
19-DEC-23	TRADE ID: 1610091615590					
	TD 23349FZLG84 1 CL					
	PLANT-MO-EQ					
	CUSIP: 037833100	FEES:	2.67-	POST PERIOD: 12/23		
	PRICE: 197.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	9.000-					
17-MAR-23	APPLIED MATERIALS INC	1,103.35	1,103.35	346.64-	0.00	756.71 I
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM FERC					
	PLANT-FERC-EQ					
	CUSIP: 038222105	FEES:	0.01-	POST PERIOD: 03/23		
	PRICE: 122.600000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	202.000-					
17-MAR-23	APPLIED MATERIALS INC	24,764.19	24,764.19	1,989.70-	0.00	22,774.49 I
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 038222105	FEES:	0.20-	POST PERIOD: 03/23		
	PRICE: 122.600000	COMMISSION:	0.81-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	9.000-					
15-SEP-23	ARCHER-DANIELS-MIDLAND CO	714.10	714.10	739.16-	0.00	25.06-I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM FERC					
	PLANT-FERC-EQ					
	CUSIP: 039483102	FEES:	0.01-	POST PERIOD: 09/23		
	PRICE: 79.350000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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S	260.000-					
15-DEC-23	ARCHER-DANIELS-MIDLAND CO	19,694.84	19,694.84	21,583.21-	0.00	1,888.37-I
19-DEC-23	TRADE ID: 1610091613192					
	TD 23349FZ2J5N 1 CL					
	PLANT-MO-EQ					
	CUSIP: 039483102	FEES:	0.16-	POST PERIOD: 12/23		
	PRICE: 75.750000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	9.000-					
17-MAR-23	AUTOZONE INC	21,284.79	21,284.79	270.72-	0.00	21,014.07 I
21-MAR-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 053332102	FEES:	0.17-	POST PERIOD: 03/23		
	PRICE: 2,365.000000	COMMISSION:	0.04-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	11.000-					
15-SEP-23	AUTOZONE INC	27,826.22	27,826.22	330.88-	0.00	27,495.34 I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 053332102	FEES:	0.22-	POST PERIOD: 09/23		
	PRICE: 2,529.680000	COMMISSION:	0.04-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	9.000-					
15-DEC-23	AUTOZONE INC	23,652.26	23,652.26	270.72-	0.00	23,381.54 I
19-DEC-23	TRADE ID: 1610091608261					
	TD 23349FXS225 1 CL					
	PLANT-MO-EQ					
	CUSIP: 053332102	FEES:	0.19-	POST PERIOD: 12/23		
	PRICE: 2,628.050000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	844.000-					
16-JUN-23	BANK OF AMERICA CORP	24,632.78	24,632.78	29,872.53-	0.00	5,239.75-I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 060505104	FEES:	0.20-	POST PERIOD: 06/23		
	PRICE: 29.190000	COMMISSION:	3.38-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	24.000-					
15-DEC-23	BANK OF AMERICA CORP	806.39	806.39	783.03-	0.00	23.36 I
19-DEC-23	TRADE ID: 1610091606589 TD 23349FXKLLZ 1 CL PLANT-FERC-EQ					
	CUSIP: 060505104	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 33.600000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	611.000-					
15-DEC-23	BANK OF AMERICA CORP	20,529.43	20,529.43	21,365.59-	0.00	836.16-I
19-DEC-23	TRADE ID: 1610091607636 TD 23349FXP3MJ 1 CL PLANT-MO-EQ					
	CUSIP: 060505104	FEES:	0.17-	POST PERIOD: 12/23		
	PRICE: 33.600000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	386.000-					
15-DEC-23	BAXTER INTERNATIONAL INC	14,938.08	14,938.08	20,659.37-	0.00	5,721.29-I
19-DEC-23	TRADE ID: 1610091614761 TD 23349FZHZK1 1 CL PLANT-MO-EQ					
	CUSIP: 071813109	FEES:	0.12-	POST PERIOD: 12/23		
	PRICE: 38.700000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	170.000-						
15-SEP-23	BLACKROCK INC	118,558.07	118,558.07	106,822.48-	0.00	11,735.59	I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 09247X101	FEES:	0.95-	POST PERIOD: 09/23			
	PRICE: 697.410000	COMMISSION:	0.68-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	4.000-						
15-SEP-23	BLACKROCK INC	2,789.59	2,789.59	2,618.82-	0.00	170.77	I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 09247X101	FEES:	0.03-	POST PERIOD: 09/23			
	PRICE: 697.410000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	1.000-						
16-JUN-23	BOOKING HOLDINGS INC	2,640.97	2,640.97	1,145.02-	0.00	1,495.95	I
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ						
	CUSIP: 09857L108	FEES:	0.02-	POST PERIOD: 06/23			
	PRICE: 2,640.990000	COMMISSION:	0.00	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	29.000-						
16-JUN-23	BOOKING HOLDINGS INC	76,587.98	76,587.98	4,912.81-	0.00	71,675.17	I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 09857L108	FEES:	0.61-	POST PERIOD: 06/23			
	PRICE: 2,640.990000	COMMISSION:	0.12-	BROKER: GUZMAN AND COMPANY, NEW YORK			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1.000-					
15-SEP-23	BOOKING HOLDINGS INC	3,160.12	3,160.12	1,145.02-	0.00	2,015.10 I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 09857L108	FEES:	0.03-	POST PERIOD: 09/23		
	PRICE: 3,160.150000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	24.000-					
15-SEP-23	BOOKING HOLDINGS INC	75,842.89	75,842.89	4,065.77-	0.00	71,777.12 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 09857L108	FEES:	0.61-	POST PERIOD: 09/23		
	PRICE: 3,160.150000	COMMISSION:	0.10-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	15.000-					
15-DEC-23	BOOKING HOLDINGS INC	52,186.38	52,186.38	2,541.11-	0.00	49,645.27 I
19-DEC-23	TRADE ID: 1610091608347 TD 23349FXS5F1 1 CL PLANT-MO-EQ					
	CUSIP: 09857L108	FEES:	0.42-	POST PERIOD: 12/23		
	PRICE: 3,479.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	386.000-					
16-JUN-23	BRISTOL-MYERS SQUIBB CO	25,536.02	25,536.02	27,949.51-	0.00	2,413.49-I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 110122108	FEES:	0.20-	POST PERIOD: 06/23		
	PRICE: 66.160000	COMMISSION:	1.54-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	35.000-					
15-DEC-23	BRISTOL-MYERS SQUIBB CO	1,781.13	1,781.13	2,239.90-	0.00	458.77-I
19-DEC-23	TRADE ID: 1610091609424					
	TD 23349FXT4JP 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 110122108	FEES:	0.02-	POST PERIOD: 12/23		
	PRICE: 50.890000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1,216.000-					
15-DEC-23	BRISTOL-MYERS SQUIBB CO	61,881.74	61,881.74	78,548.21-	0.00	16,666.47-I
19-DEC-23	TRADE ID: 1610091615540					
	TD 23349FZKZMH 1 CL					
	PLANT-MO-EQ					
	CUSIP: 110122108	FEES:	0.50-	POST PERIOD: 12/23		
	PRICE: 50.890000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	78.000-					
15-SEP-23	BROADCOM INC	66,430.20	66,430.20	49,215.97-	0.00	17,214.23 I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 11135F101	FEES:	0.53-	POST PERIOD: 09/23		
	PRICE: 851.680000	COMMISSION:	0.31-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	2.000-					
15-SEP-23	BROADCOM INC	1,703.33	1,703.33	1,261.95-	0.00	441.38 I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM FERC					
	PLANT-FERC-EQ					
	CUSIP: 11135F101	FEES:	0.02-	POST PERIOD: 09/23		
	PRICE: 851.680000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	284.000-					
15-DEC-23	CBRE GROUP INC	25,877.87	25,877.87	10,610.80-	0.00	15,267.07 I
19-DEC-23	TRADE ID: 1610091608924					
	TD 23349FXSQDM 1 CL					
	PLANT-MO-EQ					
	CUSIP: 12504L109	FEES:	0.21-	POST PERIOD: 12/23		
	PRICE: 91.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	9.000-					
15-DEC-23	CBRE GROUP INC	820.07	820.07	398.48-	0.00	421.59 I
19-DEC-23	TRADE ID: 1610091615165					
	TD 23349FZJSM3 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 12504L109	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 91.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	98.000-					
17-MAR-23	CIGNA GROUP/THE	26,405.49	26,405.49	28,399.93-	0.00	1,994.44-I
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 125523100	FEES:	0.22-	POST PERIOD: 03/23		
	PRICE: 269.450000	COMMISSION:	0.39-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	3.000-					
16-JUN-23	CIGNA GROUP/THE	806.47	806.47	831.09-	0.00	24.62-I
21-JUN-23	U.E. DECOM FERC					
	CTSY GUZMAN CO.					
	PLANT-FERC-EQ					
	CUSIP: 125523100	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 268.830000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	88.000-						
15-DEC-23	CIGNA GROUP/THE	25,563.79	25,563.79	1,852.74-	0.00	23,711.05	I
19-DEC-23	TRADE ID: 1610091614023						
	TD 23349FZFQZ7 1 CL						
	PLANT-MO-EQ						
	CUSIP: 125523100	FEES:	0.21-	POST PERIOD: 12/23			
	PRICE: 290.500000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	23.000-						
16-JUN-23	CSX CORP	763.73	763.73	570.36-	0.00	193.37	I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL						
	C U .E. DECOM FERC AVERAGE U						
	PLANT-FERC-EQ						
	CUSIP: 126408103	FEES:	0.01-	POST PERIOD: 06/23			
	PRICE: 33.210000	COMMISSION:	0.09-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY			
S	936.000-						
16-JUN-23	CSX CORP	31,080.57	31,080.57	2,065.28-	0.00	29,015.29	I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL						
	C U .E. DECOM MO AVERAGE UNI						
	PLANT-MO-EQ						
	CUSIP: 126408103	FEES:	0.25-	POST PERIOD: 06/23			
	PRICE: 33.210000	COMMISSION:	3.74-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY			
S	26.000-						
15-DEC-23	CSX CORP	883.99	883.99	644.76-	0.00	239.23	I
19-DEC-23	TRADE ID: 1610091607748						
	TD 23349FXQNVN 1 CL						
	PLANT-FERC-EQ						
	CUSIP: 126408103	FEES:	0.01-	POST PERIOD: 12/23			
	PRICE: 34.000000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,010.000-					
15-DEC-23	CSX CORP	34,339.72	34,339.72	2,228.57-	0.00	32,111.15 I
19-DEC-23	TRADE ID: 1610091607754					
	TD 23349FXQPM1 1 CL					
	PLANT-MO-EQ					
	CUSIP: 126408103	FEES:	0.28-	POST PERIOD: 12/23		
	PRICE: 34.000000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	9.000-					
17-MAR-23	CVS HEALTH CORP	669.28	669.28	881.02-	0.00	211.74-I
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM FERC					
	PLANT-FERC-EQ					
	CUSIP: 126650100	FEES:	0.01-	POST PERIOD: 03/23		
	PRICE: 74.370000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	483.000-					
17-MAR-23	CVS HEALTH CORP	35,918.49	35,918.49	48,539.23-	0.00	12,620.74-I
21-MAR-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 126650100	FEES:	0.29-	POST PERIOD: 03/23		
	PRICE: 74.370000	COMMISSION:	1.93-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	1,482.000-					
16-JUN-23	COTERRA ENERGY INC	37,354.99	37,354.99	34,195.65-	0.00	3,159.34 I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 127097103	FEES:	0.30-	POST PERIOD: 06/23		
	PRICE: 25.210000	COMMISSION:	5.93-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	8.000-					
16-JUN-23	CARDINAL HEALTH INC	729.96	729.96	433.00-	0.00	296.96 I
21-JUN-23	U.E. DECOM FERC					
	CTSY GUZMAN CO.					
	PLANT-FERC-EQ					
	CUSIP: 14149Y108	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 91.250000	COMMISSION:	0.03-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	298.000-					
16-JUN-23	CARDINAL HEALTH INC	27,191.09	27,191.09	8,486.04-	0.00	18,705.05 I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 14149Y108	FEES:	0.22-	POST PERIOD: 06/23		
	PRICE: 91.250000	COMMISSION:	1.19-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	153.000-					
15-DEC-23	CARDINAL HEALTH INC	15,374.84	15,374.84	4,114.41-	0.00	11,260.43 I
19-DEC-23	TRADE ID: 1610091606291					
	TD 23349FXK8VL 1 CL					
	PLANT-MO-EQ					
	CUSIP: 14149Y108	FEES:	0.13-	POST PERIOD: 12/23		
	PRICE: 100.490000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1,600.000-					
15-SEP-23	CARNIVAL CORP	24,297.41	24,297.41	55,906.81-	0.00	31,609.40-I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 143658300	FEES:	0.19-	POST PERIOD: 09/23		
	PRICE: 15.190000	COMMISSION:	6.40-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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S	976.000-					
15-DEC-23	CARNIVAL CORP	18,163.21	18,163.21	28,109.85-	0.00	9,946.64-I
19-DEC-23	TRADE ID: 1610091609478					
	TD 23349FXT5FJ 1 CL					
	PLANT-MO-EQ					
	CUSIP: 143658300	FEES:	0.15-	POST PERIOD: 12/23		
	PRICE: 18.610000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	504.000-					
15-SEP-23	CATALENT INC	24,774.42	24,774.42	46,303.50-	0.00	21,529.08-I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 148806102	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 49.160000	COMMISSION:	2.02-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	145.000-					
15-SEP-23	CATERPILLAR INC	40,475.84	40,475.84	4,740.05-	0.00	35,735.79 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 149123101	FEES:	0.33-	POST PERIOD: 09/23		
	PRICE: 279.150000	COMMISSION:	0.58-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	306.000-					
15-SEP-23	CENTENE CORP	20,748.47	20,748.47	20,902.86-	0.00	154.39-I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 15135B101	FEES:	0.17-	POST PERIOD: 09/23		
	PRICE: 67.810000	COMMISSION:	1.22-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	10.000-					
15-SEP-23	CENTENE CORP	678.05	678.05	726.12-	0.00	48.07-I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 15135B101	FEES:	0.01-	POST PERIOD: 09/23		
	PRICE: 67.810000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	2.000-					
17-MAR-23	CHARTER COMMUNICATIONS INC	700.00	700.00	797.09-	0.00	97.09-I
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 16119P108	FEES:	0.01-	POST PERIOD: 03/23		
	PRICE: 350.010000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	66.000-					
17-MAR-23	CHARTER COMMUNICATIONS INC	23,100.22	23,100.22	18,270.12-	0.00	4,830.10 I
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 16119P108	FEES:	0.18-	POST PERIOD: 03/23		
	PRICE: 350.010000	COMMISSION:	0.26-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	65.000-					
15-SEP-23	CHARTER COMMUNICATIONS INC	29,116.26	29,116.26	17,993.30-	0.00	11,122.96 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 16119P108	FEES:	0.23-	POST PERIOD: 09/23		
	PRICE: 447.950000	COMMISSION:	0.26-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	2.000-					
15-DEC-23	CHARTER COMMUNICATIONS INC	759.85	759.85	797.10-	0.00	37.25-I
19-DEC-23	TRADE ID: 1610091608494					
	TD 23349FXS8R7 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 16119P108	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 379.930000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	689.000-					
16-JUN-23	CHEVRON CORP	108,348.51	108,348.51	79,376.93-	0.00	28,971.58 I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 166764100	FEES:	0.87-	POST PERIOD: 06/23		
	PRICE: 157.260000	COMMISSION:	2.76-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	13.000-					
16-JUN-23	CHEVRON CORP	2,044.31	2,044.31	937.99-	0.00	1,106.32 I
21-JUN-23	U.E. DECOM FERC					
	CTSY GUZMAN CO.					
	PLANT-FERC-EQ					
	CUSIP: 166764100	FEES:	0.02-	POST PERIOD: 06/23		
	PRICE: 157.260000	COMMISSION:	0.05-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	9.000-					
15-DEC-23	CHEVRON CORP	1,344.13	1,344.13	1,438.99-	0.00	94.86-I
19-DEC-23	TRADE ID: 1610091613890					
	TD 23349FZD99T 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 166764100	FEES:	0.02-	POST PERIOD: 12/23		
	PRICE: 149.350000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	396.000-					
15-DEC-23	CHEVRON CORP	59,142.12	59,142.12	63,315.45-	0.00	4,173.33-I
19-DEC-23	TRADE ID: 1610091613892					
	TD 23349FZD9K8 1 CL					
	PLANT-MO-EQ					
	CUSIP: 166764100	FEES:	0.48-	POST PERIOD: 12/23		
	PRICE: 149.350000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1.000-					
15-DEC-23	CHIPOTLE MEXICAN GRILL INC	2,271.45	2,271.45	2,032.92-	0.00	238.53 I
19-DEC-23	TRADE ID: 1610091613899					
	TD 23349FZFCBC 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 169656105	FEES:	0.02-	POST PERIOD: 12/23		
	PRICE: 2,271.470000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	614.000-					
15-SEP-23	CISCO SYSTEMS INC	34,405.82	34,405.82	30,148.67-	0.00	4,257.15 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 17275R102	FEES:	0.28-	POST PERIOD: 09/23		
	PRICE: 56.040000	COMMISSION:	2.46-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	16.000-					
15-DEC-23	CISCO SYSTEMS INC	797.91	797.91	709.82-	0.00	88.09 I
19-DEC-23	TRADE ID: 1610091605758					
	TD 23349FXJTQ1 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 17275R102	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 49.870000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	708.000-					
15-DEC-23	CISCO SYSTEMS INC	35,307.67	35,307.67	35,207.48-	0.00	100.19 I
19-DEC-23	TRADE ID: 1610091606120					
	TD 23349FXK5NM 1 CL					
	PLANT-MO-EQ					
	CUSIP: 17275R102	FEES:	0.29-	POST PERIOD: 12/23		
	PRICE: 49.870000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	15.000-					
15-DEC-23	CITIGROUP INC	747.44	747.44	722.91-	0.00	24.53 I
19-DEC-23	TRADE ID: 1610091608540					
	TD 23349FXS9NK 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 172967424	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 49.830000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	559.000-					
15-DEC-23	CITIGROUP INC	27,854.74	27,854.74	26,844.45-	0.00	1,010.29 I
19-DEC-23	TRADE ID: 1610091615371					
	TD 23349FZK6QW 1 CL					
	PLANT-MO-EQ					
	CUSIP: 172967424	FEES:	0.23-	POST PERIOD: 12/23		
	PRICE: 49.830000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	643.000-					
15-DEC-23	CITIZENS FINANCIAL GROUP INC	21,578.90	21,578.90	27,051.01-	0.00	5,472.11-I
19-DEC-23	TRADE ID: 1610091606572					
	TD 23349FXKL46 1 CL					
	PLANT-MO-EQ					
	CUSIP: 174610105	FEES:	0.18-	POST PERIOD: 12/23		
	PRICE: 33.560000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	255.000-					
15-DEC-23	COLGATE-PALMOLIVE CO	19,629.74	19,629.74	19,987.00-	0.00	357.26-I
19-DEC-23	TRADE ID: 1610091608861					
	TD 23349FXSP4T 1 CL					
	PLANT-MO-EQ					
	CUSIP: 194162103	FEES:	0.16-	POST PERIOD: 12/23		
	PRICE: 76.980000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1,503.000-					
17-MAR-23	COMCAST CORP	54,146.65	54,146.65	14,534.01-	0.00	39,612.64 I
21-MAR-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 20030N101	FEES:	0.43-	POST PERIOD: 03/23		
	PRICE: 36.030000	COMMISSION:	6.01-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	40.000-					
17-MAR-23	COMCAST CORP	1,441.02	1,441.02	391.00-	0.00	1,050.02 I
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM FERC					
	PLANT-FERC-EQ					
	CUSIP: 20030N101	FEES:	0.02-	POST PERIOD: 03/23		
	PRICE: 36.030000	COMMISSION:	0.16-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	17.000-					
16-JUN-23	COMCAST CORP	700.32	700.32	166.17-	0.00	534.15 I
21-JUN-23	U.E. DECOM FERC					
	CTSY GUZMAN CO.					
	PLANT-FERC-EQ					
	CUSIP: 20030N101	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 41.200000	COMMISSION:	0.07-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	723.000-						
16-JUN-23	COMCAST CORP	29,784.47	29,784.47	6,991.41-	0.00	22,793.06	I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 20030N101	FEES:	0.24-	POST PERIOD: 06/23			
	PRICE: 41.200000	COMMISSION:	2.89-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	834.000-						
15-SEP-23	COMCAST CORP	37,809.92	37,809.92	8,064.78-	0.00	29,745.14	I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 20030N101	FEES:	0.30-	POST PERIOD: 09/23			
	PRICE: 45.340000	COMMISSION:	3.34-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	21.000-						
15-SEP-23	COMCAST CORP	952.05	952.05	205.28-	0.00	746.77	I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 20030N101	FEES:	0.01-	POST PERIOD: 09/23			
	PRICE: 45.340000	COMMISSION:	0.08-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	46.000-						
15-DEC-23	COMCAST CORP	2,046.06	2,046.06	449.65-	0.00	1,596.41	I
19-DEC-23	TRADE ID: 1610091614620 TD 23349FZHPRF 1 CL PLANT-FERC-EQ						
	CUSIP: 20030N101	FEES:	0.02-	POST PERIOD: 12/23			
	PRICE: 44.480000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

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S	1,813.000-						
15-DEC-23	COMCAST CORP	80,641.59	80,641.59	17,531.71-	0.00	63,109.88	I
19-DEC-23	TRADE ID: 1610091614621						
	TD 23349FZHPS9 1 CL						
	PLANT-MO-EQ						
	CUSIP: 20030N101	FEES:	0.65-	POST PERIOD: 12/23			
	PRICE: 44.480000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	267.000-						
17-MAR-23	CONOCOPHILLIPS	25,200.85	25,200.85	17,435.17-	0.00	7,765.68	I
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL						
	C U .E. DECOM MO AVERAGE UNI						
	PLANT-MO-EQ						
	CUSIP: 20825C104	FEES:	0.21-	POST PERIOD: 03/23			
	PRICE: 94.390000	COMMISSION:	1.07-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY			
S	213.000-						
16-JUN-23	CONOCOPHILLIPS	22,346.93	22,346.93	13,908.96-	0.00	8,437.97	I
21-JUN-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 20825C104	FEES:	0.18-	POST PERIOD: 06/23			
	PRICE: 104.920000	COMMISSION:	0.85-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	12.000-						
16-JUN-23	CONOCOPHILLIPS	1,258.98	1,258.98	1,256.67-	0.00	2.31	I
21-JUN-23	U.E. DECOM FERC						
	CTSY GUZMAN CO.						
	PLANT-FERC-EQ						
	CUSIP: 20825C104	FEES:	0.01-	POST PERIOD: 06/23			
	PRICE: 104.920000	COMMISSION:	0.05-	BROKER: GUZMAN AND COMPANY, NEW YORK			

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S	219.000-						
15-SEP-23	CONOCOPHILLIPS	27,060.73	27,060.73	14,300.76-	0.00	12,759.97	I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 20825C104	FEES:	0.22-	POST PERIOD: 09/23			
	PRICE: 123.570000	COMMISSION:	0.88-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	6.000-						
15-SEP-23	CONOCOPHILLIPS	741.39	741.39	416.70-	0.00	324.69	I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 20825C104	FEES:	0.01-	POST PERIOD: 09/23			
	PRICE: 123.570000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	169.000-						
15-DEC-23	CONOCOPHILLIPS	19,357.10	19,357.10	11,035.75-	0.00	8,321.35	I
19-DEC-23	TRADE ID: 1610091609469 TD 23349FXT594 1 CL PLANT-MO-EQ						
	CUSIP: 20825C104	FEES:	0.16-	POST PERIOD: 12/23			
	PRICE: 114.540000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	9.000-						
15-DEC-23	CONOCOPHILLIPS	1,030.85	1,030.85	835.18-	0.00	195.67	I
19-DEC-23	TRADE ID: 1610091615555 TD 23349FZKZTL 1 CL PLANT-FERC-EQ						
	CUSIP: 20825C104	FEES:	0.01-	POST PERIOD: 12/23			
	PRICE: 114.540000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

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S	1.000-					
15-DEC-23	COSTCO WHOLESALE CORP	658.81	658.81	569.31-	0.00	89.50 I
19-DEC-23	TRADE ID: 1610091614158					
	TD 23349FZG44J 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 22160K105	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 658.820000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	6.000-					
15-DEC-23	DR HORTON INC	900.65	900.65	253.65-	0.00	647.00 I
19-DEC-23	TRADE ID: 1610091608911					
	TD 23349FXSQ72 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 23331A109	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 150.110000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	188.000-					
15-DEC-23	DR HORTON INC	28,220.45	28,220.45	5,855.26-	0.00	22,365.19 I
19-DEC-23	TRADE ID: 1610091606071					
	TD 23349FXK1SJ 1 CL					
	PLANT-MO-EQ					
	CUSIP: 23331A109	FEES:	0.23-	POST PERIOD: 12/23		
	PRICE: 150.110000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1,209.000-					
15-SEP-23	DXC TECHNOLOGY CO	25,009.17	25,009.17	76,679.84-	0.00	51,670.67-I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 23355L106	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 20.690000	COMMISSION:	4.84-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	108.000-					
02-OCT-23	DXC TECHNOLOGY CO	2,284.34	2,284.34	10,164.42-	0.00	7,880.08-I
04-OCT-23	TIAA-CREF INV MGMT LLC					
	SPECIAL PRICE					
	PLANT-FERC-EQ					
	CUSIP: 23355L106	FEES:	0.02-	POST PERIOD: 10/23		
	PRICE: 21.151481	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
S	3,683.000-					
02-OCT-23	DXC TECHNOLOGY CO	77,900.34	77,900.34	87,400.24-	0.00	9,499.90-I
04-OCT-23	TIAA-CREF INV MGMT LLC					
	SPECIAL PRICE					
	PLANT-MO-EQ					
	CUSIP: 23355L106	FEES:	0.63-	POST PERIOD: 10/23		
	PRICE: 21.151498	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
S	3.000-					
15-SEP-23	DANAHER CORP	765.73	765.73	831.19-	0.00	65.46-I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM FERC					
	PLANT-FERC-EQ					
	CUSIP: 235851102	FEES:	0.01-	POST PERIOD: 09/23		
	PRICE: 255.250000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	134.000-					
15-SEP-23	DANAHER CORP	34,202.68	34,202.68	37,126.58-	0.00	2,923.90-I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 235851102	FEES:	0.28-	POST PERIOD: 09/23		
	PRICE: 255.250000	COMMISSION:	0.54-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

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S	2.000-						
17-MAR-23	DEERE & CO	770.98	770.98	558.40-	0.00	212.58	I
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 244199105	FEES:	0.01-	POST PERIOD: 03/23			
	PRICE: 385.500000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	77.000-						
17-MAR-23	DEERE & CO	29,682.95	29,682.95	27,885.93-	0.00	1,797.02	I
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ						
	CUSIP: 244199105	FEES:	0.24-	POST PERIOD: 03/23			
	PRICE: 385.500000	COMMISSION:	0.31-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	3.000-						
15-DEC-23	DEERE & CO	1,158.20	1,158.20	921.65-	0.00	236.55	I
19-DEC-23	TRADE ID: 1610091609552 TD 23349FXT9XX 1 CL PLANT-FERC-EQ						
	CUSIP: 244199105	FEES:	0.01-	POST PERIOD: 12/23			
	PRICE: 386.070000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	85.000-						
15-DEC-23	DEERE & CO	32,815.68	32,815.68	25,059.84-	0.00	7,755.84	I
19-DEC-23	TRADE ID: 1610091609145 TD 23349FXSX6X 1 CL PLANT-MO-EQ						
	CUSIP: 244199105	FEES:	0.27-	POST PERIOD: 12/23			
	PRICE: 386.070000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

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S	175.000-					
15-DEC-23	DEXCOM INC	21,453.07	21,453.07	18,433.80-	0.00	3,019.27 I
19-DEC-23	TRADE ID: 1610091614299					
	TD 23349FZGK6V 1 CL					
	PLANT-MO-EQ					
	CUSIP: 252131107	FEES:	0.18-	POST PERIOD: 12/23		
	PRICE: 122.590000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	4,987.000-					
16-JUN-23	DISH NETWORK CORP	32,290.57	32,290.57	288,956.00-	0.00	256,665.43-I
21-JUN-23	TIAA-CREF INV MGMT LLC					
	SPECIAL PRICE					
	PLANT-MO-EQ					
	CUSIP: 25470M109	FEES:	0.26-	POST PERIOD: 06/23		
	PRICE: 6.475001	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
S	127.000-					
16-JUN-23	DISH NETWORK CORP	822.32	822.32	4,539.57-	0.00	3,717.25-I
21-JUN-23	TIAA-CREF INV MGMT LLC					
	SPECIAL PRICE					
	PLANT-FERC-EQ					
	CUSIP: 25470M109	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 6.475039	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
S	7.000-					
16-JUN-23	DISCOVER FINANCIAL SERVICES	807.20	807.20	540.93-	0.00	266.27 I
21-JUN-23	U.E. DECOM FERC					
	CTSY GUZMAN CO.					
	PLANT-FERC-EQ					
	CUSIP: 254709108	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 115.320000	COMMISSION:	0.03-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	260.000-						
16-JUN-23	DISCOVER FINANCIAL SERVICES	29,981.92	29,981.92	1,335.13-	0.00	28,646.79	I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 254709108	FEES:	0.24-	POST PERIOD: 06/23			
	PRICE: 115.320000	COMMISSION:	1.04-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	24.000-						
17-MAR-23	DUPONT DE NEMOURS INC	1,621.08	1,621.08	908.89-	0.00	712.19	I
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 26614N102	FEES:	0.02-	POST PERIOD: 03/23			
	PRICE: 67.550000	COMMISSION:	0.10-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	787.000-						
17-MAR-23	DUPONT DE NEMOURS INC	53,158.27	53,158.27	33,357.10-	0.00	19,801.17	I
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ						
	CUSIP: 26614N102	FEES:	0.43-	POST PERIOD: 03/23			
	PRICE: 67.550000	COMMISSION:	3.15-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY			
S	498.000-						
15-DEC-23	DUPONT DE NEMOURS INC	36,468.24	36,468.24	20,418.96-	0.00	16,049.28	I
19-DEC-23	TRADE ID: 1610091607072 TD 23349FXNM36 1 CL PLANT-MO-EQ						
	CUSIP: 26614N102	FEES:	0.30-	POST PERIOD: 12/23			
	PRICE: 73.230000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	9.000-						
15-DEC-23	DUPONT DE NEMOURS INC	659.06	659.06	340.84-	0.00	318.22	I
19-DEC-23	TRADE ID: 1610091614212						
	TD 23349FZG95N 1 CL						
	PLANT-FERC-EQ						
	CUSIP: 26614N102	FEES:	0.01-	POST PERIOD: 12/23			
	PRICE: 73.230000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	191.000-						
15-DEC-23	EASTMAN CHEMICAL CO	16,897.63	16,897.63	4,323.25-	0.00	12,574.38	I
19-DEC-23	TRADE ID: 1610091614032						
	TD 23349FZFR80 1 CL						
	PLANT-MO-EQ						
	CUSIP: 277432100	FEES:	0.14-	POST PERIOD: 12/23			
	PRICE: 88.470000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	436.000-						
15-DEC-23	EBAY INC	18,202.85	18,202.85	2,602.44-	0.00	15,600.41	I
19-DEC-23	TRADE ID: 1610091606471						
	TD 23349FXKGXJ 1 CL						
	PLANT-MO-EQ						
	CUSIP: 278642103	FEES:	0.15-	POST PERIOD: 12/23			
	PRICE: 41.750000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	226.000-						
15-SEP-23	ELECTRONIC ARTS INC	27,222.84	27,222.84	7,001.53-	0.00	20,221.31	I
19-SEP-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 285512109	FEES:	0.22-	POST PERIOD: 09/23			
	PRICE: 120.460000	COMMISSION:	0.90-	BROKER: GUZMAN AND COMPANY, NEW YORK			

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S	6.000-					
15-SEP-23	ELECTRONIC ARTS INC	722.73	722.73	726.99-	0.00	4.26-I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 285512109	FEES:	0.01-	POST PERIOD: 09/23		
	PRICE: 120.460000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	10.000-					
17-MAR-23	EMERSON ELECTRIC CO	808.35	808.35	709.07-	0.00	99.28 I
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 291011104	FEES:	0.01-	POST PERIOD: 03/23		
	PRICE: 80.840000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	207.000-					
15-SEP-23	EMERSON ELECTRIC CO	20,463.03	20,463.03	17,502.68-	0.00	2,960.35 I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 291011104	FEES:	0.16-	POST PERIOD: 09/23		
	PRICE: 98.860000	COMMISSION:	0.83-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	232.000-					
15-SEP-23	EXPEDIA GROUP INC	24,801.99	24,801.99	32,278.05-	0.00	7,476.06-I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 30212P303	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 106.910000	COMMISSION:	0.93-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	8.000-					
15-DEC-23	EXPEDIA GROUP INC	1,167.91	1,167.91	1,091.44-	0.00	76.47 I
19-DEC-23	TRADE ID: 1610091608095 TD 23349FXRHLW 1 CL PLANT-FERC-EQ					
	CUSIP: 30212P303	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 145.990000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	184.000-					
16-JUN-23	EXPEDITORS INTERNATIONAL OF WA	21,863.80	21,863.80	9,767.53-	0.00	12,096.27 I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 302130109	FEES:	0.18-	POST PERIOD: 06/23		
	PRICE: 118.830000	COMMISSION:	0.74-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	7.000-					
15-SEP-23	EXPEDITORS INTERNATIONAL OF WA	829.04	829.04	498.52-	0.00	330.52 I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 302130109	FEES:	0.01-	POST PERIOD: 09/23		
	PRICE: 118.440000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	141.000-					
15-DEC-23	EXPEDITORS INTERNATIONAL OF WA	17,547.30	17,547.30	7,298.80-	0.00	10,248.50 I
19-DEC-23	TRADE ID: 1610091606632 TD 23349FXKQ9Z 1 CL PLANT-MO-EQ					
	CUSIP: 302130109	FEES:	0.15-	POST PERIOD: 12/23		
	PRICE: 124.450000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	1,300.000-					
16-JUN-23	EXXON MOBIL CORP	136,662.71	136,662.71	112,429.91-	0.00	24,232.80 I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 30231G102	FEES:	1.09-	POST PERIOD: 06/23		
	PRICE: 105.130000	COMMISSION:	5.20-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	25.000-					
16-JUN-23	EXXON MOBIL CORP	2,628.13	2,628.13	1,446.34-	0.00	1,181.79 I
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 30231G102	FEES:	0.02-	POST PERIOD: 06/23		
	PRICE: 105.130000	COMMISSION:	0.10-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	719.000-					
15-SEP-23	EXXON MOBIL CORP	83,903.75	83,903.75	25,023.97-	0.00	58,879.78 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 30231G102	FEES:	0.67-	POST PERIOD: 09/23		
	PRICE: 116.700000	COMMISSION:	2.88-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	19.000-					
15-SEP-23	EXXON MOBIL CORP	2,217.20	2,217.20	570.98-	0.00	1,646.22 I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 30231G102	FEES:	0.02-	POST PERIOD: 09/23		
	PRICE: 116.700000	COMMISSION:	0.08-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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S	22.000-					
15-DEC-23	EXXON MOBIL CORP	2,219.78	2,219.78	2,399.51-	0.00	179.73-I
19-DEC-23	TRADE ID: 1610091607928					
	TD 23349FXQN9M 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 30231G102	FEES:	0.02-	POST PERIOD: 12/23		
	PRICE: 100.900000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	844.000-					
15-DEC-23	EXXON MOBIL CORP	85,158.91	85,158.91	91,648.41-	0.00	6,489.50-I
19-DEC-23	TRADE ID: 1610091614220					
	TD 23349FZG9JH 1 CL					
	PLANT-MO-EQ					
	CUSIP: 30231G102	FEES:	0.69-	POST PERIOD: 12/23		
	PRICE: 100.900000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	269.000-					
17-MAR-23	META PLATFORMS INC	52,617.59	52,617.59	34,921.30-	0.00	17,696.29 I
21-MAR-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 30303M102	FEES:	0.42-	POST PERIOD: 03/23		
	PRICE: 195.610000	COMMISSION:	1.08-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	9.000-					
17-MAR-23	META PLATFORMS INC	1,760.43	1,760.43	979.64-	0.00	780.79 I
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM FERC					
	PLANT-FERC-EQ					
	CUSIP: 30303M102	FEES:	0.02-	POST PERIOD: 03/23		
	PRICE: 195.610000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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S	3.000-					
16-JUN-23	META PLATFORMS INC	842.98	842.98	164.82-	0.00	678.16 I
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 30303M102	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 281.000000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	169.000-					
16-JUN-23	META PLATFORMS INC	47,487.94	47,487.94	15,945.99-	0.00	31,541.95 I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 30303M102	FEES:	0.38-	POST PERIOD: 06/23		
	PRICE: 281.000000	COMMISSION:	0.68-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	5.000-					
15-DEC-23	META PLATFORMS INC	1,674.58	1,674.58	1,594.32-	0.00	80.26 I
19-DEC-23	TRADE ID: 1610091608093 TD 23349FXRHK1 1 CL PLANT-FERC-EQ					
	CUSIP: 30303M102	FEES:	0.02-	POST PERIOD: 12/23		
	PRICE: 334.920000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	91.000-					
15-DEC-23	META PLATFORMS INC	30,477.47	30,477.47	29,016.62-	0.00	1,460.85 I
19-DEC-23	TRADE ID: 1610091608091 TD 23349FXRG52 1 CL PLANT-MO-EQ					
	CUSIP: 30303M102	FEES:	0.25-	POST PERIOD: 12/23		
	PRICE: 334.920000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	1.000-					
16-JUN-23	FAIR ISAAC CORP	799.95	799.95	654.50-	0.00	145.45 I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U PLANT-FERC-EQ					
	CUSIP: 303250104	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 799.960000	COMMISSION:	0.00	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	818.000-					
13-MAR-23	FIRST REPUBLIC BANK/CA	15,369.85	15,369.85	96,003.73-	0.00	80,633.88-I
15-MAR-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 33616C100	FEES:	0.13-	POST PERIOD: 03/23		
	PRICE: 18.793704	COMMISSION:	3.27-	BROKER: JEFFERIES & CO INC, NEW YORK		
S	18.000-					
13-MAR-23	FIRST REPUBLIC BANK/CA	338.21	338.21	1,805.70-	0.00	1,467.49-I
15-MAR-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 33616C100	FEES:	0.01-	POST PERIOD: 03/23		
	PRICE: 18.793888	COMMISSION:	0.07-	BROKER: JEFFERIES & CO INC, NEW YORK		
S	2,843.000-					
26-APR-23	FIRST REPUBLIC BANK/CA	14,513.40	14,513.40	258,881.44-	0.00	244,368.04-I
28-APR-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 33616C100	FEES:	0.12-	POST PERIOD: 04/23		
	PRICE: 5.109001	COMMISSION:	11.37-	BROKER: JEFFERIES & CO INC, NEW YORK		

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S	70.000-					
26-APR-23	FIRST REPUBLIC BANK/CA	357.34	357.34	6,429.11-	0.00	6,071.77-I
28-APR-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ					
	CUSIP: 33616C100	FEES:	0.01-	POST PERIOD: 04/23		
	PRICE: 5.109000	COMMISSION:	0.28-	BROKER: JEFFERIES & CO INC, NEW YORK		
S	9.000-					
15-SEP-23	FISERV INC	1,089.40	1,089.40	941.66-	0.00	147.74 I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 337738108	FEES:	0.01-	POST PERIOD: 09/23		
	PRICE: 121.050000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	312.000-					
15-SEP-23	FISERV INC	37,766.05	37,766.05	32,644.25-	0.00	5,121.80 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 337738108	FEES:	0.30-	POST PERIOD: 09/23		
	PRICE: 121.050000	COMMISSION:	1.25-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	161.000-					
15-DEC-23	FISERV INC	21,414.43	21,414.43	16,845.27-	0.00	4,569.16 I
19-DEC-23	TRADE ID: 1610091615594 TD 23349FZLG9X 1 CL PLANT-MO-EQ					
	CUSIP: 337738108	FEES:	0.18-	POST PERIOD: 12/23		
	PRICE: 133.010000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	3.000-					
15-DEC-23	FLEETCOR TECHNOLOGIES INC	832.28	832.28	687.10-	0.00	145.18 I
19-DEC-23	TRADE ID: 1610091606207					
	TD 23349FXK6MK 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 339041105	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 277.430000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	103.000-					
15-DEC-23	FLEETCOR TECHNOLOGIES INC	28,575.06	28,575.06	22,715.74-	0.00	5,859.32 I
19-DEC-23	TRADE ID: 1610091613660					
	TD 23349FZ3Z79 1 CL					
	PLANT-MO-EQ					
	CUSIP: 339041105	FEES:	0.23-	POST PERIOD: 12/23		
	PRICE: 277.430000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1,805.000-					
07-JUL-23	FORTREA HOLDINGS INC	58,393.27	58,393.27	15,459.69-	0.00	42,933.58 I
11-JUL-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	PLANT-MO-EQ					
	CUSIP: 34965K107	FEES:	0.47-	POST PERIOD: 07/23		
	PRICE: 32.355102	COMMISSION:	7.22-	BROKER: JEFFERIES & CO INC, NEW YORK		
S	45.000-					
07-JUL-23	FORTREA HOLDINGS INC	1,455.78	1,455.78	1,103.22-	0.00	352.56 I
11-JUL-23	U.E. DECOM FERC					
	C/O TIAA-CREF INVESTMENT MANAG					
	PLANT-FERC-EQ					
	CUSIP: 34965K107	FEES:	0.02-	POST PERIOD: 07/23		
	PRICE: 32.355111	COMMISSION:	0.18-	BROKER: JEFFERIES & CO INC, NEW YORK		

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S	20.000-					
16-JUN-23	FOX CORP	672.71	672.71	831.00-	0.00	158.29-I
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 35137L105	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 33.640000	COMMISSION:	0.08-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	740.000-					
16-JUN-23	FOX CORP	24,890.44	24,890.44	30,747.00-	0.00	5,856.56-I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 35137L105	FEES:	0.20-	POST PERIOD: 06/23		
	PRICE: 33.640000	COMMISSION:	2.96-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	689.000-					
17-MAR-23	GENERAL MOTORS CO	22,995.88	22,995.88	35,369.13-	0.00	12,373.25-I
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 37045V100	FEES:	0.18-	POST PERIOD: 03/23		
	PRICE: 33.380000	COMMISSION:	2.76-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	17.000-					
16-JUN-23	GENERAL MOTORS CO	645.24	645.24	872.68-	0.00	227.44-I
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 37045V100	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 37.960000	COMMISSION:	0.07-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	743.000-					
15-SEP-23	GENERAL MOTORS CO	25,221.68	25,221.68	38,141.16-	0.00	12,919.48-I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 37045V100	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 33.950000	COMMISSION:	2.97-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	308.000-					
17-MAR-23	GLOBAL PAYMENTS INC	30,351.93	30,351.93	23,398.24-	0.00	6,953.69 I
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 37940X102	FEES:	0.24-	POST PERIOD: 03/23		
	PRICE: 98.550000	COMMISSION:	1.23-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	5.000-					
15-SEP-23	GLOBAL PAYMENTS INC	621.67	621.67	641.17-	0.00	19.50-I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 37940X102	FEES:	0.01-	POST PERIOD: 09/23		
	PRICE: 124.340000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	181.000-					
15-DEC-23	GLOBE LIFE INC	22,070.96	22,070.96	15,780.48-	0.00	6,290.48 I
19-DEC-23	TRADE ID: 1610091608558 TD 23349FXSB4N 1 CL PLANT-MO-EQ					
	CUSIP: 37959E102	FEES:	0.18-	POST PERIOD: 12/23		
	PRICE: 121.940000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	76.000-						
16-JUN-23	GOLDMAN SACHS GROUP INC/THE	25,711.05	25,711.05	24,578.72-	0.00	1,132.33	I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 38141G104	FEES:	0.21-	POST PERIOD: 06/23			
	PRICE: 338.310000	COMMISSION:	0.30-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	3.000-						
15-SEP-23	GOLDMAN SACHS GROUP INC/THE	1,027.60	1,027.60	839.37-	0.00	188.23	I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 38141G104	FEES:	0.01-	POST PERIOD: 09/23			
	PRICE: 342.540000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	110.000-						
15-DEC-23	GOLDMAN SACHS GROUP INC/THE	41,855.76	41,855.76	30,776.90-	0.00	11,078.86	I
19-DEC-23	TRADE ID: 1610091614059 TD 23349FZFX66 1 CL PLANT-MO-EQ						
	CUSIP: 38141G104	FEES:	0.34-	POST PERIOD: 12/23			
	PRICE: 380.510000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	84.000-						
16-JUN-23	HCA HEALTHCARE INC	24,366.19	24,366.19	6,115.96-	0.00	18,250.23	I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 40412C101	FEES:	0.19-	POST PERIOD: 06/23			
	PRICE: 290.080000	COMMISSION:	0.34-	BROKER: GUZMAN AND COMPANY, NEW YORK			

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S	3.000-						
16-JUN-23	HCA HEALTHCARE INC	870.22	870.22	420.20-	0.00	450.02	I
21-JUN-23	U.E. DECOM FERC						
	CTSY GUZMAN CO.						
	PLANT-FERC-EQ						
	CUSIP: 40412C101	FEES:	0.01-	POST PERIOD: 06/23			
	PRICE: 290.080000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	99.000-						
15-SEP-23	HCA HEALTHCARE INC	25,371.12	25,371.12	7,208.10-	0.00	18,163.02	I
19-SEP-23	U.E. DECOM MO						
	CTSY CABRERA CAPITAL MARKETS,L						
	PLANT-MO-EQ						
	CUSIP: 40412C101	FEES:	0.20-	POST PERIOD: 09/23			
	PRICE: 256.280000	COMMISSION:	0.40-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	4.000-						
15-DEC-23	HCA HEALTHCARE INC	1,081.55	1,081.55	560.26-	0.00	521.29	I
19-DEC-23	TRADE ID: 1610091608149						
	TD 23349FXRXCH 1 CL						
	PLANT-FERC-EQ						
	CUSIP: 40412C101	FEES:	0.01-	POST PERIOD: 12/23			
	PRICE: 270.390000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	55.000-						
15-DEC-23	HCA HEALTHCARE INC	14,871.33	14,871.33	4,004.50-	0.00	10,866.83	I
19-DEC-23	TRADE ID: 1610091609972						
	TD 23349FXTSFH 1 CL						
	PLANT-MO-EQ						
	CUSIP: 40412C101	FEES:	0.12-	POST PERIOD: 12/23			
	PRICE: 270.390000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	306.000-						
16-JUN-23	HARTFORD FINANCIAL SERVICES GR	21,993.88	21,993.88	7,175.70-	0.00	14,818.18	I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 416515104	FEES:	0.18-	POST PERIOD: 06/23			
	PRICE: 71.880000	COMMISSION:	1.22-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	10.000-						
15-SEP-23	HARTFORD FINANCIAL SERVICES GR	729.85	729.85	500.95-	0.00	228.90	I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 416515104	FEES:	0.01-	POST PERIOD: 09/23			
	PRICE: 72.990000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	5.000-						
15-DEC-23	HILTON WORLDWIDE HOLDINGS INC	886.14	886.14	406.77-	0.00	479.37	I
19-DEC-23	TRADE ID: 1610091608566 TD 23349FXSBG3 1 CL PLANT-FERC-EQ						
	CUSIP: 43300A203	FEES:	0.01-	POST PERIOD: 12/23			
	PRICE: 177.230000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	194.000-						
15-DEC-23	HILTON WORLDWIDE HOLDINGS INC	34,382.34	34,382.34	15,720.43-	0.00	18,661.91	I
19-DEC-23	TRADE ID: 1610091614369 TD 23349FZGTT1 1 CL PLANT-MO-EQ						
	CUSIP: 43300A203	FEES:	0.28-	POST PERIOD: 12/23			
	PRICE: 177.230000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

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S	69.000-					
16-JUN-23	HOME DEPOT INC/THE	20,725.77	20,725.77	21,822.90-	0.00	1,097.13-I
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 437076102	FEES:	0.17-	POST PERIOD: 06/23		
	PRICE: 300.380000	COMMISSION:	0.28-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	5.000-					
15-SEP-23	HOME DEPOT INC/THE	1,606.96	1,606.96	1,027.77-	0.00	579.19 I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 437076102	FEES:	0.02-	POST PERIOD: 09/23		
	PRICE: 321.400000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	135.000-					
15-SEP-23	HOME DEPOT INC/THE	43,388.11	43,388.11	39,549.78-	0.00	3,838.33 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 437076102	FEES:	0.35-	POST PERIOD: 09/23		
	PRICE: 321.400000	COMMISSION:	0.54-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	66.000-					
15-DEC-23	HOME DEPOT INC/THE	23,363.81	23,363.81	18,385.76-	0.00	4,978.05 I
19-DEC-23	TRADE ID: 1610091606338 TD 23349FXK9DZ 1 CL PLANT-MO-EQ					
	CUSIP: 437076102	FEES:	0.19-	POST PERIOD: 12/23		
	PRICE: 354.000000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	2.000-					
15-DEC-23	HOME DEPOT INC/THE	707.99	707.99	57.74-	0.00	650.25 I
19-DEC-23	TRADE ID: 1610091613377					
	TD 23349FZ3BHJ 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 437076102	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 354.000000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	161.000-					
15-DEC-23	HONEYWELL INTERNATIONAL INC	32,747.13	32,747.13	32,239.20-	0.00	507.93 I
19-DEC-23	TRADE ID: 1610091607099					
	TD 23349FXN3TB 1 CL					
	PLANT-MO-EQ					
	CUSIP: 438516106	FEES:	0.27-	POST PERIOD: 12/23		
	PRICE: 203.400000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	4.000-					
15-DEC-23	HONEYWELL INTERNATIONAL INC	813.59	813.59	635.62-	0.00	177.97 I
19-DEC-23	TRADE ID: 1610091613831					
	TD 23349FZ9Z2L 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 438516106	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 203.400000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	42.000-					
17-MAR-23	HUMANA INC	20,812.76	20,812.76	22,057.66-	0.00	1,244.90-I
21-MAR-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 444859102	FEES:	0.17-	POST PERIOD: 03/23		
	PRICE: 495.550000	COMMISSION:	0.17-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	98.000-					
15-DEC-23	ILLINOIS TOOL WORKS INC	25,317.11	25,317.11	20,175.66-	0.00	5,141.45 I
19-DEC-23	TRADE ID: 1610091608709					
	TD 23349FXSHCD 1 CL					
	PLANT-MO-EQ					
	CUSIP: 452308109	FEES:	0.21-	POST PERIOD: 12/23		
	PRICE: 258.340000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	469.000-					
15-DEC-23	INTERNATIONAL PAPER CO	17,554.52	17,554.52	13,613.76-	0.00	3,940.76 I
19-DEC-23	TRADE ID: 1610091615504					
	TD 23349FZKZ7P 1 CL					
	PLANT-MO-EQ					
	CUSIP: 460146103	FEES:	0.15-	POST PERIOD: 12/23		
	PRICE: 37.430000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1.000-					
15-DEC-23	INTUIT INC	608.50	608.50	539.84-	0.00	68.66 I
19-DEC-23	TRADE ID: 1610091614350					
	TD 23349FZGS76 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 461202103	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 608.510000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	370.000-					
15-SEP-23	JPMORGAN CHASE & CO	55,057.78	55,057.78	51,778.26-	0.00	3,279.52 I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 46625H100	FEES:	0.44-	POST PERIOD: 09/23		
	PRICE: 148.810000	COMMISSION:	1.48-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	13.000-					
15-DEC-23	JPMORGAN CHASE & CO	2,147.97	2,147.97	1,810.15-	0.00	337.82 I
19-DEC-23	TRADE ID: 1610091614587					
	J.P. MORGAN SECURITIES LLC					
	PLANT-FERC-EQ					
	CUSIP: 46625H100	FEES:	0.02-	POST PERIOD: 12/23		
	PRICE: 165.230000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	331.000-					
15-DEC-23	JPMORGAN CHASE & CO	54,690.69	54,690.69	47,077.45-	0.00	7,613.24 I
19-DEC-23	TRADE ID: 1610091614586					
	J.P. MORGAN SECURITIES LLC					
	PLANT-MO-EQ					
	CUSIP: 46625H100	FEES:	0.44-	POST PERIOD: 12/23		
	PRICE: 165.230000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	177.000-					
16-JUN-23	JOHNSON & JOHNSON	29,067.76	29,067.76	30,946.68-	0.00	1,878.92-I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 478160104	FEES:	0.24-	POST PERIOD: 06/23		
	PRICE: 164.230000	COMMISSION:	0.71-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	4.000-					
16-JUN-23	JOHNSON & JOHNSON	656.89	656.89	702.70-	0.00	45.81-I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM FERC AVERAGE U					
	PLANT-FERC-EQ					
	CUSIP: 478160104	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 164.230000	COMMISSION:	0.02-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

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S	3,756.000-					
24-AUG-23	JOHNSON & JOHNSON	620,076.83	620,076.83	390,374.17-	0.00	229,702.66 I
28-AUG-23	CREFAMERENMO					
	U.E. DECOM MO					
	PLANT-MO-EQ					
	CUSIP: 478160104	FEES:	4.97-	POST PERIOD: 08/23		
	PRICE: 165.091001	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
S	95.000-					
24-AUG-23	JOHNSON & JOHNSON	15,683.52	15,683.52	7,371.39-	0.00	8,312.13 I
28-AUG-23	CREFAMERENFERC					
	U.E. DECOM FERC					
	PLANT-FERC-EQ					
	CUSIP: 478160104	FEES:	0.13-	POST PERIOD: 08/23		
	PRICE: 165.091052	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
S	4.000-					
15-DEC-23	JOHNSON & JOHNSON	620.63	620.63	631.30-	0.00	10.67-I
19-DEC-23	TRADE ID: 1610091608314					
	TD 23349FXS474 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 478160104	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 155.160000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	2.000-					
16-JUN-23	KLA CORP	929.76	929.76	501.26-	0.00	428.50 I
21-JUN-23	U.E. DECOM FERC					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-FERC-EQ					
	CUSIP: 482480100	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 464.890000	COMMISSION:	0.01-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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S	53.000-					
15-SEP-23	KLA CORP	24,073.25	24,073.25	2,668.55-	0.00	21,404.70 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 482480100	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 454.220000	COMMISSION:	0.21-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	6,300.000-					
08-SEP-23	KENVUE INC	129,848.26	129,848.26	149,051.70-	0.00	19,203.44-I
12-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 49177J102	FEES:	1.04-	POST PERIOD: 09/23		
	PRICE: 20.615000	COMMISSION:	25.20-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	1,211.000-					
15-SEP-23	KINDER MORGAN INC	20,666.76	20,666.76	49,414.85-	0.00	28,748.09-I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 49456B101	FEES:	0.17-	POST PERIOD: 09/23		
	PRICE: 17.070000	COMMISSION:	4.84-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	3.000-					
15-DEC-23	LABORATORY CORP OF AMERICA HOL	658.49	658.49	449.10-	0.00	209.39 I
19-DEC-23	TRADE ID: 1610091614105 TD 23349FZG3CD 1 CL PLANT-FERC-EQ					
	CUSIP: 50540R409	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 219.500000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	127.000-					
15-DEC-23	LABORATORY CORP OF AMERICA HOL	27,876.27	27,876.27	20,311.52-	0.00	7,564.75 I
19-DEC-23	TRADE ID: 1610091608043					
	TD 23349FXR7FZ 1 CL					
	PLANT-MO-EQ					
	CUSIP: 50540R409	FEES:	0.23-	POST PERIOD: 12/23		
	PRICE: 219.500000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1.000-					
15-SEP-23	LAM RESEARCH CORP	623.10	623.10	150.64-	0.00	472.46 I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM FERC					
	PLANT-FERC-EQ					
	CUSIP: 512807108	FEES:	0.01-	POST PERIOD: 09/23		
	PRICE: 623.110000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	52.000-					
15-DEC-23	LAM RESEARCH CORP	40,221.67	40,221.67	1,889.93-	0.00	38,331.74 I
19-DEC-23	TRADE ID: 1610091607883					
	TD 23349FXR5S1 1 CL					
	PLANT-MO-EQ					
	CUSIP: 512807108	FEES:	0.33-	POST PERIOD: 12/23		
	PRICE: 773.500000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	5.000-					
15-DEC-23	LENNAR CORP	746.39	746.39	234.98-	0.00	511.41 I
19-DEC-23	TRADE ID: 1610091609157					
	TD 23349FXSXGR 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 526057104	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 149.280000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	179.000-					
15-DEC-23	LENNAR CORP	26,720.90	26,720.90	9,269.41-	0.00	17,451.49 I
19-DEC-23	TRADE ID: 1610091609139					
	TD 23349FXSX4J 1 CL					
	PLANT-MO-EQ					
	CUSIP: 526057104	FEES:	0.22-	POST PERIOD: 12/23		
	PRICE: 149.280000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	80.000-					
15-SEP-23	LINCOLN NATIONAL CORP	2,082.06	2,082.06	5,448.40-	0.00	3,366.34-I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM FERC					
	PLANT-FERC-EQ					
	CUSIP: 534187109	FEES:	0.02-	POST PERIOD: 09/23		
	PRICE: 26.030000	COMMISSION:	0.32-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	2,982.000-					
15-SEP-23	LINCOLN NATIONAL CORP	77,608.91	77,608.91	53,088.79-	0.00	24,520.12 I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 534187109	FEES:	0.62-	POST PERIOD: 09/23		
	PRICE: 26.030000	COMMISSION:	11.93-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	118.000-					
17-MAR-23	LOCKHEED MARTIN CORP	54,971.75	54,971.75	32,422.44-	0.00	22,549.31 I
21-MAR-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 539830109	FEES:	0.44-	POST PERIOD: 03/23		
	PRICE: 465.870000	COMMISSION:	0.47-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	3.000-						
17-MAR-23	LOCKHEED MARTIN CORP	1,397.58	1,397.58	617.28-	0.00	780.30	I
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 539830109	FEES:	0.02-	POST PERIOD: 03/23			
	PRICE: 465.870000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	3.000-						
15-DEC-23	LOCKHEED MARTIN CORP	1,325.41	1,325.41	235.70-	0.00	1,089.71	I
19-DEC-23	TRADE ID: 1610091615153 TD 23349FZJLVG 1 CL PLANT-FERC-EQ						
	CUSIP: 539830109	FEES:	0.02-	POST PERIOD: 12/23			
	PRICE: 441.810000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	103.000-						
15-DEC-23	LOCKHEED MARTIN CORP	45,506.06	45,506.06	2,331.87-	0.00	43,174.19	I
19-DEC-23	TRADE ID: 1610091615156 TD 23349FZJSGP 1 CL PLANT-MO-EQ						
	CUSIP: 539830109	FEES:	0.37-	POST PERIOD: 12/23			
	PRICE: 441.810000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	7.000-						
17-MAR-23	LOWE'S COS INC	1,381.47	1,381.47	147.91-	0.00	1,233.56	I
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 548661107	FEES:	0.02-	POST PERIOD: 03/23			
	PRICE: 197.360000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	229.000-						
17-MAR-23	LOWE'S COS INC	45,194.16	45,194.16	992.00-	0.00	44,202.16	I
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 548661107	FEES:	0.36-	POST PERIOD: 03/23			
	PRICE: 197.360000	COMMISSION:	0.92-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	134.000-						
16-JUN-23	LOWE'S COS INC	29,087.95	29,087.95	580.47-	0.00	28,507.48	I
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ						
	CUSIP: 548661107	FEES:	0.23-	POST PERIOD: 06/23			
	PRICE: 217.080000	COMMISSION:	0.54-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	202.000-						
15-SEP-23	LOWE'S COS INC	44,442.87	44,442.87	875.04-	0.00	43,567.83	I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 548661107	FEES:	0.36-	POST PERIOD: 09/23			
	PRICE: 220.020000	COMMISSION:	0.81-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	7.000-						
15-SEP-23	LOWE'S COS INC	1,540.09	1,540.09	147.91-	0.00	1,392.18	I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 548661107	FEES:	0.02-	POST PERIOD: 09/23			
	PRICE: 220.020000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	152.000-					
15-DEC-23	LOWE'S COS INC	34,289.40	34,289.40	658.44-	0.00	33,630.96 I
19-DEC-23	TRADE ID: 1610091605961					
	TD 23349FXJZP0 1 CL					
	PLANT-MO-EQ					
	CUSIP: 548661107	FEES:	0.28-	POST PERIOD: 12/23		
	PRICE: 225.590000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	4.000-					
15-DEC-23	LOWE'S COS INC	902.35	902.35	84.52-	0.00	817.83 I
19-DEC-23	TRADE ID: 1610091605969					
	TD 23349FXJZQW 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 548661107	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 225.590000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	434.000-					
17-MAR-23	LUMEN TECHNOLOGIES INC	1,074.57	1,074.57	8,846.33-	0.00	7,771.76-I
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM FERC					
	PLANT-FERC-EQ					
	CUSIP: 550241103	FEES:	0.01-	POST PERIOD: 03/23		
	PRICE: 2.480000	COMMISSION:	1.74-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	18,570.000-					
17-MAR-23	LUMEN TECHNOLOGIES INC	45,978.95	45,978.95	235,358.43-	0.00	189,379.48-I
21-MAR-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 550241103	FEES:	0.37-	POST PERIOD: 03/23		
	PRICE: 2.480000	COMMISSION:	74.28-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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S	173.000-					
16-JUN-23	M&T BANK CORP	21,305.81	21,305.81	26,998.45-	0.00	5,692.64-I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 55261F104	FEES:	0.18-	POST PERIOD: 06/23		
	PRICE: 123.160000	COMMISSION:	0.69-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	5.000-					
16-JUN-23	M&T BANK CORP	615.77	615.77	831.02-	0.00	215.25-I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U PLANT-FERC-EQ					
	CUSIP: 55261F104	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 123.160000	COMMISSION:	0.02-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	745.000-					
15-SEP-23	MGM RESORTS INTERNATIONAL	30,601.38	30,601.38	25,225.48-	0.00	5,375.90 I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 552953101	FEES:	0.24-	POST PERIOD: 09/23		
	PRICE: 41.080000	COMMISSION:	2.98-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	22.000-					
15-SEP-23	MGM RESORTS INTERNATIONAL	903.66	903.66	614.79-	0.00	288.87 I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 552953101	FEES:	0.01-	POST PERIOD: 09/23		
	PRICE: 41.080000	COMMISSION:	0.09-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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S	915.000-						
15-SEP-23	MARATHON OIL CORP	24,591.34	24,591.34	9,165.82-	0.00	15,425.52	I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 565849106	FEES:	0.20-	POST PERIOD: 09/23			
	PRICE: 26.880000	COMMISSION:	3.66-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	6.000-						
17-MAR-23	MARATHON PETROLEUM CORP	741.93	741.93	489.15-	0.00	252.78	I
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 56585A102	FEES:	0.01-	POST PERIOD: 03/23			
	PRICE: 123.660000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	204.000-						
17-MAR-23	MARATHON PETROLEUM CORP	25,225.62	25,225.62	1,314.64-	0.00	23,910.98	I
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ						
	CUSIP: 56585A102	FEES:	0.20-	POST PERIOD: 03/23			
	PRICE: 123.660000	COMMISSION:	0.82-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	580.000-						
16-JUN-23	MARATHON PETROLEUM CORP	65,705.35	65,705.35	3,475.69-	0.00	62,229.66	I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 56585A102	FEES:	0.53-	POST PERIOD: 06/23			
	PRICE: 113.290000	COMMISSION:	2.32-	BROKER: GUZMAN AND COMPANY, NEW YORK			

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S	14.000-					
16-JUN-23	MARATHON PETROLEUM CORP	1,585.99	1,585.99	1,141.35-	0.00	444.64 I
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 56585A102	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 113.290000	COMMISSION:	0.06-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	471.000-					
15-SEP-23	MARATHON PETROLEUM CORP	72,442.05	72,442.05	2,549.52-	0.00	69,892.53 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 56585A102	FEES:	0.58-	POST PERIOD: 09/23		
	PRICE: 153.810000	COMMISSION:	1.88-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	12.000-					
15-SEP-23	MARATHON PETROLEUM CORP	1,845.65	1,845.65	978.30-	0.00	867.35 I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 56585A102	FEES:	0.02-	POST PERIOD: 09/23		
	PRICE: 153.810000	COMMISSION:	0.05-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	10.000-					
15-DEC-23	MARATHON PETROLEUM CORP	1,483.78	1,483.78	815.25-	0.00	668.53 I
19-DEC-23	TRADE ID: 1610091615547 TD 23349FZKZQD 1 CL PLANT-FERC-EQ					
	CUSIP: 56585A102	FEES:	0.02-	POST PERIOD: 12/23		
	PRICE: 148.380000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	384.000-						
15-DEC-23	MARATHON PETROLEUM CORP	56,977.46	56,977.46	1,627.54-	0.00	55,349.92	I
19-DEC-23	TRADE ID: 1610091615548 TD 23349FZKZQP 1 CL PLANT-MO-EQ						
	CUSIP: 56585A102	FEES:	0.46-	POST PERIOD: 12/23			
	PRICE: 148.380000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	236.000-						
16-JUN-23	MARRIOTT INTERNATIONAL INC/MD	41,619.68	41,619.68	25,736.07-	0.00	15,883.61	I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ						
	CUSIP: 571903202	FEES:	0.34-	POST PERIOD: 06/23			
	PRICE: 176.360000	COMMISSION:	0.94-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY			
S	7.000-						
16-JUN-23	MARRIOTT INTERNATIONAL INC/MD	1,234.48	1,234.48	1,019.79-	0.00	214.69	I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U PLANT-FERC-EQ						
	CUSIP: 571903202	FEES:	0.01-	POST PERIOD: 06/23			
	PRICE: 176.360000	COMMISSION:	0.03-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY			
S	4.000-						
15-SEP-23	MARRIOTT INTERNATIONAL INC/MD	812.61	812.61	530.74-	0.00	281.87	I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 571903202	FEES:	0.01-	POST PERIOD: 09/23			
	PRICE: 203.160000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK			

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S	143.000-						
15-SEP-23	MARRIOTT INTERNATIONAL INC/MD	29,051.07	29,051.07	2,191.39-	0.00	26,859.68	I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL						
	C U .E. DECOM MO AVERAGE UNI						
	PLANT-MO-EQ						
	CUSIP: 571903202	FEES:	0.24-	POST PERIOD: 09/23			
	PRICE: 203.160000	COMMISSION:	0.57-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY			
S	32.000-						
15-DEC-23	MARTIN MARIETTA MATERIALS INC	15,677.95	15,677.95	10,259.33-	0.00	5,418.62	I
19-DEC-23	TRADE ID: 1610091608933						
	TD 23349FXSQPF 1 CL						
	PLANT-MO-EQ						
	CUSIP: 573284106	FEES:	0.13-	POST PERIOD: 12/23			
	PRICE: 489.940000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	2.000-						
16-JUN-23	MASTERCARD INC	753.04	753.04	691.69-	0.00	61.35	I
21-JUN-23	U.E. DECOM FERC						
	CTSY GUZMAN CO.						
	PLANT-FERC-EQ						
	CUSIP: 57636Q104	FEES:	0.01-	POST PERIOD: 06/23			
	PRICE: 376.530000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	136.000-						
16-JUN-23	MASTERCARD INC	51,207.13	51,207.13	48,540.58-	0.00	2,666.55	I
21-JUN-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 57636Q104	FEES:	0.41-	POST PERIOD: 06/23			
	PRICE: 376.530000	COMMISSION:	0.54-	BROKER: GUZMAN AND COMPANY, NEW YORK			

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S	3.000-						
15-SEP-23	MASTERCARD INC	1,242.91	1,242.91	355.43-	0.00	887.48	I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 57636Q104	FEES:	0.01-	POST PERIOD: 09/23			
	PRICE: 414.310000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	84.000-						
15-SEP-23	MASTERCARD INC	34,801.42	34,801.42	26,988.76-	0.00	7,812.66	I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ						
	CUSIP: 57636Q104	FEES:	0.28-	POST PERIOD: 09/23			
	PRICE: 414.310000	COMMISSION:	0.34-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY			
S	4.000-						
15-DEC-23	MASTERCARD INC	1,674.26	1,674.26	1,222.74-	0.00	451.52	I
19-DEC-23	TRADE ID: 1610091607084 TD 23349FXNMQF 1 CL PLANT-FERC-EQ						
	CUSIP: 57636Q104	FEES:	0.02-	POST PERIOD: 12/23			
	PRICE: 418.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	98.000-						
15-DEC-23	MASTERCARD INC	41,019.53	41,019.53	34,566.41-	0.00	6,453.12	I
19-DEC-23	TRADE ID: 1610091606587 TD 23349FXKLK7 1 CL PLANT-MO-EQ						
	CUSIP: 57636Q104	FEES:	0.33-	POST PERIOD: 12/23			
	PRICE: 418.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

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S	67.000-						
15-DEC-23	MCDONALD'S CORP	19,246.93	19,246.93	17,902.67-	0.00	1,344.26	I
19-DEC-23	TRADE ID: 1610091608319						
	TD 23349FXS4CZ 1 CL						
	PLANT-MO-EQ						
	CUSIP: 580135101	FEES:	0.16-	POST PERIOD: 12/23			
	PRICE: 287.270000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	77.000-						
17-MAR-23	MCKESSON CORP	26,129.43	26,129.43	4,198.04-	0.00	21,931.39	I
21-MAR-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 58155Q103	FEES:	0.21-	POST PERIOD: 03/23			
	PRICE: 339.350000	COMMISSION:	0.31-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	2.000-						
17-MAR-23	MCKESSON CORP	678.68	678.68	265.97-	0.00	412.71	I
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM						
	A/C U.E. DECOM FERC						
	PLANT-FERC-EQ						
	CUSIP: 58155Q103	FEES:	0.01-	POST PERIOD: 03/23			
	PRICE: 339.350000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	60.000-						
15-SEP-23	MCKESSON CORP	25,207.36	25,207.36	3,271.20-	0.00	21,936.16	I
19-SEP-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 58155Q103	FEES:	0.20-	POST PERIOD: 09/23			
	PRICE: 420.130000	COMMISSION:	0.24-	BROKER: GUZMAN AND COMPANY, NEW YORK			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	2.000-					
15-DEC-23	MCKESSON CORP	878.93	878.93	265.97-	0.00	612.96 I
19-DEC-23	TRADE ID: 1610091606860					
	TD 23349FXLJ7W 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 58155Q103	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 439.470000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	6.000-					
15-DEC-23	MERCK & CO INC	630.65	630.65	655.94-	0.00	25.29-I
19-DEC-23	TRADE ID: 1610091606230					
	TD 23349FXK83D 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 58933Y105	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 105.110000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	148.000-					
15-DEC-23	MERCK & CO INC	15,556.15	15,556.15	16,180.38-	0.00	624.23-I
19-DEC-23	TRADE ID: 1610091613675					
	TD 23349FZ3ZDW 1 CL					
	PLANT-MO-EQ					
	CUSIP: 58933Y105	FEES:	0.13-	POST PERIOD: 12/23		
	PRICE: 105.110000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	15.000-					
15-SEP-23	METLIFE INC	984.68	984.68	429.85-	0.00	554.83 I
19-SEP-23	TIAA-CREF INVESTMENT MANAGEME					
	NT UE DECOM FERC UNSOLICITE					
	PLANT-FERC-EQ					
	CUSIP: 59156R108	FEES:	0.01-	POST PERIOD: 09/23		
	PRICE: 65.650000	COMMISSION:	0.06-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	468.000-					
15-SEP-23	METLIFE INC	30,722.08	30,722.08	13,244.67-	0.00	17,477.41 I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 59156R108	FEES:	0.25-	POST PERIOD: 09/23		
	PRICE: 65.650000	COMMISSION:	1.87-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	3.000-					
15-SEP-23	MICROSOFT CORP	990.64	990.64	1,027.00-	0.00	36.36-I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 594918104	FEES:	0.01-	POST PERIOD: 09/23		
	PRICE: 330.220000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	48.000-					
15-DEC-23	MICROSOFT CORP	17,794.89	17,794.89	16,432.03-	0.00	1,362.86 I
19-DEC-23	TRADE ID: 1610091605491 TD 23349FXJKDF 1 CL PLANT-MO-EQ					
	CUSIP: 594918104	FEES:	0.15-	POST PERIOD: 12/23		
	PRICE: 370.730000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	10.000-					
15-DEC-23	MICROSOFT CORP	3,707.27	3,707.27	3,400.70-	0.00	306.57 I
19-DEC-23	TRADE ID: 1610091605489 TD 23349FXJKCL 1 CL PLANT-FERC-EQ					
	CUSIP: 594918104	FEES:	0.03-	POST PERIOD: 12/23		
	PRICE: 370.730000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1.000-					
15-DEC-23	MONOLITHIC POWER SYSTEMS INC	633.30	633.30	516.12-	0.00	117.18 I
19-DEC-23	TRADE ID: 1610091605496					
	TD 23349FXJKFW 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 609839105	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 633.310000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	19.000-					
15-SEP-23	MORGAN STANLEY	1,679.69	1,679.69	545.25-	0.00	1,134.44 I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM FERC					
	PLANT-FERC-EQ					
	CUSIP: 617446448	FEES:	0.02-	POST PERIOD: 09/23		
	PRICE: 88.410000	COMMISSION:	0.08-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	575.000-					
15-SEP-23	MORGAN STANLEY	50,833.04	50,833.04	15,473.25-	0.00	35,359.79 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 617446448	FEES:	0.41-	POST PERIOD: 09/23		
	PRICE: 88.410000	COMMISSION:	2.30-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	187.000-					
15-DEC-23	MORGAN STANLEY	17,125.32	17,125.32	5,032.17-	0.00	12,093.15 I
19-DEC-23	TRADE ID: 1610091605501					
	TD 23349FXJKGQ 1 CL					
	PLANT-MO-EQ					
	CUSIP: 617446448	FEES:	0.14-	POST PERIOD: 12/23		
	PRICE: 91.580000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	644.000-					
15-SEP-23	MOSAIC CO/THE	24,720.38	24,720.38	38,269.64-	0.00	13,549.26-I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 61945C103	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 38.390000	COMMISSION:	2.58-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	53.000-					
15-DEC-23	MOTOROLA SOLUTIONS INC	16,456.36	16,456.36	15,385.05-	0.00	1,071.31 I
19-DEC-23	TRADE ID: 1610091614190					
	TD 23349FZG638 1 CL					
	PLANT-MO-EQ					
	CUSIP: 620076307	FEES:	0.14-	POST PERIOD: 12/23		
	PRICE: 310.500000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	63.000-					
15-SEP-23	NETFLIX INC	25,006.76	25,006.76	22,837.75-	0.00	2,169.01 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 64110L106	FEES:	0.21-	POST PERIOD: 09/23		
	PRICE: 396.940000	COMMISSION:	0.25-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	2.000-					
15-DEC-23	NETFLIX INC	944.11	944.11	734.91-	0.00	209.20 I
19-DEC-23	TRADE ID: 1610091614335					
	TD 23349FZGQJC 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 64110L106	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 472.060000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	133.000-					
15-DEC-23	NETFLIX INC	62,783.47	62,783.47	43,770.92-	0.00	19,012.55 I
19-DEC-23	TRADE ID: 1610091608021					
	TD 23349FXR7NM 1 CL					
	PLANT-MO-EQ					
	CUSIP: 64110L106	FEES:	0.51-	POST PERIOD: 12/23		
	PRICE: 472.060000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	195.000-					
15-SEP-23	NEWELL BRANDS INC	1,849.75	1,849.75	3,977.03-	0.00	2,127.28-I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM FERC					
	PLANT-FERC-EQ					
	CUSIP: 651229106	FEES:	0.02-	POST PERIOD: 09/23		
	PRICE: 9.490000	COMMISSION:	0.78-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	7,697.000-					
15-SEP-23	NEWELL BRANDS INC	73,013.16	73,013.16	216,955.21-	0.00	143,942.05-I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 651229106	FEES:	0.58-	POST PERIOD: 09/23		
	PRICE: 9.490000	COMMISSION:	30.79-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	224.000-					
17-MAR-23	NIKE INC	26,966.24	26,966.24	26,686.71-	0.00	279.53 I
21-MAR-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 654106103	FEES:	0.22-	POST PERIOD: 03/23		
	PRICE: 120.390000	COMMISSION:	0.90-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	6.000-						
17-MAR-23	NIKE INC	722.31	722.31	751.52-	0.00	29.21-	I
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 654106103	FEES:	0.01-	POST PERIOD: 03/23			
	PRICE: 120.390000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	202.000-						
16-JUN-23	NIKE INC	22,944.19	22,944.19	20,747.85-	0.00	2,196.34	I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 654106103	FEES:	0.18-	POST PERIOD: 06/23			
	PRICE: 113.590000	COMMISSION:	0.81-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	7.000-						
15-SEP-23	NIKE INC	673.78	673.78	590.68-	0.00	83.10	I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 654106103	FEES:	0.01-	POST PERIOD: 09/23			
	PRICE: 96.260000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	121.000-						
17-MAR-23	NORFOLK SOUTHERN CORP	24,671.22	24,671.22	2,699.83-	0.00	21,971.39	I
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ						
	CUSIP: 655844108	FEES:	0.20-	POST PERIOD: 03/23			
	PRICE: 203.900000	COMMISSION:	0.48-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			

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S	655.000-					
15-DEC-23	GEN DIGITAL INC	15,182.77	15,182.77	14,576.37-	0.00	606.40 I
19-DEC-23	TRADE ID: 1610091606258					
	TD 23349FXK8FX 1 CL					
	PLANT-MO-EQ					
	CUSIP: 668771108	FEES:	0.13-	POST PERIOD: 12/23		
	PRICE: 23.180000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	4.000-					
15-SEP-23	NUCOR CORP	621.65	621.65	255.18-	0.00	366.47 I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM FERC					
	PLANT-FERC-EQ					
	CUSIP: 670346105	FEES:	0.01-	POST PERIOD: 09/23		
	PRICE: 155.420000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	150.000-					
15-DEC-23	NUCOR CORP	25,922.79	25,922.79	5,157.00-	0.00	20,765.79 I
19-DEC-23	TRADE ID: 1610091613453					
	TD 23349FZ3KWS 1 CL					
	PLANT-MO-EQ					
	CUSIP: 670346105	FEES:	0.21-	POST PERIOD: 12/23		
	PRICE: 172.820000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	387.000-					
17-MAR-23	NVIDIA CORP	99,553.40	99,553.40	96,862.75-	0.00	2,690.65 I
21-MAR-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 67066G104	FEES:	0.80-	POST PERIOD: 03/23		
	PRICE: 257.250000	COMMISSION:	1.55-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	13.000-						
17-MAR-23	NVIDIA CORP	3,344.17	3,344.17	2,475.58-	0.00	868.59	I
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 67066G104	FEES:	0.03-	POST PERIOD: 03/23			
	PRICE: 257.250000	COMMISSION:	0.05-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	2.000-						
15-SEP-23	NVIDIA CORP	877.98	877.98	853.85-	0.00	24.13	I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 67066G104	FEES:	0.01-	POST PERIOD: 09/23			
	PRICE: 439.000000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	4.000-						
15-DEC-23	NVIDIA CORP	1,955.58	1,955.58	1,801.97-	0.00	153.61	I
19-DEC-23	TRADE ID: 1610091613812 TD 23349FZ96RV 1 CL PLANT-FERC-EQ						
	CUSIP: 67066G104	FEES:	0.02-	POST PERIOD: 12/23			
	PRICE: 488.900000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	29.000-						
16-JUN-23	O'REILLY AUTOMOTIVE INC	26,651.25	26,651.25	979.83-	0.00	25,671.42	I
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ						
	CUSIP: 67103H107	FEES:	0.21-	POST PERIOD: 06/23			
	PRICE: 919.020000	COMMISSION:	0.12-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			

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S	32.000-					
15-DEC-23	O'REILLY AUTOMOTIVE INC	30,449.99	30,449.99	1,081.20-	0.00	29,368.79 I
19-DEC-23	TRADE ID: 1610091609646					
	TD 23349FXTGH1 1 CL					
	PLANT-MO-EQ					
	CUSIP: 67103H107	FEES:	0.25-	POST PERIOD: 12/23		
	PRICE: 951.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1.000-					
15-DEC-23	O'REILLY AUTOMOTIVE INC	951.56	951.56	349.39-	0.00	602.17 I
19-DEC-23	TRADE ID: 1610091615622					
	TD 23349FZLRQ0 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 67103H107	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 951.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1,278.000-					
15-SEP-23	OCCIDENTAL PETROLEUM CORP	84,533.91	84,533.91	58,873.78-	0.00	25,660.13 I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 674599105	FEES:	0.68-	POST PERIOD: 09/23		
	PRICE: 66.150000	COMMISSION:	5.11-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	33.000-					
15-SEP-23	OCCIDENTAL PETROLEUM CORP	2,182.80	2,182.80	2,477.96-	0.00	295.16-I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM FERC					
	PLANT-FERC-EQ					
	CUSIP: 674599105	FEES:	0.02-	POST PERIOD: 09/23		
	PRICE: 66.150000	COMMISSION:	0.13-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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S	5,152.000-					
17-OCT-23	ORGANON & CO	84,708.50	84,708.50	45,237.60-	0.00	39,470.90 I
19-OCT-23	CREFAMERENMO U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 68622V106	FEES:	0.68-	POST PERIOD: 10/23		
	PRICE: 16.441999	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
S	130.000-					
17-OCT-23	ORGANON & CO	2,137.44	2,137.44	1,207.94-	0.00	929.50 I
19-OCT-23	CREFAMERENFERC U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 68622V106	FEES:	0.02-	POST PERIOD: 10/23		
	PRICE: 16.442000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
S	186.000-					
15-DEC-23	OTIS WORLDWIDE CORP	16,775.20	16,775.20	12,806.84-	0.00	3,968.36 I
19-DEC-23	TRADE ID: 1610091606370 TD 23349FXKD7D 1 CL PLANT-MO-EQ					
	CUSIP: 68902V107	FEES:	0.14-	POST PERIOD: 12/23		
	PRICE: 90.190000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	108.000-					
15-DEC-23	PNC FINANCIAL SERVICES GROUP I	16,451.50	16,451.50	6,592.32-	0.00	9,859.18 I
19-DEC-23	TRADE ID: 1610091606821 TD 23349FXL39G 1 CL PLANT-MO-EQ					
	CUSIP: 693475105	FEES:	0.14-	POST PERIOD: 12/23		
	PRICE: 152.330000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	23.000-					
15-DEC-23	PPL CORP	618.69	618.69	674.02-	0.00	55.33-I
19-DEC-23	TRADE ID: 1610091608292					
	TD 23349FXS3NX 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 69351T106	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 26.900000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	429.000-					
16-JUN-23	PAYPAL HOLDINGS INC	28,496.52	28,496.52	26,083.14-	0.00	2,413.38 I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 70450Y103	FEES:	0.23-	POST PERIOD: 06/23		
	PRICE: 66.430000	COMMISSION:	1.72-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	14.000-					
16-JUN-23	PAYPAL HOLDINGS INC	929.95	929.95	715.45-	0.00	214.50 I
21-JUN-23	U.E. DECOM FERC					
	CTSY GUZMAN CO.					
	PLANT-FERC-EQ					
	CUSIP: 70450Y103	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 66.430000	COMMISSION:	0.06-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	339.000-					
15-SEP-23	PAYPAL HOLDINGS INC	21,765.65	21,765.65	5,843.88-	0.00	15,921.77 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 70450Y103	FEES:	0.18-	POST PERIOD: 09/23		
	PRICE: 64.210000	COMMISSION:	1.36-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	17.000-					
15-DEC-23	PAYPAL HOLDINGS INC	1,041.41	1,041.41	382.48-	0.00	658.93 I
19-DEC-23	TRADE ID: 1610091615176					
	TD 23349FZJSWP 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 70450Y103	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 61.260000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	351.000-					
15-DEC-23	PAYPAL HOLDINGS INC	21,502.08	21,502.08	5,725.96-	0.00	15,776.12 I
19-DEC-23	TRADE ID: 1610091615184					
	TD 23349FZJT1T 1 CL					
	PLANT-MO-EQ					
	CUSIP: 70450Y103	FEES:	0.18-	POST PERIOD: 12/23		
	PRICE: 61.260000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	8.000-					
16-JUN-23	PHILLIPS 66	777.00	777.00	906.12-	0.00	129.12-I
21-JUN-23	U.E. DECOM FERC					
	CTSY GUZMAN CO.					
	PLANT-FERC-EQ					
	CUSIP: 718546104	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 97.130000	COMMISSION:	0.03-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	303.000-					
16-JUN-23	PHILLIPS 66	29,428.94	29,428.94	29,143.78-	0.00	285.16 I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 718546104	FEES:	0.24-	POST PERIOD: 06/23		
	PRICE: 97.130000	COMMISSION:	1.21-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	259.000-						
15-SEP-23	PHILLIPS 66	31,345.48	31,345.48	23,156.22-	0.00	8,189.26	I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 718546104	FEES:	0.25-	POST PERIOD: 09/23			
	PRICE: 121.030000	COMMISSION:	1.04-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	7.000-						
15-SEP-23	PHILLIPS 66	847.17	847.17	792.85-	0.00	54.32	I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 718546104	FEES:	0.01-	POST PERIOD: 09/23			
	PRICE: 121.030000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	976.000-						
10-JUL-23	PHINIA INC	29,226.38	29,226.38	18,647.89-	0.00	10,578.49	I
12-JUL-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ						
	CUSIP: 71880K101	FEES:	0.24-	POST PERIOD: 07/23			
	PRICE: 29.949303	COMMISSION:	3.90-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY			
S	22.000-						
10-JUL-23	PHINIA INC	658.78	658.78	558.86-	0.00	99.92	I
12-JUL-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ						
	CUSIP: 71880K101	FEES:	0.01-	POST PERIOD: 07/23			
	PRICE: 29.949090	COMMISSION:	0.09-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	106.000-					
15-SEP-23	PIONEER NATURAL RESOURCES CO	24,803.38	24,803.38	25,387.42-	0.00	584.04-I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 723787107	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 234.000000	COMMISSION:	0.42-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	279.000-					
15-SEP-23	PRINCIPAL FINANCIAL GROUP INC	21,467.76	21,467.76	7,727.63-	0.00	13,740.13 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 74251V102	FEES:	0.17-	POST PERIOD: 09/23		
	PRICE: 76.950000	COMMISSION:	1.12-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	8.000-					
15-DEC-23	PRINCIPAL FINANCIAL GROUP INC	627.59	627.59	472.12-	0.00	155.47 I
19-DEC-23	TRADE ID: 1610091614967 TD 23349FZJCWH 1 CL PLANT-FERC-EQ					
	CUSIP: 74251V102	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 78.450000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	6.000-					
15-DEC-23	PROCTER & GAMBLE CO/THE	863.75	863.75	877.22-	0.00	13.47-I
19-DEC-23	TRADE ID: 1610091614393 TD 23349FZGVLT 1 CL PLANT-FERC-EQ					
	CUSIP: 742718109	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 143.960000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	10.000-					
16-JUN-23	PULTEGROUP INC	735.05	735.05	248.75-	0.00	486.30 I
21-JUN-23	U.E. DECOM FERC CTSY CABRERA CAPITAL MARKETS,L PLANT-FERC-EQ					
	CUSIP: 745867101	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 73.510000	COMMISSION:	0.04-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	319.000-					
15-SEP-23	PULTEGROUP INC	24,328.66	24,328.66	3,083.33-	0.00	21,245.33 I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 745867101	FEES:	0.19-	POST PERIOD: 09/23		
	PRICE: 76.270000	COMMISSION:	1.28-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	153.000-					
15-DEC-23	QORVO INC	17,175.64	17,175.64	12,577.78-	0.00	4,597.86 I
19-DEC-23	TRADE ID: 1610091613676 TD 23349FZ3ZF7 1 CL PLANT-MO-EQ					
	CUSIP: 74736K101	FEES:	0.14-	POST PERIOD: 12/23		
	PRICE: 112.260000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	5.000-					
17-MAR-23	QUEST DIAGNOSTICS INC	657.62	657.62	540.42-	0.00	117.20 I
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 74834L100	FEES:	0.01-	POST PERIOD: 03/23		
	PRICE: 131.530000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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S	134.000-					
15-DEC-23	RALPH LAUREN CORP	18,900.54	18,900.54	11,202.17-	0.00	7,698.37 I
19-DEC-23	TRADE ID: 1610091607963					
	TD 23349FXRFBN 1 CL					
	PLANT-MO-EQ					
	CUSIP: 751212101	FEES:	0.16-	POST PERIOD: 12/23		
	PRICE: 141.050000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	5.000-					
15-DEC-23	RALPH LAUREN CORP	705.24	705.24	688.52-	0.00	16.72 I
19-DEC-23	TRADE ID: 1610091614345					
	TD 23349FZGRQX 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 751212101	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 141.050000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	9.000-					
15-DEC-23	RTX CORP	722.51	722.51	657.19-	0.00	65.32 I
19-DEC-23	TRADE ID: 1610091614342					
	TD 23349FZGRK3 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 75513E101	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 80.280000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	499.000-					
15-DEC-23	RTX CORP	40,059.39	40,059.39	46,207.45-	0.00	6,148.06-I
19-DEC-23	TRADE ID: 1610091608447					
	TD 23349FXS7PS 1 CL					
	PLANT-MO-EQ					
	CUSIP: 75513E101	FEES:	0.33-	POST PERIOD: 12/23		
	PRICE: 80.280000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1.000-					
15-SEP-23	REGENERON PHARMACEUTICALS INC	823.39	823.39	747.65-	0.00	75.74 I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 75886F107	FEES:	0.01-	POST PERIOD: 09/23		
	PRICE: 823.400000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	84.000-					
15-SEP-23	S&P GLOBAL INC	32,613.24	32,613.24	13,826.40-	0.00	18,786.84 I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 78409V104	FEES:	0.26-	POST PERIOD: 09/23		
	PRICE: 388.260000	COMMISSION:	0.34-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	3.000-					
15-SEP-23	S&P GLOBAL INC	1,164.76	1,164.76	589.55-	0.00	575.21 I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 78409V104	FEES:	0.01-	POST PERIOD: 09/23		
	PRICE: 388.260000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	1,050.000-					
28-MAR-23	SVB FINANCIAL GROUP	345.13	345.13	314,591.83-	0.00	314,246.70-I
30-MAR-23	U.E. DECOM MO TIAA-CREF INVESTMENT MANAGEMEN PLANT-MO-EQ					
	CUSIP: 78486Q101	FEES:	0.01-	POST PERIOD: 03/23		
	PRICE: 0.333704	COMMISSION:	5.25-	BROKER: VIRTU AMERICAS LLC, NEW YORK		

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S	25.000-					
28-MAR-23	SVB FINANCIAL GROUP	8.20	8.20	8,064.05-	0.00	8,055.85-I
30-MAR-23	U.E. DECOM FERC					
	TIAA-CREF INVESTMENT MANAGEMEN					
	PLANT-FERC-EQ					
	CUSIP: 78486Q101	FEES:	0.01-	POST PERIOD: 03/23		
	PRICE: 0.333600	COMMISSION:	0.13-	BROKER: VIRTU AMERICAS LLC, NEW YORK		
S	106.000-					
28-MAR-23	SVB FINANCIAL GROUP	90.41	90.41	25,512.51-	0.00	25,422.10-I
30-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 78486Q101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 0.857924	COMMISSION:	0.53-	BROKER: BARCLAYS CAPITAL LE, NEW YORK		
S	3.000-					
28-MAR-23	SVB FINANCIAL GROUP	2.55	2.55	939.26-	0.00	936.71-I
30-MAR-23						
	PLANT-FERC-EQ					
	CUSIP: 78486Q101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 0.856666	COMMISSION:	0.02-	BROKER: BARCLAYS CAPITAL LE, NEW YORK		
S	3.000-					
28-MAR-23	SVB FINANCIAL GROUP	1.78	1.78	722.05-	0.00	720.27-I
30-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 78486Q101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 0.600000	COMMISSION:	0.02-	BROKER: BARCLAYS CAPITAL LE, NEW YORK		
S	369.000-					
16-JUN-23	SALESFORCE INC	78,137.33	78,137.33	75,882.92-	0.00	2,254.41 I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 79466L302	FEES:	0.63-	POST PERIOD: 06/23		
	PRICE: 211.760000	COMMISSION:	1.48-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	6.000-					
16-JUN-23	SALESFORCE INC	1,270.53	1,270.53	1,098.70-	0.00	171.83 I
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 79466L302	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 211.760000	COMMISSION:	0.02-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	71.000-					
15-DEC-23	SALESFORCE INC	18,573.45	18,573.45	12,070.94-	0.00	6,502.51 I
19-DEC-23	TRADE ID: 1610091605387 TD 23349FXJJ5P 1 CL PLANT-MO-EQ					
	CUSIP: 79466L302	FEES:	0.15-	POST PERIOD: 12/23		
	PRICE: 261.600000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	636.000-					
16-JUN-23	CHARLES SCHWAB CORP/THE	34,595.58	34,595.58	47,700.80-	0.00	13,105.22-I
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 808513105	FEES:	0.28-	POST PERIOD: 06/23		
	PRICE: 54.400000	COMMISSION:	2.54-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	11.000-					
16-JUN-23	CHARLES SCHWAB CORP/THE	598.35	598.35	794.75-	0.00	196.40-I
21-JUN-23	U.E. DECOM FERC CTSY CABRERA CAPITAL MARKETS,L PLANT-FERC-EQ					
	CUSIP: 808513105	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 54.400000	COMMISSION:	0.04-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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S	2,826.000-					
15-DEC-23	SEALED AIR CORP	100,887.39	100,887.39	49,896.79-	0.00	50,990.60 I
19-DEC-23	TRADE ID: 1610091607843					
	TD 23349FXQM0H 1 CL					
	PLANT-MO-EQ					
	CUSIP: 81211K100	FEES:	0.81-	POST PERIOD: 12/23		
	PRICE: 35.700000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	70.000-					
15-DEC-23	SEALED AIR CORP	2,498.98	2,498.98	2,566.19-	0.00	67.21-I
19-DEC-23	TRADE ID: 1610091607871					
	TD 23349FXQN1V 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 81211K100	FEES:	0.02-	POST PERIOD: 12/23		
	PRICE: 35.700000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	25.000-					
28-MAR-23	SIGNATURE BANK/NEW YORK NY	4.82	4.82	7,586.85-	0.00	7,582.03-I
30-MAR-23	U.E. DECOM FERC					
	TIAA-CREF INVESTMENT MANAGEMEN					
	PLANT-FERC-EQ					
	CUSIP: 82669G104	FEES:	0.01-	POST PERIOD: 03/23		
	PRICE: 0.198400	COMMISSION:	0.13-	BROKER: VIRTU AMERICAS LLC, NEW YORK		
S	1,059.000-					
28-MAR-23	SIGNATURE BANK/NEW YORK NY	204.80	204.80	321,378.97-	0.00	321,174.17-I
30-MAR-23	U.E. DECOM MO					
	TIAA-CREF INVESTMENT MANAGEMEN					
	PLANT-MO-EQ					
	CUSIP: 82669G104	FEES:	0.01-	POST PERIOD: 03/23		
	PRICE: 0.198404	COMMISSION:	5.30-	BROKER: VIRTU AMERICAS LLC, NEW YORK		

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S	187.000-					
28-MAR-23	SIGNATURE BANK/NEW YORK NY	59.84	59.84	43,655.76-	0.00	43,595.92-I
30-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 82669G104	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 0.325026	COMMISSION:	0.94-	BROKER: BARCLAYS CAPITAL LE, NEW YORK		
S	4.000-					
28-MAR-23	SIGNATURE BANK/NEW YORK NY	1.28	1.28	1,213.90-	0.00	1,212.62-I
30-MAR-23						
	PLANT-FERC-EQ					
	CUSIP: 82669G104	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 0.325000	COMMISSION:	0.02-	BROKER: BARCLAYS CAPITAL LE, NEW YORK		
S	115.000-					
15-DEC-23	SIMON PROPERTY GROUP INC	16,600.11	16,600.11	12,420.46-	0.00	4,179.65 I
19-DEC-23	TRADE ID: 1610091608178					
	TD 23349FXRZL0 1 CL					
	PLANT-MO-EQ					
	CUSIP: 828806109	FEES:	0.14-	POST PERIOD: 12/23		
	PRICE: 144.350000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	201.000-					
15-DEC-23	A O SMITH CORP	15,919.07	15,919.07	11,386.17-	0.00	4,532.90 I
19-DEC-23	TRADE ID: 1610091608983					
	TD 23349FXSRGQ 1 CL					
	PLANT-MO-EQ					
	CUSIP: 831865209	FEES:	0.13-	POST PERIOD: 12/23		
	PRICE: 79.200000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1,125.000-					
15-DEC-23	SOLAREDGE TECHNOLOGIES INC	109,259.12	109,259.12	319,120.13-	0.00	209,861.01-I
19-DEC-23	TRADE ID: 1610091605840					
	TD 23349FXJVBM 1 CL					
	PLANT-MO-EQ					
	CUSIP: 83417M104	FEES:	0.88-	POST PERIOD: 12/23		
	PRICE: 97.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	27.000-					
15-DEC-23	SOLAREDGE TECHNOLOGIES INC	2,622.21	2,622.21	7,842.38-	0.00	5,220.17-I
19-DEC-23	TRADE ID: 1610091615383					
	TD 23349FZK75L 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 83417M104	FEES:	0.03-	POST PERIOD: 12/23		
	PRICE: 97.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	300.000-					
17-MAR-23	STATE STREET CORP	21,529.63	21,529.63	20,125.13-	0.00	1,404.50 I
21-MAR-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 857477103	FEES:	0.17-	POST PERIOD: 03/23		
	PRICE: 71.770000	COMMISSION:	1.20-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	14.000-					
16-JUN-23	STATE STREET CORP	1,032.71	1,032.71	1,229.78-	0.00	197.07-I
21-JUN-23	U.E. DECOM FERC					
	CTSY GUZMAN CO.					
	PLANT-FERC-EQ					
	CUSIP: 857477103	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 73.770000	COMMISSION:	0.06-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	556.000-					
15-SEP-23	STATE STREET CORP	39,946.06	39,946.06	22,403.40-	0.00	17,542.66 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 857477103	FEES:	0.32-	POST PERIOD: 09/23		
	PRICE: 71.850000	COMMISSION:	2.22-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	13.000-					
15-DEC-23	STATE STREET CORP	1,009.18	1,009.18	1,093.76-	0.00	84.58-I
19-DEC-23	TRADE ID: 1610091614264					
	TD 23349FZGHQR 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 857477103	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 77.630000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	191.000-					
15-DEC-23	STATE STREET CORP	14,827.21	14,827.21	7,603.71-	0.00	7,223.50 I
19-DEC-23	TRADE ID: 1610091607966					
	TD 23349FXR1R1 1 CL					
	PLANT-MO-EQ					
	CUSIP: 857477103	FEES:	0.12-	POST PERIOD: 12/23		
	PRICE: 77.630000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	244.000-					
15-SEP-23	STEEL DYNAMICS INC	24,084.06	24,084.06	25,573.64-	0.00	1,489.58-I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 858119100	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 98.710000	COMMISSION:	0.98-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	6.000-					
15-DEC-23	STEEL DYNAMICS INC	747.11	747.11	628.88-	0.00	118.23 I
19-DEC-23	TRADE ID: 1610091608114					
	TD 23349FXRNN0 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 858119100	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 124.520000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	22.000-					
16-JUN-23	SYNCHRONY FINANCIAL	723.70	723.70	687.83-	0.00	35.87 I
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 87165B103	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 32.900000	COMMISSION:	0.09-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	615.000-					
15-DEC-23	SYNCHRONY FINANCIAL	22,828.61	22,828.61	18,815.92-	0.00	4,012.69 I
19-DEC-23	TRADE ID: 1610091608329 TD 23349FXS4LV 1 CL PLANT-MO-EQ					
	CUSIP: 87165B103	FEES:	0.19-	POST PERIOD: 12/23		
	PRICE: 37.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	380.000-					
16-JUN-23	T-MOBILE US INC	49,751.48	49,751.48	53,269.56-	0.00	3,518.08-I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 872590104	FEES:	0.40-	POST PERIOD: 06/23		
	PRICE: 130.930000	COMMISSION:	1.52-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	6.000-					
16-JUN-23	T-MOBILE US INC	785.55	785.55	839.72-	0.00	54.17-I
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 872590104	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 130.930000	COMMISSION:	0.02-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	29.000-						
15-SEP-23	T-MOBILE US INC	4,115.81	4,115.81	3,343.82-	0.00	771.99	I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 872590104	FEES:	0.04-	POST PERIOD: 09/23			
	PRICE: 141.930000	COMMISSION:	0.12-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	1,142.000-						
15-SEP-23	T-MOBILE US INC	162,078.19	162,078.19	131,872.59-	0.00	30,205.60	I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ						
	CUSIP: 872590104	FEES:	1.30-	POST PERIOD: 09/23			
	PRICE: 141.930000	COMMISSION:	4.57-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY			
S	4.000-						
15-DEC-23	T-MOBILE US INC	624.59	624.59	440.68-	0.00	183.91	I
19-DEC-23	TRADE ID: 1610091609147 TD 23349FXSX8J 1 CL PLANT-FERC-EQ						
	CUSIP: 872590104	FEES:	0.01-	POST PERIOD: 12/23			
	PRICE: 156.150000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	156.000-						
15-DEC-23	T-MOBILE US INC	24,359.20	24,359.20	17,186.36-	0.00	7,172.84	I
19-DEC-23	TRADE ID: 1610091615415 TD 23349FZKGVX 1 CL PLANT-MO-EQ						
	CUSIP: 872590104	FEES:	0.20-	POST PERIOD: 12/23			
	PRICE: 156.150000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	268.000-					
15-SEP-23	TEXTRON INC	20,423.04	20,423.04	3,621.80-	0.00	16,801.24 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 883203101	FEES:	0.17-	POST PERIOD: 09/23		
	PRICE: 76.210000	COMMISSION:	1.07-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	8.000-					
15-DEC-23	TEXTRON INC	634.71	634.71	574.84-	0.00	59.87 I
19-DEC-23	TRADE ID: 1610091608945 TD 23349FXSQXR 1 CL PLANT-FERC-EQ					
	CUSIP: 883203101	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 79.340000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	88.000-					
16-JUN-23	THERMO FISHER SCIENTIFIC INC	47,281.67	47,281.67	50,435.18-	0.00	3,153.51-I
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 883556102	FEES:	0.38-	POST PERIOD: 06/23		
	PRICE: 537.300000	COMMISSION:	0.35-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	2.000-					
16-JUN-23	THERMO FISHER SCIENTIFIC INC	1,074.58	1,074.58	1,104.91-	0.00	30.33-I
21-JUN-23	U.E. DECOM FERC CTSY CABRERA CAPITAL MARKETS,L PLANT-FERC-EQ					
	CUSIP: 883556102	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 537.300000	COMMISSION:	0.01-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	135.000-						
15-SEP-23	TRAVELERS COS INC/THE	22,247.28	22,247.28	4,417.20-	0.00	17,830.08	I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ						
	CUSIP: 89417E109	FEES:	0.18-	POST PERIOD: 09/23			
	PRICE: 164.800000	COMMISSION:	0.54-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	4.000-						
15-SEP-23	TRAVELERS COS INC/THE	659.17	659.17	520.06-	0.00	139.11	I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 89417E109	FEES:	0.01-	POST PERIOD: 09/23			
	PRICE: 164.800000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK			
S	61.000-						
15-SEP-23	ULTA BEAUTY INC	25,227.33	25,227.33	12,503.19-	0.00	12,724.14	I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 90384S303	FEES:	0.20-	POST PERIOD: 09/23			
	PRICE: 413.570000	COMMISSION:	0.24-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	2.000-						
15-SEP-23	ULTA BEAUTY INC	827.12	827.12	568.27-	0.00	258.85	I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ						
	CUSIP: 90384S303	FEES:	0.01-	POST PERIOD: 09/23			
	PRICE: 413.570000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK			

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S	27.000-					
15-DEC-23	UNITED RENTALS INC	15,436.85	15,436.85	3,176.69-	0.00	12,260.16 I
19-DEC-23	TRADE ID: 1610091606741					
	TD 23349FXKZ91 1 CL					
	PLANT-MO-EQ					
	CUSIP: 911363109	FEES:	0.13-	POST PERIOD: 12/23		
	PRICE: 571.740000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	104.000-					
15-SEP-23	UNITEDHEALTH GROUP INC	50,615.98	50,615.98	56,014.72-	0.00	5,398.74-I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 91324P102	FEES:	0.40-	POST PERIOD: 09/23		
	PRICE: 486.700000	COMMISSION:	0.42-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	2.000-					
15-SEP-23	UNITEDHEALTH GROUP INC	973.38	973.38	1,080.45-	0.00	107.07-I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM FERC					
	PLANT-FERC-EQ					
	CUSIP: 91324P102	FEES:	0.01-	POST PERIOD: 09/23		
	PRICE: 486.700000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	2.000-					
15-DEC-23	UNITEDHEALTH GROUP INC	1,062.23	1,062.23	1,086.01-	0.00	23.78-I
19-DEC-23	TRADE ID: 1610091614226					
	TD 23349FZG9Q3 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 91324P102	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 531.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	34.000-					
15-DEC-23	UNITEDHEALTH GROUP INC	18,057.93	18,057.93	18,462.14-	0.00	404.21-I
19-DEC-23	TRADE ID: 1610091614229					
	TD 23349FZG9RW 1 CL					
	PLANT-MO-EQ					
	CUSIP: 91324P102	FEES:	0.15-	POST PERIOD: 12/23		
	PRICE: 531.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	139.000-					
16-JUN-23	UNIVERSAL HEALTH SERVICES INC	20,657.45	20,657.45	14,661.37-	0.00	5,996.08 I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 913903100	FEES:	0.17-	POST PERIOD: 06/23		
	PRICE: 148.620000	COMMISSION:	0.56-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	4.000-					
15-DEC-23	UNIVERSAL HEALTH SERVICES INC	595.31	595.31	515.50-	0.00	79.81 I
19-DEC-23	TRADE ID: 1610091608344					
	TD 23349FXS586 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 913903100	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 148.830000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	406.000-					
16-JUN-23	VALERO ENERGY CORP	46,367.27	46,367.27	6,376.79-	0.00	39,990.48 I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 91913Y100	FEES:	0.37-	POST PERIOD: 06/23		
	PRICE: 114.210000	COMMISSION:	1.62-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	10.000-					
16-JUN-23	VALERO ENERGY CORP	1,142.05	1,142.05	1,146.05-	0.00	4.00-I
21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ					
	CUSIP: 91913Y100	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 114.210000	COMMISSION:	0.04-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	160.000-					
15-SEP-23	VALERO ENERGY CORP	22,987.98	22,987.98	2,513.02-	0.00	20,474.96 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 91913Y100	FEES:	0.18-	POST PERIOD: 09/23		
	PRICE: 143.680000	COMMISSION:	0.64-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	10.000-					
15-DEC-23	VALERO ENERGY CORP	1,285.68	1,285.68	1,146.05-	0.00	139.63 I
19-DEC-23	TRADE ID: 1610091615431 TD 23349FZKHDF 1 CL PLANT-FERC-EQ					
	CUSIP: 91913Y100	FEES:	0.02-	POST PERIOD: 12/23		
	PRICE: 128.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	237.000-					
15-DEC-23	VALERO ENERGY CORP	30,470.84	30,470.84	3,722.42-	0.00	26,748.42 I
19-DEC-23	TRADE ID: 1610091615432 TD 23349FZKHF5 1 CL PLANT-MO-EQ					
	CUSIP: 91913Y100	FEES:	0.25-	POST PERIOD: 12/23		
	PRICE: 128.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	186.000-					
16-JUN-23	VERISK ANALYTICS INC	41,759.64	41,759.64	16,243.25-	0.00	25,516.39 I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 92345Y106	FEES:	0.34-	POST PERIOD: 06/23		
	PRICE: 224.520000	COMMISSION:	0.74-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	5.000-					
16-JUN-23	VERISK ANALYTICS INC	1,122.57	1,122.57	607.68-	0.00	514.89 I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U PLANT-FERC-EQ					
	CUSIP: 92345Y106	FEES:	0.01-	POST PERIOD: 06/23		
	PRICE: 224.520000	COMMISSION:	0.02-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	2,544.000-					
15-SEP-23	VIATRIS INC	24,844.50	24,844.50	38,436.53-	0.00	13,592.03-I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 92556V106	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 9.770000	COMMISSION:	10.18-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	3.000-					
17-MAR-23	VISA INC	652.15	652.15	682.78-	0.00	30.63-I
21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 92826C839	FEES:	0.01-	POST PERIOD: 03/23		
	PRICE: 217.390000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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S	134.000-					
16-JUN-23	VISA INC	30,673.15	30,673.15	29,493.23-	0.00	1,179.92 I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 92826C839	FEES:	0.25-	POST PERIOD: 06/23		
	PRICE: 228.910000	COMMISSION:	0.54-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	205.000-					
15-SEP-23	VISA INC	49,418.13	49,418.13	42,413.27-	0.00	7,004.86 I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 92826C839	FEES:	0.40-	POST PERIOD: 09/23		
	PRICE: 241.070000	COMMISSION:	0.82-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	6.000-					
15-SEP-23	VISA INC	1,446.38	1,446.38	1,241.37-	0.00	205.01 I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 92826C839	FEES:	0.02-	POST PERIOD: 09/23		
	PRICE: 241.070000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	9.000-					
15-DEC-23	VISA INC	2,322.25	2,322.25	1,233.89-	0.00	1,088.36 I
19-DEC-23	TRADE ID: 1610091608655 TD 23349FXSG3K 1 CL PLANT-FERC-EQ					
	CUSIP: 92826C839	FEES:	0.02-	POST PERIOD: 12/23		
	PRICE: 258.030000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	281.000-					
15-DEC-23	VISA INC	72,505.84	72,505.84	58,866.64-	0.00	13,639.20 I
19-DEC-23	TRADE ID: 1610091608734 TD 23349FXSJW4 1 CL PLANT-MO-EQ					
	CUSIP: 92826C839	FEES:	0.59-	POST PERIOD: 12/23		
	PRICE: 258.030000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	82.000-					
04-JAN-23	VORNADO REALTY TRUST	1,740.94	1,740.94	5,990.51-	0.00	4,249.57-I
06-JAN-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-FERC-EQ					
	CUSIP: 929042109	FEES:	0.04-	POST PERIOD: 01/23		
	PRICE: 21.231463	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
S	3,361.000-					
04-JAN-23	VORNADO REALTY TRUST	71,357.43	71,357.43	162,745.94-	0.00	91,388.51-I
06-JAN-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-MO-EQ					
	CUSIP: 929042109	FEES:	1.64-	POST PERIOD: 01/23		
	PRICE: 21.231499	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
S	1,120.000-					
03-OCT-23	WK KELLOGG CO	14,112.89	14,112.89	8,739.65-	0.00	5,373.24 I
05-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 92942W107	FEES:	0.12-	POST PERIOD: 10/23		
	PRICE: 12.604901	COMMISSION:	4.48-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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S	27.000-					
03-OCT-23	WK KELLOGG CO	340.21	340.21	386.22-	0.00	46.01-I
05-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ					
	CUSIP: 92942W107	FEES:	0.01-	POST PERIOD: 10/23		
	PRICE: 12.604814	COMMISSION:	0.11-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
S	125.000-					
05-OCT-23	WK KELLOGG CO	1,249.49	1,249.49	807.13-	0.00	442.36 I
10-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 92942W107	FEES:	0.01-	POST PERIOD: 10/23		
	PRICE: 10.000000	COMMISSION:	0.50-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	3.000-					
05-OCT-23	WK KELLOGG CO	29.98	29.98	41.20-	0.00	11.22-I
10-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ					
	CUSIP: 92942W107	FEES:	0.01-	POST PERIOD: 10/23		
	PRICE: 10.000000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	4.000-					
15-DEC-23	WALMART INC	610.95	610.95	658.58-	0.00	47.63-I
19-DEC-23	TRADE ID: 1610091608514 TD 23349FXS91Z 1 CL PLANT-FERC-EQ					
	CUSIP: 931142103	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 152.740000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	122.000-					
15-DEC-23	WASTE MANAGEMENT INC	21,294.92	21,294.92	18,631.88-	0.00	2,663.04 I
19-DEC-23	TRADE ID: 1610091607751					
	TD 23349FXQPD6 1 CL					
	PLANT-MO-EQ					
	CUSIP: 94106L109	FEES:	0.18-	POST PERIOD: 12/23		
	PRICE: 174.550000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1,002.000-					
16-JUN-23	WELLS FARGO & CO	42,260.01	42,260.01	44,822.67-	0.00	2,562.66-I
21-JUN-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 949746101	FEES:	0.34-	POST PERIOD: 06/23		
	PRICE: 42.180000	COMMISSION:	4.01-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	1,813.000-					
15-SEP-23	WELLS FARGO & CO	77,860.48	77,860.48	70,960.59-	0.00	6,899.89 I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 949746101	FEES:	0.62-	POST PERIOD: 09/23		
	PRICE: 42.950000	COMMISSION:	7.25-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	57.000-					
15-SEP-23	WELLS FARGO & CO	2,447.90	2,447.90	2,060.17-	0.00	387.73 I
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM FERC					
	PLANT-FERC-EQ					
	CUSIP: 949746101	FEES:	0.02-	POST PERIOD: 09/23		
	PRICE: 42.950000	COMMISSION:	0.23-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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S	389.000-					
15-DEC-23	WELLS FARGO & CO	19,570.43	19,570.43	9,777.13-	0.00	9,793.30 I
19-DEC-23	TRADE ID: 1610091609348					
	TD 23349FXT3HN 1 CL					
	PLANT-MO-EQ					
	CUSIP: 949746101	FEES:	0.16-	POST PERIOD: 12/23		
	PRICE: 50.310000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	20.000-					
15-DEC-23	WELLS FARGO & CO	1,006.19	1,006.19	616.63-	0.00	389.56 I
19-DEC-23	TRADE ID: 1610091608753					
	TD 23349FXSK8K 1 CL					
	PLANT-FERC-EQ					
	CUSIP: 949746101	FEES:	0.01-	POST PERIOD: 12/23		
	PRICE: 50.310000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	224.000-					
15-SEP-23	WYNN RESORTS LTD	21,735.88	21,735.88	36,512.62-	0.00	14,776.74-I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 983134107	FEES:	0.18-	POST PERIOD: 09/23		
	PRICE: 97.040000	COMMISSION:	0.90-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	75.000-					
15-DEC-23	ZOETIS INC	14,721.63	14,721.63	13,225.00-	0.00	1,496.63 I
19-DEC-23	TRADE ID: 1610091609541					
	TD 23349FXT9L8 1 CL					
	PLANT-MO-EQ					
	CUSIP: 98978V103	FEES:	0.12-	POST PERIOD: 12/23		
	PRICE: 196.290000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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TOTAL EQUITY						
TRADED - SETTLED CURRENT PERIOD						
	U.S. DOLLAR	11,937,427.56	11,937,427.56	9,485,769.04-	0.00	2,451,658.52 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL SALES						
TRADED - SETTLED CURRENT PERIOD						
	U.S. DOLLAR	307,603,599.67	307,603,599.67	313,013,727.81-	0.00	5,410,128.14-I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PRINCIPAL PAYMENTS	(* INDICATES PENDING SETTLEMENT)					
FIXED INCOME SECURITIES						
U.S. DOLLAR						
PD	4,618.650-					
01-FEB-23	COMM 2014-UBS3 MORTGAG UBS3 A3	4,618.65	4,618.65	4,865.40-	0.00	246.75-I
01-FEB-23	3.546% 06/10/2047 DD 06/01/14					
10-FEB-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	117.920-					
01-FEB-23	COMM 2014-UBS3 MORTGAG UBS3 A3	117.92	117.92	124.22-	0.00	6.30-I
01-FEB-23	3.546% 06/10/2047 DD 06/01/14					
10-FEB-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	1,769.910-					
01-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3	1,769.91	1,769.91	1,862.76-	0.00	92.85-I
01-OCT-23	3.546% 06/10/2047 DD 06/01/14					
03-NOV-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	69,321.540-					
01-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3	69,321.54	69,321.54	72,958.17-	0.00	3,636.63-I
01-OCT-23	3.546% 06/10/2047 DD 06/01/14					
03-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	4,942.010-					
01-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3	4,942.01	4,942.01	5,200.65-	0.00	258.64-I
01-NOV-23	3.546% 06/10/2047 DD 06/01/14					
10-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	126.180-					
01-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3	126.18	126.18	132.78-	0.00	6.60-I
01-NOV-23	3.546% 06/10/2047 DD 06/01/14					
10-NOV-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	20,773.450-					
01-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3	20,773.45	20,773.45	21,858.11-	0.00	1,084.66-I
01-DEC-23	3.546% 06/10/2047 DD 06/01/14					
12-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	530.390-					
01-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3	530.39	530.39	558.08-	0.00	27.69-I
01-DEC-23	3.546% 06/10/2047 DD 06/01/14					
12-DEC-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	1,241.900-					
15-JAN-23	CNH EQUIPMENT TRUST 2021- A A3	1,241.90	1,241.90	1,241.72-	0.00	.18 I
15-JAN-23	0.400% 12/15/2025 DD 03/15/21					
17-JAN-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23						

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PD	52,987.670-						
15-JAN-23	CNH EQUIPMENT TRUST 2021- A A3	52,987.67	52,987.67	52,980.05-	0.00	7.62	I
15-JAN-23	0.400% 12/15/2025 DD 03/15/21						
17-JAN-23							
	PLANT-MO-FI						
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23							
PD	49,798.790-						
15-FEB-23	CNH EQUIPMENT TRUST 2021- A A3	49,798.79	49,798.79	49,791.83-	0.00	6.96	I
15-FEB-23	0.400% 12/15/2025 DD 03/15/21						
	PLANT-MO-FI						
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23							
PD	1,167.160-						
15-FEB-23	CNH EQUIPMENT TRUST 2021- A A3	1,167.16	1,167.16	1,166.99-	0.00	.17	I
15-FEB-23	0.400% 12/15/2025 DD 03/15/21						
	PLANT-FERC-FI						
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23							
PD	38,607.140-						
15-MAR-23	CNH EQUIPMENT TRUST 2021- A A3	38,607.14	38,607.14	38,601.89-	0.00	5.25	I
15-MAR-23	0.400% 12/15/2025 DD 03/15/21						
	PLANT-MO-FI						
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23							
PD	904.850-						
15-MAR-23	CNH EQUIPMENT TRUST 2021- A A3	904.85	904.85	904.72-	0.00	.13	I
15-MAR-23	0.400% 12/15/2025 DD 03/15/21						
	PLANT-FERC-FI						
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23							
PD	67,306.380-						
15-APR-23	CNH EQUIPMENT TRUST 2021- A A3	67,306.38	67,306.38	67,297.52-	0.00	8.86	I
15-APR-23	0.400% 12/15/2025 DD 03/15/21						
17-APR-23							
	PLANT-MO-FI						
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23							

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PD	1,577.490-						
15-APR-23	CNH EQUIPMENT TRUST 2021- A A3	1,577.49	1,577.49	1,577.28-	0.00	.21	I
15-APR-23	0.400% 12/15/2025 DD 03/15/21						
17-APR-23							
	PLANT-FERC-FI						
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23							
PD	63,658.570-						
15-MAY-23	CNH EQUIPMENT TRUST 2021- A A3	63,658.57	63,658.57	63,650.44-	0.00	8.13	I
15-MAY-23	0.400% 12/15/2025 DD 03/15/21						
	PLANT-MO-FI						
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23							
PD	1,492.000-						
15-MAY-23	CNH EQUIPMENT TRUST 2021- A A3	1,492.00	1,492.00	1,491.81-	0.00	.19	I
15-MAY-23	0.400% 12/15/2025 DD 03/15/21						
	PLANT-FERC-FI						
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23							
PD	69,927.020-						
15-JUN-23	CNH EQUIPMENT TRUST 2021- A A3	69,927.02	69,927.02	69,918.38-	0.00	8.64	I
15-JUN-23	0.400% 12/15/2025 DD 03/15/21						
	PLANT-MO-FI						
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23							
PD	1,638.910-						
15-JUN-23	CNH EQUIPMENT TRUST 2021- A A3	1,638.91	1,638.91	1,638.70-	0.00	.21	I
15-JUN-23	0.400% 12/15/2025 DD 03/15/21						
	PLANT-FERC-FI						
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23							
PD	73,440.760-						
15-JUL-23	CNH EQUIPMENT TRUST 2021- A A3	73,440.76	73,440.76	73,431.99-	0.00	8.77	I
15-JUL-23	0.400% 12/15/2025 DD 03/15/21						
17-JUL-23							
	PLANT-MO-FI						
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23							

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
PD	1,721.270-						
15-JUL-23	CNH EQUIPMENT TRUST 2021- A A3	1,721.27	1,721.27	1,721.06-	0.00	.21	I
15-JUL-23	0.400% 12/15/2025 DD 03/15/21						
17-JUL-23							
	PLANT-FERC-FI						
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23							
PD	1,501.960-						
15-AUG-23	CNH EQUIPMENT TRUST 2021- A A3	1,501.96	1,501.96	1,501.78-	0.00	.18	I
15-AUG-23	0.400% 12/15/2025 DD 03/15/21						
	PLANT-FERC-FI						
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23							
PD	64,083.560-						
15-AUG-23	CNH EQUIPMENT TRUST 2021- A A3	64,083.56	64,083.56	64,076.17-	0.00	7.39	I
15-AUG-23	0.400% 12/15/2025 DD 03/15/21						
	PLANT-MO-FI						
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23							
PD	1,388.910-						
15-SEP-23	CNH EQUIPMENT TRUST 2021- A A3	1,388.91	1,388.91	1,388.75-	0.00	.16	I
15-SEP-23	0.400% 12/15/2025 DD 03/15/21						
	PLANT-FERC-FI						
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23							
PD	59,260.080-						
15-SEP-23	CNH EQUIPMENT TRUST 2021- A A3	59,260.08	59,260.08	59,253.49-	0.00	6.59	I
15-SEP-23	0.400% 12/15/2025 DD 03/15/21						
	PLANT-MO-FI						
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23							
PD	61,682.520-						
15-OCT-23	CNH EQUIPMENT TRUST 2021- A A3	61,682.52	61,682.52	61,675.92-	0.00	6.60	I
15-OCT-23	0.400% 12/15/2025 DD 03/15/21						
16-OCT-23							
	PLANT-MO-FI						
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23							

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	1,445.680-					
15-OCT-23	CNH EQUIPMENT TRUST 2021- A A3	1,445.68	1,445.68	1,445.52-	0.00	.16 I
15-OCT-23	0.400% 12/15/2025 DD 03/15/21					
16-OCT-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23						
PD	60,096.310-					
15-NOV-23	CNH EQUIPMENT TRUST 2021- A A3	60,096.31	60,096.31	60,090.12-	0.00	6.19 I
15-NOV-23	0.400% 12/15/2025 DD 03/15/21					
	PLANT-MO-FI					
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23						
PD	1,408.510-					
15-NOV-23	CNH EQUIPMENT TRUST 2021- A A3	1,408.51	1,408.51	1,408.36-	0.00	.15 I
15-NOV-23	0.400% 12/15/2025 DD 03/15/21					
	PLANT-FERC-FI					
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23						
PD	63,837.950-					
15-DEC-23	CNH EQUIPMENT TRUST 2021- A A3	63,837.95	63,837.95	63,831.64-	0.00	6.31 I
15-DEC-23	0.400% 12/15/2025 DD 03/15/21					
	PLANT-MO-FI					
PAYMENT PERIOD 15-DEC-23 TO 14-JAN-24						
PD	1,496.200-					
15-DEC-23	CNH EQUIPMENT TRUST 2021- A A3	1,496.20	1,496.20	1,496.05-	0.00	.15 I
15-DEC-23	0.400% 12/15/2025 DD 03/15/21					
	PLANT-FERC-FI					
PAYMENT PERIOD 15-DEC-23 TO 14-JAN-24						
PD	356,865.790-					
01-JAN-23	COMM 2013-CCRE8 MORTGAG CR8 A5	356,865.79	356,865.79	372,093.49-	0.00	15,227.70-I
01-JAN-23	VAR RT 06/10/2046 DD 06/01/13					
12-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	362,457.380-				
01-FEB-23	COMM 2013-CCRE8 MORTGAG CR8 A5	362,457.38	377,886.71-	0.00	15,429.33-I
01-FEB-23	VAR RT 06/10/2046 DD 06/01/13	362,457.38			
10-FEB-23					
	PLANT-MO-FI				
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
PD	145,889.980-				
01-MAR-23	COMM 2013-CCRE8 MORTGAG CR8 A5	145,889.98	152,086.84-	0.00	6,196.86-I
01-MAR-23	VAR RT 06/10/2046 DD 06/01/13	145,889.98			
10-MAR-23					
	PLANT-MO-FI				
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
PD	166,735.150-				
01-APR-23	COMM 2013-CCRE8 MORTGAG CR8 A5	166,735.15	173,800.34-	0.00	7,065.19-I
01-APR-23	VAR RT 06/10/2046 DD 06/01/13	166,735.15			
12-APR-23					
	PLANT-MO-FI				
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
PD	462.460-				
01-APR-23	COMM 2013-LC13 MORTGAG LC13 A5	462.46	472.85-	0.00	10.39-I
01-APR-23	4.205% 08/10/2046 DD 09/01/13	462.46			
12-APR-23					
	PLANT-FERC-FI				
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
PD	1,260.840-				
01-MAY-23	COMM 2013-LC13 MORTGAG LC13 A5	1,260.84	1,289.12-	0.00	28.28-I
01-MAY-23	4.205% 08/10/2046 DD 09/01/13	1,260.84			
12-MAY-23					
	PLANT-FERC-FI				
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	4,989.590-					
01-JUN-23	COMM 2013-LC13 MORTGAG LC13 A5	4,989.59	4,989.59	5,101.26-	0.00	111.67-I
01-JUN-23	4.205% 08/10/2046 DD 09/01/13					
12-JUN-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	51,187.570-					
15-JAN-23	CARMAX AUTO OWNER TRUST 2 1 A3	51,187.57	51,187.57	51,183.43-	0.00	4.14 I
15-JAN-23	1.890% 12/16/2024 DD 01/22/20					
17-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23						
PD	1,327.090-					
15-JAN-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,327.09	1,327.09	1,326.98-	0.00	.11 I
15-JAN-23	1.890% 12/16/2024 DD 01/22/20					
17-JAN-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23						
PD	49,137.080-					
15-FEB-23	CARMAX AUTO OWNER TRUST 2 1 A3	49,137.08	49,137.08	49,133.28-	0.00	3.80 I
15-FEB-23	1.890% 12/16/2024 DD 01/22/20					
	PLANT-MO-FI					
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23						
PD	1,273.920-					
15-FEB-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,273.92	1,273.92	1,273.82-	0.00	.10 I
15-FEB-23	1.890% 12/16/2024 DD 01/22/20					
	PLANT-FERC-FI					
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	46,751.210-					
15-MAR-23	CARMAX AUTO OWNER TRUST 2 1 A3	46,751.21	46,751.21	46,747.74-	0.00	3.47 I
15-MAR-23	1.890% 12/16/2024 DD 01/22/20					
	PLANT-MO-FI					
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23						
PD	1,212.070-					
15-MAR-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,212.07	1,212.07	1,211.98-	0.00	.09 I
15-MAR-23	1.890% 12/16/2024 DD 01/22/20					
	PLANT-FERC-FI					
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23						
PD	53,012.620-					
15-APR-23	CARMAX AUTO OWNER TRUST 2 1 A3	53,012.62	53,012.62	53,008.86-	0.00	3.76 I
15-APR-23	1.890% 12/16/2024 DD 01/22/20					
17-APR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23						
PD	1,374.400-					
15-APR-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,374.40	1,374.40	1,374.30-	0.00	.10 I
15-APR-23	1.890% 12/16/2024 DD 01/22/20					
17-APR-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23						
PD	45,356.130-					
15-MAY-23	CARMAX AUTO OWNER TRUST 2 1 A3	45,356.13	45,356.13	45,353.06-	0.00	3.07 I
15-MAY-23	1.890% 12/16/2024 DD 01/22/20					
	PLANT-MO-FI					
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	1,175.900-					
15-MAY-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,175.90	1,175.90	1,175.82-	0.00	.08 I
15-MAY-23	1.890% 12/16/2024 DD 01/22/20					
	PLANT-FERC-FI					
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23						
PD	47,576.900-					
15-JUN-23	CARMAX AUTO OWNER TRUST 2 1 A3	47,576.90	47,576.90	47,573.84-	0.00	3.06 I
15-JUN-23	1.890% 12/16/2024 DD 01/22/20					
	PLANT-MO-FI					
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23						
PD	1,233.480-					
15-JUN-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,233.48	1,233.48	1,233.40-	0.00	.08 I
15-JUN-23	1.890% 12/16/2024 DD 01/22/20					
	PLANT-FERC-FI					
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23						
PD	44,759.400-					
15-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3	44,759.40	44,759.40	44,756.67-	0.00	2.73 I
15-JUL-23	1.890% 12/16/2024 DD 01/22/20					
17-JUL-23						
	PLANT-MO-FI					
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23						
PD	1,160.430-					
15-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,160.43	1,160.43	1,160.36-	0.00	.07 I
15-JUL-23	1.890% 12/16/2024 DD 01/22/20					
17-JUL-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	41,414.140-					
15-AUG-23	CARMAX AUTO OWNER TRUST 2 1 A3	41,414.14	41,414.14	41,411.75-	0.00	2.39 I
15-AUG-23	1.890% 12/16/2024 DD 01/22/20					
	PLANT-MO-FI					
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23						
PD	1,073.700-					
15-AUG-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,073.70	1,073.70	1,073.64-	0.00	.06 I
15-AUG-23	1.890% 12/16/2024 DD 01/22/20					
	PLANT-FERC-FI					
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23						
PD	44,324.110-					
15-SEP-23	CARMAX AUTO OWNER TRUST 2 1 A3	44,324.11	44,324.11	44,321.71-	0.00	2.40 I
15-SEP-23	1.890% 12/16/2024 DD 01/22/20					
	PLANT-MO-FI					
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23						
PD	1,149.140-					
15-SEP-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,149.14	1,149.14	1,149.10-	0.00	.04 I
15-SEP-23	1.890% 12/16/2024 DD 01/22/20					
	PLANT-FERC-FI					
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23						
PD	16,925.745-					
15-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	16,925.75	16,925.75	16,924.87-	0.00	.88 I
15-OCT-23	1.890% 12/16/2024 DD 01/22/20					
	PLANT-MO-FI					
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23						
PD	438.815-					
15-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	438.82	438.82	438.81-	0.00	.01 I
15-OCT-23	1.890% 12/16/2024 DD 01/22/20					
	PLANT-FERC-FI					
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	34,764.820-					
10-AUG-23	CARVANA AUTO RECEIVABLES P4 A3	34,764.82	34,764.82	34,762.79-	0.00	2.03 I
10-AUG-23	1.310% 01/11/2027 DD 12/29/21					
	PLANT-MO-FI					
PAYMENT PERIOD 10-AUG-23 TO 09-SEP-23						
PD	785.650-					
10-AUG-23	CARVANA AUTO RECEIVABLES P4 A3	785.65	785.65	785.61-	0.00	.04 I
10-AUG-23	1.310% 01/11/2027 DD 12/29/21					
	PLANT-FERC-FI					
PAYMENT PERIOD 10-AUG-23 TO 09-SEP-23						
PD	47,095.150-					
10-SEP-23	CARVANA AUTO RECEIVABLES P4 A3	47,095.15	47,095.15	47,092.48-	0.00	2.67 I
10-SEP-23	1.310% 01/11/2027 DD 12/29/21					
11-SEP-23						
	PLANT-MO-FI					
PAYMENT PERIOD 10-SEP-23 TO 09-OCT-23						
PD	1,064.300-					
10-SEP-23	CARVANA AUTO RECEIVABLES P4 A3	1,064.30	1,064.30	1,064.24-	0.00	.06 I
10-SEP-23	1.310% 01/11/2027 DD 12/29/21					
11-SEP-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 10-SEP-23 TO 09-OCT-23						
PD	42,690.980-					
10-OCT-23	CARVANA AUTO RECEIVABLES P4 A3	42,690.98	42,690.98	42,688.62-	0.00	2.36 I
10-OCT-23	1.310% 01/11/2027 DD 12/29/21					
	PLANT-MO-FI					
PAYMENT PERIOD 10-OCT-23 TO 09-NOV-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	964.770-					
10-OCT-23	CARVANA AUTO RECEIVABLES P4 A3	964.77	964.77	964.72-	0.00	.05 I
10-OCT-23	1.310% 01/11/2027 DD 12/29/21					
	PLANT-FERC-FI					
PAYMENT PERIOD 10-OCT-23 TO 09-NOV-23						
PD	42,650.020-					
10-NOV-23	CARVANA AUTO RECEIVABLES P4 A3	42,650.02	42,650.02	42,647.72-	0.00	2.30 I
10-NOV-23	1.310% 01/11/2027 DD 12/29/21					
	PLANT-MO-FI					
PAYMENT PERIOD 10-NOV-23 TO 09-DEC-23						
PD	963.840-					
10-NOV-23	CARVANA AUTO RECEIVABLES P4 A3	963.84	963.84	963.79-	0.00	.05 I
10-NOV-23	1.310% 01/11/2027 DD 12/29/21					
	PLANT-FERC-FI					
PAYMENT PERIOD 10-NOV-23 TO 09-DEC-23						
PD	40,831.360-					
10-DEC-23	CARVANA AUTO RECEIVABLES P4 A3	40,831.36	40,831.36	40,829.21-	0.00	2.15 I
10-DEC-23	1.310% 01/11/2027 DD 12/29/21					
11-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 10-DEC-23 TO 09-JAN-24						
PD	922.740-					
10-DEC-23	CARVANA AUTO RECEIVABLES P4 A3	922.74	922.74	922.69-	0.00	.05 I
10-DEC-23	1.310% 01/11/2027 DD 12/29/21					
11-DEC-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 10-DEC-23 TO 09-JAN-24						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
PD	40.360-					
01-JAN-23	CITIGROUP COMMERCIAL MOR C5 A3	40.36	40.36	44.86-	0.00	4.50-I
01-JAN-23	3.963% 06/10/2051 DD 06/01/18					
12-JAN-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	387.510-					
01-FEB-23	CITIGROUP COMMERCIAL MOR C5 A3	387.51	387.51	430.63-	0.00	43.12-I
01-FEB-23	3.963% 06/10/2051 DD 06/01/18					
10-FEB-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	53.070-					
01-MAR-23	CITIGROUP COMMERCIAL MOR C5 A3	53.07	53.07	58.97-	0.00	5.90-I
01-MAR-23	3.963% 06/10/2051 DD 06/01/18					
10-MAR-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	19.480-					
01-APR-23	CITIGROUP COMMERCIAL MOR C5 A3	19.48	19.48	21.64-	0.00	2.16-I
01-APR-23	3.963% 06/10/2051 DD 06/01/18					
13-APR-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	175,545.330-					
22-NOV-23	DELL EQUIPMENT FINAN 1 A3 144A	175,545.33	175,545.33	175,522.72-	0.00	22.61 I
22-NOV-23	2.490% 08/23/2027 DD 03/16/22					
	PLANT-MO-FI					
PAYMENT PERIOD 22-NOV-23 TO 21-DEC-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	112,411.770-					
22-DEC-23	DELL EQUIPMENT FINAN 1 A3 144A	112,411.77	112,411.77	112,397.60-	0.00	14.17 I
22-DEC-23	2.490% 08/23/2027 DD 03/16/22					
	PLANT-MO-FI					
PAYMENT PERIOD 22-DEC-23 TO 21-JAN-24						
PD	6,390.440-					
01-JAN-23	FHLMC POOL #SD-1440	6,390.44	6,390.44	6,290.33-	0.00	100.11 I
01-JAN-23	3.500% 07/01/2052 DD 08/01/22					
25-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	158.580-					
01-JAN-23	FHLMC POOL #SD-1440	158.58	158.58	156.10-	0.00	2.48 I
01-JAN-23	3.500% 07/01/2052 DD 08/01/22					
25-JAN-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	5,947.880-					
01-FEB-23	FHLMC POOL #SD-1440	5,947.88	5,947.88	5,854.86-	0.00	93.02 I
01-FEB-23	3.500% 07/01/2052 DD 08/01/22					
27-FEB-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	147.600-					
01-FEB-23	FHLMC POOL #SD-1440	147.60	147.60	145.29-	0.00	2.31 I
01-FEB-23	3.500% 07/01/2052 DD 08/01/22					
27-FEB-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
PD	339.400-					
01-MAR-23	FHLMC POOL #SD-1440	339.40	339.40	334.10-	0.00	5.30 I
01-MAR-23	3.500% 07/01/2052 DD 08/01/22					
27-MAR-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	13,677.250-					
01-MAR-23	FHLMC POOL #SD-1440	13,677.25	13,677.25	13,463.66-	0.00	213.59 I
01-MAR-23	3.500% 07/01/2052 DD 08/01/22					
27-MAR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	6,261.000-					
01-APR-23	FHLMC POOL #SD-1440	6,261.00	6,261.00	6,163.39-	0.00	97.61 I
01-APR-23	3.500% 07/01/2052 DD 08/01/22					
25-APR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	155.370-					
01-APR-23	FHLMC POOL #SD-1440	155.37	155.37	152.95-	0.00	2.42 I
01-APR-23	3.500% 07/01/2052 DD 08/01/22					
25-APR-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	16,355.950-					
01-MAY-23	FHLMC POOL #SD-1440	16,355.95	16,355.95	16,101.35-	0.00	254.60 I
01-MAY-23	3.500% 07/01/2052 DD 08/01/22					
25-MAY-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
PD	405.870-						
01-MAY-23	FHLMC POOL #SD-1440	405.87	405.87	399.55-	0.00	6.32	I
01-MAY-23	3.500% 07/01/2052 DD 08/01/22						
25-MAY-23							
	PLANT-FERC-FI						
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
PD	6,124.750-						
01-JUN-23	FHLMC POOL #SD-1440	6,124.75	6,124.75	6,029.57-	0.00	95.18	I
01-JUN-23	3.500% 07/01/2052 DD 08/01/22						
26-JUN-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
PD	151.980-						
01-JUN-23	FHLMC POOL #SD-1440	151.98	151.98	149.62-	0.00	2.36	I
01-JUN-23	3.500% 07/01/2052 DD 08/01/22						
26-JUN-23							
	PLANT-FERC-FI						
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
PD	167.250-						
01-JUL-23	FHLMC POOL #SD-1440	167.25	167.25	164.66-	0.00	2.59	I
01-JUL-23	3.500% 07/01/2052 DD 08/01/22						
25-JUL-23							
	PLANT-FERC-FI						
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
PD	6,739.820-						
01-JUL-23	FHLMC POOL #SD-1440	6,739.82	6,739.82	6,635.25-	0.00	104.57	I
01-JUL-23	3.500% 07/01/2052 DD 08/01/22						
25-JUL-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	24,799.380-					
01-AUG-23	FHLMC POOL #SD-1440	24,799.38	24,799.38	24,415.25-	0.00	384.13 I
01-AUG-23	3.500% 07/01/2052 DD 08/01/22					
25-AUG-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	615.390-					
01-AUG-23	FHLMC POOL #SD-1440	615.39	615.39	605.86-	0.00	9.53 I
01-AUG-23	3.500% 07/01/2052 DD 08/01/22					
25-AUG-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	13,255.170-					
01-SEP-23	FHLMC POOL #SD-3516	13,255.17	13,255.17	13,257.24-	0.00	2.07-I
01-SEP-23	5.500% 08/01/2053 DD 07/01/23					
25-SEP-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	323.790-					
01-SEP-23	FHLMC POOL #SD-3516	323.79	323.79	323.84-	0.00	.05-I
01-SEP-23	5.500% 08/01/2053 DD 07/01/23					
25-SEP-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	458.690-					
01-OCT-23	FHLMC POOL #SD-3516	458.69	458.69	458.76-	0.00	.07-I
01-OCT-23	5.500% 08/01/2053 DD 07/01/23					
25-OCT-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	18,777.740-					
01-OCT-23	FHLMC POOL #SD-3516	18,777.74	18,777.74	18,780.66-	0.00	2.92-I
01-OCT-23	5.500% 08/01/2053 DD 07/01/23					
25-OCT-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	438.610-					
01-NOV-23	FHLMC POOL #SD-3516	438.61	438.61	438.68-	0.00	.07-I
01-NOV-23	5.500% 08/01/2053 DD 07/01/23					
27-NOV-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	17,955.780-					
01-NOV-23	FHLMC POOL #SD-3516	17,955.78	17,955.78	17,958.57-	0.00	2.79-I
01-NOV-23	5.500% 08/01/2053 DD 07/01/23					
27-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	22,972.820-					
01-DEC-23	FHLMC POOL #SD-3516	22,972.82	22,972.82	22,976.39-	0.00	3.57-I
01-DEC-23	5.500% 08/01/2053 DD 07/01/23					
26-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	561.170-					
01-DEC-23	FHLMC POOL #SD-3516	561.17	561.17	561.26-	0.00	.09-I
01-DEC-23	5.500% 08/01/2053 DD 07/01/23					
26-DEC-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	4,595.580-					
01-JAN-23	FHLMC MULTICLASS MTG 4582 GA	4,595.58	4,595.58	4,707.73-	0.00	112.15-I
01-JAN-23	VAR RT 03/15/2052 DD 05/01/16					
17-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	150.180-					
01-JAN-23	FHLMC MULTICLASS MTG 4582 GA	150.18	150.18	153.84-	0.00	3.66-I
01-JAN-23	VAR RT 03/15/2052 DD 05/01/16					
17-JAN-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	3,325.680-					
01-FEB-23	FHLMC MULTICLASS MTG 4582 GA	3,325.68	3,325.68	3,406.71-	0.00	81.03-I
01-FEB-23	VAR RT 03/15/2052 DD 05/01/16					
15-FEB-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	108.680-					
01-FEB-23	FHLMC MULTICLASS MTG 4582 GA	108.68	108.68	111.33-	0.00	2.65-I
01-FEB-23	VAR RT 03/15/2052 DD 05/01/16					
15-FEB-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	86.410-					
01-MAR-23	FHLMC MULTICLASS MTG 4582 GA	86.41	86.41	88.51-	0.00	2.10-I
01-MAR-23	VAR RT 03/15/2052 DD 05/01/16					
15-MAR-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	2,644.050-					
01-MAR-23	FHLMC MULTICLASS MTG 4582 GA	2,644.05	2,644.05	2,708.37-	0.00	64.32-I
01-MAR-23	VAR RT 03/15/2052 DD 05/01/16					
15-MAR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	4,024.830-					
01-APR-23	FHLMC MULTICLASS MTG 4582 GA	4,024.83	4,024.83	4,122.59-	0.00	97.76-I
01-APR-23	VAR RT 03/15/2052 DD 05/01/16					
17-APR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	131.530-					
01-APR-23	FHLMC MULTICLASS MTG 4582 GA	131.53	131.53	134.72-	0.00	3.19-I
01-APR-23	VAR RT 03/15/2052 DD 05/01/16					
17-APR-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	2,780.490-					
01-MAY-23	FHLMC MULTICLASS MTG 4582 GA	2,780.49	2,780.49	2,847.91-	0.00	67.42-I
01-MAY-23	VAR RT 03/15/2052 DD 05/01/16					
15-MAY-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	90.870-					
01-MAY-23	FHLMC MULTICLASS MTG 4582 GA	90.87	90.87	93.09-	0.00	2.22-I
01-MAY-23	VAR RT 03/15/2052 DD 05/01/16					
15-MAY-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	43,739.410-					
01-JAN-23	FHLMC MULTICLASS MTG K030 A2	43,739.41	43,739.41	43,882.86-	0.00	143.45-I
01-JAN-23	VAR RT 04/25/2023 DD 08/01/13					
25-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	1,151.040-					
01-JAN-23	FHLMC MULTICLASS MTG K030 A2	1,151.04	1,151.04	1,154.82-	0.00	3.78-I
01-JAN-23	VAR RT 04/25/2023 DD 08/01/13					
25-JAN-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	63,757.750-					
01-FEB-23	FHLMC MULTICLASS MTG K030 A2	63,757.75	63,757.75	63,910.92-	0.00	153.17-I
01-FEB-23	VAR RT 04/25/2023 DD 08/01/13					
27-FEB-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	1,677.840-					
01-FEB-23	FHLMC MULTICLASS MTG K030 A2	1,677.84	1,677.84	1,681.87-	0.00	4.03-I
01-FEB-23	VAR RT 04/25/2023 DD 08/01/13					
27-FEB-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	23,900.970-					
01-MAR-23	FHLMC MULTICLASS MTG K030 A2	23,900.97	23,900.97	23,939.41-	0.00	38.44-I
01-MAR-23	VAR RT 04/25/2023 DD 08/01/13					
27-MAR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	628.970-					
01-MAR-23	FHLMC MULTICLASS MTG K030 A2	628.97	628.97	629.97-	0.00	1.00-I
01-MAR-23	VAR RT 04/25/2023 DD 08/01/13					
27-MAR-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	368,955.640-					
01-JAN-23	FHLMC MULTICLASS MTG K029 A2	368,955.64	368,955.64	369,661.56-	0.00	705.92-I
01-JAN-23	VAR RT 02/25/2023 DD 07/01/13					
25-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	8,854.940-					
01-JAN-23	FHLMC MULTICLASS MTG K029 A2	8,854.94	8,854.94	8,871.78-	0.00	16.84-I
01-JAN-23	VAR RT 02/25/2023 DD 07/01/13					
25-JAN-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	28,026.600-					
01-JAN-23	FNMA POOL #0AL2866	28,026.60	28,026.60	28,346.27-	0.00	319.67-I
01-JAN-23	3.500% 11/01/2042 DD 01/01/13					
25-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	717.820-					
01-JAN-23	FNMA POOL #0AL2866	717.82	717.82	726.01-	0.00	8.19-I
01-JAN-23	3.500% 11/01/2042 DD 01/01/13					
25-JAN-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
PD	19,805.130-					
01-FEB-23	FNMA POOL #0AL2866	19,805.13	19,805.13	20,030.35-	0.00	225.22-I
01-FEB-23	3.500% 11/01/2042 DD 01/01/13					
27-FEB-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	507.250-					
01-FEB-23	FNMA POOL #0AL2866	507.25	507.25	513.02-	0.00	5.77-I
01-FEB-23	3.500% 11/01/2042 DD 01/01/13					
27-FEB-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	536.490-					
01-MAR-23	FNMA POOL #0AL2866	536.49	536.49	542.57-	0.00	6.08-I
01-MAR-23	3.500% 11/01/2042 DD 01/01/13					
27-MAR-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	20,946.710-					
01-MAR-23	FNMA POOL #0AL2866	20,946.71	20,946.71	21,184.26-	0.00	237.55-I
01-MAR-23	3.500% 11/01/2042 DD 01/01/13					
27-MAR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	21,366.850-					
01-APR-23	FNMA POOL #0AL2866	21,366.85	21,366.85	21,608.43-	0.00	241.58-I
01-APR-23	3.500% 11/01/2042 DD 01/01/13					
25-APR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	547.250-					
01-APR-23	FNMA POOL #0AL2866	547.25	547.25	553.44-	0.00	6.19-I
01-APR-23	3.500% 11/01/2042 DD 01/01/13					
25-APR-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	29,036.180-					
01-MAY-23	FNMA POOL #0AL2866	29,036.18	29,036.18	29,363.50-	0.00	327.32-I
01-MAY-23	3.500% 11/01/2042 DD 01/01/13					
25-MAY-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	743.680-					
01-MAY-23	FNMA POOL #0AL2866	743.68	743.68	752.06-	0.00	8.38-I
01-MAY-23	3.500% 11/01/2042 DD 01/01/13					
25-MAY-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	13,252.690-					
01-JUN-23	FNMA POOL #0AL2866	13,252.69	13,252.69	13,401.63-	0.00	148.94-I
01-JUN-23	3.500% 11/01/2042 DD 01/01/13					
26-JUN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	339.430-					
01-JUN-23	FNMA POOL #0AL2866	339.43	339.43	343.24-	0.00	3.81-I
01-JUN-23	3.500% 11/01/2042 DD 01/01/13					
26-JUN-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
PD	32,294.110-					
01-JUL-23	FNMA POOL #0AL2866	32,294.11	32,294.11	32,655.96-	0.00	361.85-I
01-JUL-23	3.500% 11/01/2042 DD 01/01/13					
25-JUL-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	827.120-					
01-JUL-23	FNMA POOL #0AL2866	827.12	827.12	836.39-	0.00	9.27-I
01-JUL-23	3.500% 11/01/2042 DD 01/01/13					
25-JUL-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	26,103.360-					
01-AUG-23	FNMA POOL #0AL2866	26,103.36	26,103.36	26,394.93-	0.00	291.57-I
01-AUG-23	3.500% 11/01/2042 DD 01/01/13					
25-AUG-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	668.560-					
01-AUG-23	FNMA POOL #0AL2866	668.56	668.56	676.03-	0.00	7.47-I
01-AUG-23	3.500% 11/01/2042 DD 01/01/13					
25-AUG-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	20,053.840-					
01-SEP-23	FNMA POOL #0AL2866	20,053.84	20,053.84	20,277.14-	0.00	223.30-I
01-SEP-23	3.500% 11/01/2042 DD 01/01/13					
25-SEP-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	513.620-					
01-SEP-23	FNMA POOL #0AL2866	513.62	513.62	519.34-	0.00	5.72-I
01-SEP-23	3.500% 11/01/2042 DD 01/01/13					
25-SEP-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	13,301.370-					
01-OCT-23	FNMA POOL #0AL2866	13,301.37	13,301.37	13,449.03-	0.00	147.66-I
01-OCT-23	3.500% 11/01/2042 DD 01/01/13					
25-OCT-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	340.680-					
01-OCT-23	FNMA POOL #0AL2866	340.68	340.68	344.46-	0.00	3.78-I
01-OCT-23	3.500% 11/01/2042 DD 01/01/13					
25-OCT-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	1,015.730-					
01-NOV-23	FNMA POOL #0AL2866	1,015.73	1,015.73	1,026.97-	0.00	11.24-I
01-NOV-23	3.500% 11/01/2042 DD 01/01/13					
27-NOV-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	39,658.230-					
01-NOV-23	FNMA POOL #0AL2866	39,658.23	39,658.23	40,097.09-	0.00	438.86-I
01-NOV-23	3.500% 11/01/2042 DD 01/01/13					
27-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	17,742.440-					
01-DEC-23	FNMA POOL #0AL2866	17,742.44	17,742.44	17,938.17-	0.00	195.73-I
01-DEC-23	3.500% 11/01/2042 DD 01/01/13					
26-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	454.420-					
01-DEC-23	FNMA POOL #0AL2866	454.42	454.42	459.43-	0.00	5.01-I
01-DEC-23	3.500% 11/01/2042 DD 01/01/13					
26-DEC-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	4,185.270-					
01-JAN-23	FHLMC MULTICLASS MTG 3625 B	4,185.27	4,185.27	4,238.15-	0.00	52.88-I
01-JAN-23	4.000% 01/15/2025 DD 01/01/10					
17-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	110.720-					
01-JAN-23	FHLMC MULTICLASS MTG 3625 B	110.72	110.72	112.12-	0.00	1.40-I
01-JAN-23	4.000% 01/15/2025 DD 01/01/10					
17-JAN-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	5,413.090-					
01-FEB-23	FHLMC MULTICLASS MTG 3625 B	5,413.09	5,413.09	5,478.79-	0.00	65.70-I
01-FEB-23	4.000% 01/15/2025 DD 01/01/10					
15-FEB-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	143.200-					
01-FEB-23	FHLMC MULTICLASS MTG 3625 B	143.20	143.20	144.94-	0.00	1.74-I
01-FEB-23	4.000% 01/15/2025 DD 01/01/10					
15-FEB-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	4,943.240-					
01-MAR-23	FHLMC MULTICLASS MTG 3625 B	4,943.24	4,943.24	5,001.01-	0.00	57.77-I
01-MAR-23	4.000% 01/15/2025 DD 01/01/10					
15-MAR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	130.770-					
01-MAR-23	FHLMC MULTICLASS MTG 3625 B	130.77	130.77	132.30-	0.00	1.53-I
01-MAR-23	4.000% 01/15/2025 DD 01/01/10					
15-MAR-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	4,123.560-					
01-APR-23	FHLMC MULTICLASS MTG 3625 B	4,123.56	4,123.56	4,169.68-	0.00	46.12-I
01-APR-23	4.000% 01/15/2025 DD 01/01/10					
17-APR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	109.090-					
01-APR-23	FHLMC MULTICLASS MTG 3625 B	109.09	109.09	110.31-	0.00	1.22-I
01-APR-23	4.000% 01/15/2025 DD 01/01/10					
17-APR-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
PD	134.770-					
01-MAY-23	FHLMC MULTICLASS MTG 3625 B	134.77	134.77	136.21-	0.00	1.44-I
01-MAY-23	4.000% 01/15/2025 DD 01/01/10					
15-MAY-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	5,094.120-					
01-MAY-23	FHLMC MULTICLASS MTG 3625 B	5,094.12	5,094.12	5,148.62-	0.00	54.50-I
01-MAY-23	4.000% 01/15/2025 DD 01/01/10					
15-MAY-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	3,958.380-					
01-JUN-23	FHLMC MULTICLASS MTG 3625 B	3,958.38	3,958.38	3,998.74-	0.00	40.36-I
01-JUN-23	4.000% 01/15/2025 DD 01/01/10					
15-JUN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	104.720-					
01-JUN-23	FHLMC MULTICLASS MTG 3625 B	104.72	104.72	105.79-	0.00	1.07-I
01-JUN-23	4.000% 01/15/2025 DD 01/01/10					
15-JUN-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	3,817.930-					
01-JUL-23	FHLMC MULTICLASS MTG 3625 B	3,817.93	3,817.93	3,854.99-	0.00	37.06-I
01-JUL-23	4.000% 01/15/2025 DD 01/01/10					
17-JUL-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	4,155.150-					
01-AUG-23	FHLMC MULTICLASS MTG 3625 B	4,155.15	4,155.15	4,193.38-	0.00	38.23-I
01-AUG-23	4.000% 01/15/2025 DD 01/01/10					
15-AUG-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	109.920-					
01-AUG-23	FHLMC MULTICLASS MTG 3625 B	109.92	109.92	110.95-	0.00	1.03-I
01-AUG-23	4.000% 01/15/2025 DD 01/01/10					
15-AUG-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	4,342.430-					
01-SEP-23	FHLMC MULTICLASS MTG 3625 B	4,342.43	4,342.43	4,380.18-	0.00	37.75-I
01-SEP-23	4.000% 01/15/2025 DD 01/01/10					
15-SEP-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	114.880-					
01-SEP-23	FHLMC MULTICLASS MTG 3625 B	114.88	114.88	115.90-	0.00	1.02-I
01-SEP-23	4.000% 01/15/2025 DD 01/01/10					
15-SEP-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	3,949.720-					
01-OCT-23	FHLMC MULTICLASS MTG 3625 B	3,949.72	3,949.72	3,982.11-	0.00	32.39-I
01-OCT-23	4.000% 01/15/2025 DD 01/01/10					
16-OCT-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	104.490-					
01-OCT-23	FHLMC MULTICLASS MTG 3625 B	104.49	104.49	105.36-	0.00	.87-I
01-OCT-23	4.000% 01/15/2025 DD 01/01/10					
16-OCT-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	101.020-					
01-NOV-23	FHLMC MULTICLASS MTG 3625 B	101.02	101.02	101.81-	0.00	.79-I
01-NOV-23	4.000% 01/15/2025 DD 01/01/10					
15-NOV-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	3,818.570-					
01-NOV-23	FHLMC MULTICLASS MTG 3625 B	3,818.57	3,818.57	3,847.94-	0.00	29.37-I
01-NOV-23	4.000% 01/15/2025 DD 01/01/10					
15-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	4,252.120-					
01-DEC-23	FHLMC MULTICLASS MTG 3625 B	4,252.12	4,252.12	4,282.72-	0.00	30.60-I
01-DEC-23	4.000% 01/15/2025 DD 01/01/10					
15-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	112.490-					
01-DEC-23	FHLMC MULTICLASS MTG 3625 B	112.49	112.49	113.32-	0.00	.83-I
01-DEC-23	4.000% 01/15/2025 DD 01/01/10					
15-DEC-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	13,424.770-					
01-JAN-23	FNMA POOL #0BV7937	13,424.77	13,424.77	13,422.69-	0.00	2.08 I
01-JAN-23	4.000% 08/01/2052 DD 08/01/22					
25-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	346.200-					
01-JAN-23	FNMA POOL #0BV7937	346.20	346.20	346.15-	0.00	.05 I
01-JAN-23	4.000% 08/01/2052 DD 08/01/22					
25-JAN-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	12,098.710-					
01-FEB-23	FNMA POOL #0BV7937	12,098.71	12,098.71	12,096.83-	0.00	1.88 I
01-FEB-23	4.000% 08/01/2052 DD 08/01/22					
27-FEB-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	312.000-					
01-FEB-23	FNMA POOL #0BV7937	312.00	312.00	311.95-	0.00	.05 I
01-FEB-23	4.000% 08/01/2052 DD 08/01/22					
27-FEB-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	141.200-					
01-MAR-23	FNMA POOL #0BV7937	141.20	141.20	141.18-	0.00	.02 I
01-MAR-23	4.000% 08/01/2052 DD 08/01/22					
27-MAR-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
PD	5,475.500-						
01-MAR-23	FNMA POOL #0BV7937	5,475.50	5,475.50	5,474.65-	0.00	.85	I
01-MAR-23	4.000% 08/01/2052 DD 08/01/22						
27-MAR-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
PD	9,522.920-						
01-APR-23	FNMA POOL #0BV7937	9,522.92	9,522.92	9,521.45-	0.00	1.47	I
01-APR-23	4.000% 08/01/2052 DD 08/01/22						
25-APR-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
PD	245.580-						
01-APR-23	FNMA POOL #0BV7937	245.58	245.58	245.54-	0.00	.04	I
01-APR-23	4.000% 08/01/2052 DD 08/01/22						
25-APR-23							
	PLANT-FERC-FI						
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
PD	15,637.820-						
01-MAY-23	FNMA POOL #0BV7937	15,637.82	15,637.82	15,635.41-	0.00	2.41	I
01-MAY-23	4.000% 08/01/2052 DD 08/01/22						
25-MAY-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
PD	403.270-						
01-MAY-23	FNMA POOL #0BV7937	403.27	403.27	403.21-	0.00	.06	I
01-MAY-23	4.000% 08/01/2052 DD 08/01/22						
25-MAY-23							
	PLANT-FERC-FI						
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
PD	7,399.530-						
01-JUN-23	FNMA POOL #0BV7937	7,399.53	7,399.53	7,398.39-	0.00	1.14	I
01-JUN-23	4.000% 08/01/2052 DD 08/01/22						
26-JUN-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
PD	190.820-						
01-JUN-23	FNMA POOL #0BV7937	190.82	190.82	190.79-	0.00	.03	I
01-JUN-23	4.000% 08/01/2052 DD 08/01/22						
26-JUN-23							
	PLANT-FERC-FI						
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
PD	14,723.790-						
01-JUL-23	FNMA POOL #0BV7937	14,723.79	14,723.79	14,721.52-	0.00	2.27	I
01-JUL-23	4.000% 08/01/2052 DD 08/01/22						
25-JUL-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
PD	379.700-						
01-JUL-23	FNMA POOL #0BV7937	379.70	379.70	379.64-	0.00	.06	I
01-JUL-23	4.000% 08/01/2052 DD 08/01/22						
25-JUL-23							
	PLANT-FERC-FI						
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
PD	22,327.940-						
01-AUG-23	FNMA POOL #0BV7937	22,327.94	22,327.94	22,324.51-	0.00	3.43	I
01-AUG-23	4.000% 08/01/2052 DD 08/01/22						
25-AUG-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	575.790-					
01-AUG-23	FNMA POOL #0BV7937	575.79	575.79	575.70-	0.00	.09 I
01-AUG-23	4.000% 08/01/2052 DD 08/01/22					
25-AUG-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	432.050-					
01-SEP-23	FNMA POOL #0BV7937	432.05	432.05	431.98-	0.00	.07 I
01-SEP-23	4.000% 08/01/2052 DD 08/01/22					
25-SEP-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	16,754.130-					
01-SEP-23	FNMA POOL #0BV7937	16,754.13	16,754.13	16,751.56-	0.00	2.57 I
01-SEP-23	4.000% 08/01/2052 DD 08/01/22					
25-SEP-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	26,362.870-					
01-OCT-23	FNMA POOL #0BV7937	26,362.87	26,362.87	26,358.83-	0.00	4.04 I
01-OCT-23	4.000% 08/01/2052 DD 08/01/22					
25-OCT-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	679.840-					
01-OCT-23	FNMA POOL #0BV7937	679.84	679.84	679.74-	0.00	.10 I
01-OCT-23	4.000% 08/01/2052 DD 08/01/22					
25-OCT-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
PD	1,049.600-					
01-NOV-23	FNMA POOL #0BV7937	1,049.60	1,049.60	1,049.44-	0.00	.16 I
01-NOV-23	4.000% 08/01/2052 DD 08/01/22					
27-NOV-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	40,701.290-					
01-NOV-23	FNMA POOL #0BV7937	40,701.29	40,701.29	40,695.07-	0.00	6.22 I
01-NOV-23	4.000% 08/01/2052 DD 08/01/22					
27-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	19,434.170-					
01-DEC-23	FNMA POOL #0BV7937	19,434.17	19,434.17	19,431.20-	0.00	2.97 I
01-DEC-23	4.000% 08/01/2052 DD 08/01/22					
26-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	501.170-					
01-DEC-23	FNMA POOL #0BV7937	501.17	501.17	501.09-	0.00	.08 I
01-DEC-23	4.000% 08/01/2052 DD 08/01/22					
26-DEC-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	20,581.600-					
01-JAN-23	FNMA POOL #0FS2253	20,581.60	20,581.60	18,791.82-	0.00	1,789.78 I
01-JAN-23	3.500% 04/01/2050 DD 06/01/22					
25-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	(ORIGINAL SHARES/PAR VALUE) 538.080-					
01-JAN-23	FNMA POOL #0FS2253	538.08	538.08	491.29-	0.00	46.79 I
01-JAN-23	3.500% 04/01/2050 DD 06/01/22					
25-JAN-23	PLANT-FERC-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	21,755.570-					
01-FEB-23	FNMA POOL #0FS2253	21,755.57	21,755.57	19,866.95-	0.00	1,888.62 I
01-FEB-23	3.500% 04/01/2050 DD 06/01/22					
27-FEB-23	PLANT-MO-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	568.770-					
01-FEB-23	FNMA POOL #0FS2253	568.77	568.77	519.39-	0.00	49.38 I
01-FEB-23	3.500% 04/01/2050 DD 06/01/22					
27-FEB-23	PLANT-FERC-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	486.200-					
01-MAR-23	FNMA POOL #0FS2253	486.20	486.20	444.06-	0.00	42.14 I
01-MAR-23	3.500% 04/01/2050 DD 06/01/22					
27-MAR-23	PLANT-FERC-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	18,597.040-					
01-MAR-23	FNMA POOL #0FS2253	18,597.04	18,597.04	16,985.13-	0.00	1,611.91 I
01-MAR-23	3.500% 04/01/2050 DD 06/01/22					
27-MAR-23	PLANT-MO-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
PD	36,650.650-					
01-APR-23	FNMA POOL #0FS2253	36,650.65	36,650.65	33,479.45-	0.00	3,171.20 I
01-APR-23	3.500% 04/01/2050 DD 06/01/22					
25-APR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	958.190-					
01-APR-23	FNMA POOL #0FS2253	958.19	958.19	875.28-	0.00	82.91 I
01-APR-23	3.500% 04/01/2050 DD 06/01/22					
25-APR-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	31,786.940-					
01-MAY-23	FNMA POOL #0FS2253	31,786.94	31,786.94	29,041.22-	0.00	2,745.72 I
01-MAY-23	3.500% 04/01/2050 DD 06/01/22					
25-MAY-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	831.030-					
01-MAY-23	FNMA POOL #0FS2253	831.03	831.03	759.25-	0.00	71.78 I
01-MAY-23	3.500% 04/01/2050 DD 06/01/22					
25-MAY-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	21,910.400-					
01-JUN-23	FNMA POOL #0FS2253	21,910.40	21,910.40	20,021.12-	0.00	1,889.28 I
01-JUN-23	3.500% 04/01/2050 DD 06/01/22					
26-JUN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
PD	572.820-					
01-JUN-23	FNMA POOL #0FS2253	572.82	572.82	523.43-	0.00	49.39 I
01-JUN-23	3.500% 04/01/2050 DD 06/01/22					
26-JUN-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	456.540-					
01-JUL-23	FNMA POOL #0FS2253	456.54	456.54	417.24-	0.00	39.30 I
01-JUL-23	3.500% 04/01/2050 DD 06/01/22					
25-JUL-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	17,462.660-					
01-JUL-23	FNMA POOL #0FS2253	17,462.66	17,462.66	15,959.46-	0.00	1,503.20 I
01-JUL-23	3.500% 04/01/2050 DD 06/01/22					
25-JUL-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	11,312.900-					
01-AUG-23	FNMA POOL #0FS2253	11,312.90	11,312.90	10,340.81-	0.00	972.09 I
01-AUG-23	3.500% 04/01/2050 DD 06/01/22					
25-AUG-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	295.760-					
01-AUG-23	FNMA POOL #0FS2253	295.76	295.76	270.35-	0.00	25.41 I
01-AUG-23	3.500% 04/01/2050 DD 06/01/22					
25-AUG-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
	(ORIGINAL SHARES/PAR VALUE)						
PD	876.610-						
01-SEP-23	FNMA POOL #0FS2253	876.61	876.61	801.42-	0.00	75.19	I
01-SEP-23	3.500% 04/01/2050 DD 06/01/22						
25-SEP-23							
	PLANT-FERC-FI						
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
PD	33,530.220-						
01-SEP-23	FNMA POOL #0FS2253	33,530.22	33,530.22	30,654.17-	0.00	2,876.05	I
01-SEP-23	3.500% 04/01/2050 DD 06/01/22						
25-SEP-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
PD	34,868.130-						
01-OCT-23	FNMA POOL #0FS2253	34,868.13	34,868.13	31,882.50-	0.00	2,985.63	I
01-OCT-23	3.500% 04/01/2050 DD 06/01/22						
25-OCT-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
PD	911.590-						
01-OCT-23	FNMA POOL #0FS2253	911.59	911.59	833.53-	0.00	78.06	I
01-OCT-23	3.500% 04/01/2050 DD 06/01/22						
25-OCT-23							
	PLANT-FERC-FI						
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
PD	774.470-						
01-NOV-23	FNMA POOL #0FS2253	774.47	774.47	708.27-	0.00	66.20	I
01-NOV-23	3.500% 04/01/2050 DD 06/01/22						
27-NOV-23							
	PLANT-FERC-FI						
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
PD	29,623.400-					
01-NOV-23	FNMA POOL #0FS2253	29,623.40	29,623.40	27,091.42-	0.00	2,531.98 I
01-NOV-23	3.500% 04/01/2050 DD 06/01/22					
27-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	15,733.220-					
01-DEC-23	FNMA POOL #0FS2253	15,733.22	15,733.22	14,390.82-	0.00	1,342.40 I
01-DEC-23	3.500% 04/01/2050 DD 06/01/22					
26-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	411.330-					
01-DEC-23	FNMA POOL #0FS2253	411.33	411.33	376.23-	0.00	35.10 I
01-DEC-23	3.500% 04/01/2050 DD 06/01/22					
26-DEC-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	14,141.350-					
01-JAN-23	FNMA POOL #0FS2513	14,141.35	14,141.35	14,387.10-	0.00	245.75-I
01-JAN-23	4.000% 07/01/2052 DD 07/01/22					
25-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	356.150-					
01-JAN-23	FNMA POOL #0FS2513	356.15	356.15	362.34-	0.00	6.19-I
01-JAN-23	4.000% 07/01/2052 DD 07/01/22					
25-JAN-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	21,766.080-					
01-FEB-23	FNMA POOL #0FS2513	21,766.08	21,766.08	22,143.75-	0.00	377.67-I
01-FEB-23	4.000% 07/01/2052 DD 07/01/22					
27-FEB-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	548.180-					
01-FEB-23	FNMA POOL #0FS2513	548.18	548.18	557.69-	0.00	9.51-I
01-FEB-23	4.000% 07/01/2052 DD 07/01/22					
27-FEB-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	169.030-					
01-MAR-23	FNMA POOL #0FS2513	169.03	169.03	171.96-	0.00	2.93-I
01-MAR-23	4.000% 07/01/2052 DD 07/01/22					
27-MAR-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	6,711.420-					
01-MAR-23	FNMA POOL #0FS2513	6,711.42	6,711.42	6,827.71-	0.00	116.29-I
01-MAR-23	4.000% 07/01/2052 DD 07/01/22					
27-MAR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	11,794.280-					
01-APR-23	FNMA POOL #0FS2513	11,794.28	11,794.28	11,998.32-	0.00	204.04-I
01-APR-23	4.000% 07/01/2052 DD 07/01/22					
25-APR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	297.040-					
01-APR-23	FNMA POOL #0FS2513	297.04	297.04	302.18-	0.00	5.14-I
01-APR-23	4.000% 07/01/2052 DD 07/01/22					
25-APR-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	22,038.210-					
01-MAY-23	FNMA POOL #0FS2513	22,038.21	22,038.21	22,418.89-	0.00	380.68-I
01-MAY-23	4.000% 07/01/2052 DD 07/01/22					
25-MAY-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	555.040-					
01-MAY-23	FNMA POOL #0FS2513	555.04	555.04	564.63-	0.00	9.59-I
01-MAY-23	4.000% 07/01/2052 DD 07/01/22					
25-MAY-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	22,294.040-					
01-JUN-23	FNMA POOL #0FS2513	22,294.04	22,294.04	22,678.54-	0.00	384.50-I
01-JUN-23	4.000% 07/01/2052 DD 07/01/22					
26-JUN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	561.480-					
01-JUN-23	FNMA POOL #0FS2513	561.48	561.48	571.16-	0.00	9.68-I
01-JUN-23	4.000% 07/01/2052 DD 07/01/22					
26-JUN-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	8,023.560-					
01-JUL-23	FNMA POOL #0FS2513	8,023.56	8,023.56	8,161.73-	0.00	138.17-I
01-JUL-23	4.000% 07/01/2052 DD 07/01/22					
25-JUL-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	202.070-					
01-JUL-23	FNMA POOL #0FS2513	202.07	202.07	205.55-	0.00	3.48-I
01-JUL-23	4.000% 07/01/2052 DD 07/01/22					
25-JUL-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	578.720-					
01-AUG-23	FNMA POOL #0FS2513	578.72	578.72	588.67-	0.00	9.95-I
01-AUG-23	4.000% 07/01/2052 DD 07/01/22					
25-AUG-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	22,978.720-					
01-AUG-23	FNMA POOL #0FS2513	22,978.72	22,978.72	23,373.80-	0.00	395.08-I
01-AUG-23	4.000% 07/01/2052 DD 07/01/22					
25-AUG-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	359.550-					
01-SEP-23	FNMA POOL #0FS2513	359.55	359.55	365.72-	0.00	6.17-I
01-SEP-23	4.000% 07/01/2052 DD 07/01/22					
25-SEP-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
PD	14,276.320-					
01-SEP-23	FNMA POOL #0FS2513	14,276.32	14,276.32	14,521.39-	0.00	245.07-I
01-SEP-23	4.000% 07/01/2052 DD 07/01/22					
25-SEP-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	21,855.830-					
01-OCT-23	FNMA POOL #0FS2513	21,855.83	21,855.83	22,230.42-	0.00	374.59-I
01-OCT-23	4.000% 07/01/2052 DD 07/01/22					
25-OCT-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	550.440-					
01-OCT-23	FNMA POOL #0FS2513	550.44	550.44	559.87-	0.00	9.43-I
01-OCT-23	4.000% 07/01/2052 DD 07/01/22					
25-OCT-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	168.070-					
01-NOV-23	FNMA POOL #0FS2513	168.07	168.07	170.95-	0.00	2.88-I
01-NOV-23	4.000% 07/01/2052 DD 07/01/22					
27-NOV-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	6,673.350-					
01-NOV-23	FNMA POOL #0FS2513	6,673.35	6,673.35	6,787.54-	0.00	114.19-I
01-NOV-23	4.000% 07/01/2052 DD 07/01/22					
27-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
PD	5,260.550-					
01-DEC-23	FNMA POOL #0FS2513	5,260.55	5,260.55	5,350.43-	0.00	89.88-I
01-DEC-23	4.000% 07/01/2052 DD 07/01/22					
26-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	132.490-					
01-DEC-23	FNMA POOL #0FS2513	132.49	132.49	134.75-	0.00	2.26-I
01-DEC-23	4.000% 07/01/2052 DD 07/01/22					
26-DEC-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	9,560.780-					
01-OCT-23	FNMA POOL #0FS5231	9,560.78	9,560.78	9,540.26-	0.00	20.52 I
01-OCT-23	6.000% 07/01/2053 DD 07/01/23					
25-OCT-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	244.180-					
01-OCT-23	FNMA POOL #0FS5231	244.18	244.18	243.66-	0.00	.52 I
01-OCT-23	6.000% 07/01/2053 DD 07/01/23					
25-OCT-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	878.260-					
01-NOV-23	FNMA POOL #0FS5231	878.26	878.26	876.38-	0.00	1.88 I
01-NOV-23	6.000% 07/01/2053 DD 07/01/23					
27-NOV-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	34,387.200-					
01-NOV-23	FNMA POOL #0FS5231	34,387.20	34,387.20	34,313.49-	0.00	73.71 I
01-NOV-23	6.000% 07/01/2053 DD 07/01/23					
27-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	5,687.920-					
01-DEC-23	FNMA POOL #0FS5231	5,687.92	5,687.92	5,675.74-	0.00	12.18 I
01-DEC-23	6.000% 07/01/2053 DD 07/01/23					
26-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	145.270-					
01-DEC-23	FNMA POOL #0FS5231	145.27	145.27	144.96-	0.00	.31 I
01-DEC-23	6.000% 07/01/2053 DD 07/01/23					
26-DEC-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	5,821.020-					
01-NOV-23	GNMA II POOL #0MA9018	5,821.02	5,821.02	5,722.41-	0.00	98.61 I
01-NOV-23	6.000% 07/20/2053 DD 07/01/23					
20-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	141.980-					
01-NOV-23	GNMA II POOL #0MA9018	141.98	141.98	139.57-	0.00	2.41 I
01-NOV-23	6.000% 07/20/2053 DD 07/01/23					
20-NOV-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	7,281.210-					
01-DEC-23	GNMA II POOL #0MA9018	7,281.21	7,281.21	7,157.99-	0.00	123.22 I
01-DEC-23	6.000% 07/20/2053 DD 07/01/23					
20-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	177.590-					
01-DEC-23	GNMA II POOL #0MA9018	177.59	177.59	174.58-	0.00	3.01 I
01-DEC-23	6.000% 07/20/2053 DD 07/01/23					
20-DEC-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	5,356.480-					
01-NOV-23	GNMA II POOL #0MA9242	5,356.48	5,356.48	5,268.68-	0.00	87.80 I
01-NOV-23	6.000% 10/20/2053 DD 10/01/23					
20-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	130.650-					
01-NOV-23	GNMA II POOL #0MA9242	130.65	130.65	128.51-	0.00	2.14 I
01-NOV-23	6.000% 10/20/2053 DD 10/01/23					
20-NOV-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	5,611.790-					
01-DEC-23	GNMA II POOL #0MA9242	5,611.79	5,611.79	5,519.89-	0.00	91.90 I
01-DEC-23	6.000% 10/20/2053 DD 10/01/23					
20-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
PD	136.870-					
01-DEC-23	GNMA II POOL #0MA9242	136.87	136.87	134.63-	0.00	2.24 I
01-DEC-23	6.000% 10/20/2053 DD 10/01/23					
20-DEC-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	12,290.730-					
16-JAN-23	GM FINANCIAL CONSUMER AUT 4 A3	12,290.73	12,290.73	12,290.08-	0.00	.65 I
16-JAN-23	1.750% 07/16/2024 DD 10/16/19					
17-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 16-JAN-23 TO 15-FEB-23						
PD	289.190-					
16-JAN-23	GM FINANCIAL CONSUMER AUT 4 A3	289.19	289.19	289.19-	0.00	
16-JAN-23	1.750% 07/16/2024 DD 10/16/19					
17-JAN-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 16-JAN-23 TO 15-FEB-23						
PD	12,169.950-					
16-FEB-23	GM FINANCIAL CONSUMER AUT 4 A3	12,169.95	12,169.95	12,169.36-	0.00	.59 I
16-FEB-23	1.750% 07/16/2024 DD 10/16/19					
	PLANT-MO-FI					
PAYMENT PERIOD 16-FEB-23 TO 15-MAR-23						
PD	286.350-					
16-FEB-23	GM FINANCIAL CONSUMER AUT 4 A3	286.35	286.35	286.35-	0.00	
16-FEB-23	1.750% 07/16/2024 DD 10/16/19					
	PLANT-FERC-FI					
PAYMENT PERIOD 16-FEB-23 TO 15-MAR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
PD	3,727.420-						
01-JAN-23	GNMA GTD REMIC P/T 22-173 PQ	3,727.42	3,727.42	3,688.65-	0.00	38.77	I
01-JAN-23	5.000% 06/20/2051 DD 10/01/22						
20-JAN-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
PD	96.120-						
01-JAN-23	GNMA GTD REMIC P/T 22-173 PQ	96.12	96.12	95.12-	0.00	1.00	I
01-JAN-23	5.000% 06/20/2051 DD 10/01/22						
20-JAN-23							
	PLANT-FERC-FI						
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
PD	3,602.560-						
01-FEB-23	GNMA GTD REMIC P/T 22-173 PQ	3,602.56	3,602.56	3,565.14-	0.00	37.42	I
01-FEB-23	5.000% 06/20/2051 DD 10/01/22						
21-FEB-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
PD	92.900-						
01-FEB-23	GNMA GTD REMIC P/T 22-173 PQ	92.90	92.90	91.94-	0.00	.96	I
01-FEB-23	5.000% 06/20/2051 DD 10/01/22						
21-FEB-23							
	PLANT-FERC-FI						
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
PD	4,523.790-						
01-MAR-23	GNMA GTD REMIC P/T 22-173 PQ	4,523.79	4,523.79	4,476.86-	0.00	46.93	I
01-MAR-23	5.000% 06/20/2051 DD 10/01/22						
20-MAR-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
PD	116.660-					
01-MAR-23	GNMA GTD REMIC P/T 22-173 PQ	116.66	116.66	115.45-	0.00	1.21 I
01-MAR-23	5.000% 06/20/2051 DD 10/01/22					
20-MAR-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	3,769.790-					
01-APR-23	GNMA GTD REMIC P/T 22-173 PQ	3,769.79	3,769.79	3,730.73-	0.00	39.06 I
01-APR-23	5.000% 06/20/2051 DD 10/01/22					
20-APR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	97.220-					
01-APR-23	GNMA GTD REMIC P/T 22-173 PQ	97.22	97.22	96.21-	0.00	1.01 I
01-APR-23	5.000% 06/20/2051 DD 10/01/22					
20-APR-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	19,704.660-					
01-MAY-23	GNMA GTD REMIC P/T 22-173 PQ	19,704.66	19,704.66	19,500.78-	0.00	203.88 I
01-MAY-23	5.000% 06/20/2051 DD 10/01/22					
22-MAY-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	508.140-					
01-MAY-23	GNMA GTD REMIC P/T 22-173 PQ	508.14	508.14	502.88-	0.00	5.26 I
01-MAY-23	5.000% 06/20/2051 DD 10/01/22					
22-MAY-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	24,538.300-					
01-JUN-23	GNMA GTD REMIC P/T 22-173 PQ	24,538.30	24,538.30	24,284.75-	0.00	253.55 I
01-JUN-23	5.000% 06/20/2051 DD 10/01/22					
20-JUN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	632.790-					
01-JUN-23	GNMA GTD REMIC P/T 22-173 PQ	632.79	632.79	626.25-	0.00	6.54 I
01-JUN-23	5.000% 06/20/2051 DD 10/01/22					
20-JUN-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	12,866.730-					
01-JUL-23	GNMA GTD REMIC P/T 22-173 PQ	12,866.73	12,866.73	12,733.96-	0.00	132.77 I
01-JUL-23	5.000% 06/20/2051 DD 10/01/22					
20-JUL-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	331.810-					
01-JUL-23	GNMA GTD REMIC P/T 22-173 PQ	331.81	331.81	328.39-	0.00	3.42 I
01-JUL-23	5.000% 06/20/2051 DD 10/01/22					
20-JUL-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	13,788.030-					
01-AUG-23	GNMA GTD REMIC P/T 22-173 PQ	13,788.03	13,788.03	13,645.95-	0.00	142.08 I
01-AUG-23	5.000% 06/20/2051 DD 10/01/22					
21-AUG-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
PD	355.570-						
01-AUG-23	GNMA GTD REMIC P/T 22-173 PQ	355.57	355.57	351.91-	0.00	3.66	I
01-AUG-23	5.000% 06/20/2051 DD 10/01/22						
21-AUG-23							
	PLANT-FERC-FI						
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
PD	379.060-						
01-SEP-23	GNMA GTD REMIC P/T 22-173 PQ	379.06	379.06	375.16-	0.00	3.90	I
01-SEP-23	5.000% 06/20/2051 DD 10/01/22						
20-SEP-23							
	PLANT-FERC-FI						
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
PD	14,699.140-						
01-SEP-23	GNMA GTD REMIC P/T 22-173 PQ	14,699.14	14,699.14	14,547.88-	0.00	151.26	I
01-SEP-23	5.000% 06/20/2051 DD 10/01/22						
20-SEP-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
PD	15,599.090-						
01-OCT-23	GNMA GTD REMIC P/T 22-173 PQ	15,599.09	15,599.09	15,438.79-	0.00	160.30	I
01-OCT-23	5.000% 06/20/2051 DD 10/01/22						
20-OCT-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
PD	402.270-						
01-OCT-23	GNMA GTD REMIC P/T 22-173 PQ	402.27	402.27	398.14-	0.00	4.13	I
01-OCT-23	5.000% 06/20/2051 DD 10/01/22						
20-OCT-23							
	PLANT-FERC-FI						
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
PD	11,898.160-					
01-NOV-23	GNMA GTD REMIC P/T 22-173 PQ	11,898.16	11,898.16	11,776.06-	0.00	122.10 I
01-NOV-23	5.000% 06/20/2051 DD 10/01/22					
20-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	306.830-					
01-NOV-23	GNMA GTD REMIC P/T 22-173 PQ	306.83	306.83	303.68-	0.00	3.15 I
01-NOV-23	5.000% 06/20/2051 DD 10/01/22					
20-NOV-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	21,950.650-					
01-DEC-23	GNMA GTD REMIC P/T 22-173 PQ	21,950.65	21,950.65	21,725.70-	0.00	224.95 I
01-DEC-23	5.000% 06/20/2051 DD 10/01/22					
20-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	566.060-					
01-DEC-23	GNMA GTD REMIC P/T 22-173 PQ	566.06	566.06	560.26-	0.00	5.80 I
01-DEC-23	5.000% 06/20/2051 DD 10/01/22					
20-DEC-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
FC	4,334.860-					
01-DEC-22	JP MORGAN CHASE COMMERC C10 A5	4,334.86	4,334.86	0.00	0.00	
01-DEC-22	3.143% 12/15/2047 DD 03/01/13					
09-JAN-23						
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	15,167.350-					
20-DEC-23	SCF EQUIPMENT LEASI 1A A3 144A	15,167.35	15,167.35	15,165.55-	0.00	1.80 I
20-DEC-23	2.920% 07/20/2029 DD 02/23/22					
	PLANT-MO-FI					
PAYMENT PERIOD 20-DEC-23 TO 19-JAN-24						
PD	34,376.870-					
20-JAN-23	VERIZON OWNER TRUST 2019 C A1A	34,376.87	34,376.87	34,376.07-	0.00	.80 I
20-JAN-23	1.940% 04/22/2024 DD 10/08/19					
	PLANT-MO-FI					
PAYMENT PERIOD 20-JAN-23 TO 19-FEB-23						
PD	859.420-					
20-JAN-23	VERIZON OWNER TRUST 2019 C A1A	859.42	859.42	859.42-	0.00	
20-JAN-23	1.940% 04/22/2024 DD 10/08/19					
	PLANT-FERC-FI					
PAYMENT PERIOD 20-JAN-23 TO 19-FEB-23						
PD	4,864.990-					
01-MAY-23	WFRBS COMMERCIAL MORTGA C22 A4	4,864.99	4,864.99	5,070.89-	0.00	205.90-I
01-MAY-23	3.488% 09/15/2057 DD 09/01/14					
17-MAY-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	117.700-					
01-MAY-23	WFRBS COMMERCIAL MORTGA C22 A4	117.70	117.70	122.68-	0.00	4.98-I
01-MAY-23	3.488% 09/15/2057 DD 09/01/14					
17-MAY-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	17,152.190-				
01-JUN-23	WFRBS COMMERCIAL MORTGA C22 A4	17,152.19	17,877.13-	0.00	724.94-I
01-JUN-23	3.488% 09/15/2057 DD 09/01/14	17,152.19			
16-JUN-23					
	PLANT-MO-FI				
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
PD	414.970-				
01-JUN-23	WFRBS COMMERCIAL MORTGA C22 A4	414.97	432.51-	0.00	17.54-I
01-JUN-23	3.488% 09/15/2057 DD 09/01/14	414.97			
16-JUN-23					
	PLANT-FERC-FI				
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
PD	19,712.470-				
01-AUG-23	WFRBS COMMERCIAL MORTGA C22 A4	19,712.47	20,543.43-	0.00	830.96-I
01-AUG-23	3.488% 09/15/2057 DD 09/01/14	19,712.47			
17-AUG-23					
	PLANT-MO-FI				
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
PD	476.910-				
01-AUG-23	WFRBS COMMERCIAL MORTGA C22 A4	476.91	497.01-	0.00	20.10-I
01-AUG-23	3.488% 09/15/2057 DD 09/01/14	476.91			
17-AUG-23					
	PLANT-FERC-FI				
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
PD	3,696.440-				
01-JUL-23	WFRBS COMMERCIAL MORTGA C17 A4	3,696.44	3,779.62-	0.00	83.18-I
01-JUL-23	4.023% 12/15/2046 DD 11/01/13	3,696.44			
17-JUL-23					
	PLANT-FERC-FI				
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
PD	4,837.670-					
01-AUG-23	WFRBS COMMERCIAL MORTGA C17 A4	4,837.67	4,837.67	4,946.31-	0.00	108.64-I
01-AUG-23	4.023% 12/15/2046 DD 11/01/13					
17-AUG-23						
	PLANT-FERC-FI					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	22,548.200-					
01-APR-23	WELLS FARGO COMMERCIAL LC18 A4	22,548.20	22,548.20	23,264.40-	0.00	716.20-I
01-APR-23	3.147% 12/15/2047 DD 12/01/14					
17-APR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	42,148.480-					
01-JUN-23	WELLS FARGO COMMERCIAL LC18 A4	42,148.48	42,148.48	43,481.11-	0.00	1,332.63-I
01-JUN-23	3.147% 12/15/2047 DD 12/01/14					
16-JUN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	127.470-					
01-JUL-23	WELLS FARGO COMMERCIAL LC18 A4	127.47	127.47	131.49-	0.00	4.02-I
01-JUL-23	3.147% 12/15/2047 DD 12/01/14					
17-JUL-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	8,147.290-					
01-OCT-23	WELLS FARGO COMMERCIAL LC18 A4	8,147.29	8,147.29	8,402.49-	0.00	255.20-I
01-OCT-23	3.147% 12/15/2047 DD 12/01/14					
17-OCT-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL						
FIXED INCOME SECURITIES						
TRADED - SETTLED CURRENT PERIOD						
	U.S. DOLLAR	4,994,209.93	4,994,209.93	5,026,769.59-	0.00	32,559.66-I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD						
	U.S. DOLLAR	4,334.86	4,334.86	0.00	0.00	
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL						
PRINCIPAL PAYMENTS						
TRADED - SETTLED CURRENT PERIOD						
	U.S. DOLLAR	4,994,209.93	4,994,209.93	5,026,769.59-	0.00	32,559.66-I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD						
	U.S. DOLLAR	4,334.86	4,334.86	0.00	0.00	
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MATURITIES						
FIXED INCOME SECURITIES						
U.S. DOLLAR						
MT	985,000.000-					
15-JUN-23	AETNA INC	985,000.00	985,000.00	985,000.00-	0.00	
15-JUN-23	2.800% 06/15/2023 DD 06/09/16					
	PLANT-MO-FI					
MT	25,000.000-					
15-JUN-23	AETNA INC	25,000.00	25,000.00	25,000.00-	0.00	
15-JUN-23	2.800% 06/15/2023 DD 06/09/16					
	PLANT-FERC-FI					
MT	600,000.000-					
23-FEB-23	BANCO SANTANDER SA	600,000.00	600,000.00	600,000.00-	0.00	
23-FEB-23	3.125% 02/23/2023 DD 10/23/17					
	PLANT-MO-FI					
MT	1,240,000.000-					
15-MAR-23	EUROPEAN INVESTMENT BANK	1,240,000.00	1,240,000.00	1,240,000.00-	0.00	
15-MAR-23	2.500% 03/15/2023 DD 01/17/18					
	PLANT-MO-FI					
MT	30,000.000-					
15-MAR-23	EUROPEAN INVESTMENT BANK	30,000.00	30,000.00	30,000.00-	0.00	
15-MAR-23	2.500% 03/15/2023 DD 01/17/18					
	PLANT-FERC-FI					
MT	2,480,000.000-					
19-JAN-23	FEDERAL NATL MTG ASSN	2,480,000.00	2,480,000.00	2,480,000.00-	0.00	
19-JAN-23	2.375% 01/19/2023 DD 01/23/18					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MT	70,000.000-					
19-JAN-23	FEDERAL NATL MTG ASSN	70,000.00	70,000.00	70,000.00-	0.00	
19-JAN-23	2.375% 01/19/2023 DD 01/23/18					
	PLANT-FERC-FI					
MT	12,273.230-					
25-APR-23	FHLMC MULTICLASS MTG K030 A2	12,273.23	12,273.23	12,273.23-	0.00	
25-APR-23	VAR RT 04/25/2023 DD 08/01/13					
	PLANT-MO-FI					
MT	322.970-					
25-APR-23	FHLMC MULTICLASS MTG K030 A2	322.97	322.97	322.97-	0.00	
25-APR-23	VAR RT 04/25/2023 DD 08/01/13					
	PLANT-FERC-FI					
MT	49,225.590-					
25-FEB-23	FHLMC MULTICLASS MTG K029 A2	49,225.59	49,225.59	49,225.59-	0.00	
25-FEB-23	VAR RT 02/25/2023 DD 07/01/13					
	PLANT-MO-FI					
MT	1,181.420-					
25-FEB-23	FHLMC MULTICLASS MTG K029 A2	1,181.42	1,181.42	1,181.42-	0.00	
25-FEB-23	VAR RT 02/25/2023 DD 07/01/13					
	PLANT-FERC-FI					
MT	1,210,000.000-					
18-JAN-23	INTER-AMERICAN DEVELOPMENT BAN	1,210,000.00	1,210,000.00	1,210,000.00-	0.00	
18-JAN-23	2.500% 01/18/2023 DD 01/18/18					
	PLANT-MO-FI					
MT	30,000.000-					
18-JAN-23	INTER-AMERICAN DEVELOPMENT BAN	30,000.00	30,000.00	30,000.00-	0.00	
18-JAN-23	2.500% 01/18/2023 DD 01/18/18					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MT	1,050,000.000-					
20-MAY-23	RJ REYNOLDS TOBACCO CO/NC	1,050,000.00	1,050,000.00	1,050,000.00-	0.00	
20-MAY-23	3.750% 05/20/2023 DD 05/20/13					
	PLANT-MO-FI					
MT	25,000.000-					
20-MAY-23	RJ REYNOLDS TOBACCO CO/NC	25,000.00	25,000.00	25,000.00-	0.00	
20-MAY-23	3.750% 05/20/2023 DD 05/20/13					
	PLANT-FERC-FI					
MT	875,000.000-					
25-FEB-23	MORGAN STANLEY	875,000.00	875,000.00	875,000.00-	0.00	
25-FEB-23	3.750% 02/25/2023 DD 02/25/13					
	PLANT-MO-FI					
MT	20,000.000-					
25-FEB-23	MORGAN STANLEY	20,000.00	20,000.00	20,000.00-	0.00	
25-FEB-23	3.750% 02/25/2023 DD 02/25/13					
	PLANT-FERC-FI					
MT	10,000.000-					
01-OCT-23	ROGERS COMMUNICATIONS INC	10,000.00	10,000.00	10,000.00-	0.00	
01-OCT-23	4.100% 10/01/2023 DD 10/02/13					
	PLANT-FERC-FI					
MT	345,000.000-					
01-OCT-23	ROGERS COMMUNICATIONS INC	345,000.00	345,000.00	345,000.00-	0.00	
01-OCT-23	4.100% 10/01/2023 DD 10/02/13					
	PLANT-MO-FI					
MT	380,000.000-					
15-MAY-23	WASTE MANAGEMENT INC	380,000.00	380,000.00	380,000.00-	0.00	
15-MAY-23	2.400% 05/15/2023 DD 05/16/16					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MT	5,000.000-					
15-MAY-23	WASTE MANAGEMENT INC	5,000.00	5,000.00	5,000.00-	0.00	
15-MAY-23	2.400% 05/15/2023 DD 05/16/16					
	PLANT-FERC-FI					
TOTAL		9,443,003.21	9,443,003.21	9,443,003.21-	0.00	0.00 I
FIXED INCOME SECURITIES						0.00 C
						0.00 T
						0.00 S
TOTAL MATURITIES						
U.S. DOLLAR		9,443,003.21	9,443,003.21	9,443,003.21-	0.00	0.00 I
FOREIGN (BASE VALUE)		0.00	0.00	0.00	0.00	0.00 I
						0.00 C
						0.00 T
						0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
CORPORATE ACTIONS						
U.S. DOLLAR						
MW	2,936.000-					
01-NOV-23	BUNGE LTD	0.00	0.00	307,155.51-	0.00	
	MERGER EFFECTIVE: :01-NOV-23					
	TO BUNGE GLOBAL SA					
	PLANT-MO-EQ					
MW	73.000-					
01-NOV-23	BUNGE LTD	0.00	0.00	7,637.04-	0.00	
	MERGER EFFECTIVE: :01-NOV-23					
	TO BUNGE GLOBAL SA					
	PLANT-FERC-EQ					
MW	9,660.000-					
02-MAR-23	LINDE PLC	0.00	0.00	780,335.87-	0.00	
	MERGER EFFECTIVE: :02-MAR-23					
	TO NEW LINDE PLC					
	PLANT-MO-EQ					
MW	240.000-					
02-MAR-23	LINDE PLC	0.00	0.00	39,581.63-	0.00	
	MERGER EFFECTIVE: :02-MAR-23					
	TO NEW LINDE PLC					
	PLANT-FERC-EQ					
MM	238.000					
02-MAR-23	LINDE PLC	0.00	0.00	2,487.70	0.00	
	MERGER EFFECTIVE: :02-MAR-23					
	FROM LINDE PLC					
	PLANT-MO-EQ					

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MM	110.000					
02-MAR-23	LINDE PLC MERGER EFFECTIVE: :02-MAR-23 FROM LINDE PLC PLANT-FERC-EQ	0.00	0.00	18,259.45	0.00	
MM	3,400.000					
02-MAR-23	LINDE PLC MERGER EFFECTIVE: :02-MAR-23 FROM LINDE PLC PLANT-MO-EQ	0.00	0.00	36,176.00	0.00	
MM	116.000					
02-MAR-23	LINDE PLC MERGER EFFECTIVE: :02-MAR-23 FROM LINDE PLC PLANT-FERC-EQ	0.00	0.00	19,133.91	0.00	
MM	354.000					
02-MAR-23	LINDE PLC MERGER EFFECTIVE: :02-MAR-23 FROM LINDE PLC PLANT-MO-EQ	0.00	0.00	8,494.02	0.00	
MM	14.000					
02-MAR-23	LINDE PLC MERGER EFFECTIVE: :02-MAR-23 FROM LINDE PLC PLANT-FERC-EQ	0.00	0.00	2,188.27	0.00	
MM	5,668.000					
02-MAR-23	LINDE PLC MERGER EFFECTIVE: :02-MAR-23 FROM LINDE PLC PLANT-MO-EQ	0.00	0.00	733,178.15	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CD 29-NOV-23	WILLIS TOWERS WATSON PLC 24051TOWERS WATSON & CO. (2018 PLANT-MO-EQ	49.26	49.26	0.00	0.00	49.26 I
MM 01-NOV-23	2,936.000 BUNGE GLOBAL SA MERGER EFFECTIVE: :01-NOV-23 FROM BUNGE LTD PLANT-MO-EQ	0.00	0.00	307,155.51	0.00	
MM 01-NOV-23	73.000 BUNGE GLOBAL SA MERGER EFFECTIVE: :01-NOV-23 FROM BUNGE LTD PLANT-FERC-EQ	0.00	0.00	7,637.04	0.00	
CD 07-APR-23	ALIGN TECHNOLOGY INC 20739ALIGN TECHNOLOGY, INC. (2018) DISTRIBUTION 1ST PLANT-FERC-EQ	59.68	59.68	0.00	0.00	59.68 I
CD 17-MAY-23	ALTRIA GROUP INC-W/I 25020ALTRIA GROUP, INC., SECUR ITIES LITIGATION DISTRIBUTION PLANT-MO-EQ	176.59	176.59	0.00	0.00	176.59 I
MBV 05-JUL-23	BORGWARNER INC NON TAXABLE DIST COS TO PHINIA INC PLANT-MO-EQ	0.00	0.00	14,086.72-	0.00	

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MBV 05-JUL-23	BORGWARNER INC NON TAXABLE DIST COS TO PHINIA INC PLANT-FERC-EQ	0.00	0.00	446.38-	0.00	
MBV 05-JUL-23	BORGWARNER INC NON TAXABLE DIST COS TO PHINIA INC PLANT-MO-EQ	0.00	0.00	1,658.22-	0.00	
MBV 05-JUL-23	BORGWARNER INC NON TAXABLE DIST COS TO PHINIA INC PLANT-FERC-EQ	0.00	0.00	128.05-	0.00	
MBV 05-JUL-23	BORGWARNER INC NON TAXABLE DIST COS TO PHINIA INC PLANT-MO-EQ	0.00	0.00	2,912.44-	0.00	
CAL 12-MAY-23	139,589.110- COMM 2013-CCRE8 MORTGAG CR8 A5 VAR RT 06/10/2046 DD 06/01/13 C/DECL// US12625KAE5513272892 2 ORIG EVENT: US12625KAE55 PLANT-MO-FI	139,589.11	139,589.11	145,485.02-	0.00	5,895.91-I
CAL 11-AUG-23	27.760- COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 C/DECL// US12626GAF0013306589 1 ORIG EVENT: US12626GAF00 PLANT-FERC-FI	27.76	27.76	28.38-	0.00	.62-I

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CD 02-NOV-23	COGNIZANT TECHNOLOGY SOLUTIONS 17049COGNIZANT TECHNOLOGY SOLU PLANT-MO-EQ	244.23	244.23	0.00	0.00	244.23 I
CD 09-MAR-23	COMPUTER SCIENCES CORP 3-16575COMPUTER SCIENCES CORPO RATION (SEC FAIR FUND) UPDATE PLANT-MO-EQ	35.10	35.10	0.00	0.00	35.10 I
SS 22-AUG-23	211.000 COPART INC STOCK SPLIT 200% EX 22AUG, PAY 22AUG, REC 14AUG PLANT-FERC-EQ	0.00	0.00	0.00	0.00	
SS 22-AUG-23	8,368.000 COPART INC STOCK SPLIT 200% EX 22AUG, PAY 22AUG, REC 14AUG PLANT-MO-EQ	0.00	0.00	0.00	0.00	
MBV 02-OCT-23	DANAHER CORP NON TAXABLE DIST COS TO VERALTO CORP PLANT-FERC-EQ	0.00	0.00	2,661.67-	0.00	
MBV 02-OCT-23	DANAHER CORP NON TAXABLE DIST COS TO VERALTO CORP PLANT-MO-EQ	0.00	0.00	6,323.00-	0.00	

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MBV 02-OCT-23	DANAHER CORP NON TAXABLE DIST COS TO VERALTO CORP PLANT-FERC-EQ	0.00	0.00	84.84-	0.00	
MBV 02-OCT-23	DANAHER CORP NON TAXABLE DIST COS TO VERALTO CORP PLANT-MO-EQ	0.00	0.00	682.53-	0.00	
MBV 02-OCT-23	DANAHER CORP NON TAXABLE DIST COS TO VERALTO CORP PLANT-FERC-EQ	0.00	0.00	88.27-	0.00	
MBV 02-OCT-23	DANAHER CORP NON TAXABLE DIST COS TO VERALTO CORP PLANT-MO-EQ	0.00	0.00	1,089.70-	0.00	
MBV 02-OCT-23	DANAHER CORP NON TAXABLE DIST COS TO VERALTO CORP PLANT-FERC-EQ	0.00	0.00	190.06-	0.00	
MBV 02-OCT-23	DANAHER CORP NON TAXABLE DIST COS TO VERALTO CORP PLANT-MO-EQ	0.00	0.00	43,295.99-	0.00	

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CAL	390,000.000-					
13-FEB-23	FIRST REPUBLIC BANK/CA VAR RT 02/12/2024 DD 02/12/20 C/DECL// US33616CHQ6913237730 2 ORIG EVENT: US33616CHQ69 PLANT-MO-FI	390,000.00	390,000.00	390,000.00-	0.00	
SNT	44.000					
03-JUL-23	FORTREA HOLDINGS INC NON TAXABLE DISTRIBU FROM LABORATORY CORP OF A PLANT-FERC-EQ	0.00	0.00	1,079.96	0.00	
SNT	1,597.000					
03-JUL-23	FORTREA HOLDINGS INC NON TAXABLE DISTRIBU FROM LABORATORY CORP OF A PLANT-MO-EQ	0.00	0.00	10,180.60	0.00	
SNT	1.000					
03-JUL-23	FORTREA HOLDINGS INC NON TAXABLE DISTRIBU FROM LABORATORY CORP OF A PLANT-FERC-EQ	0.00	0.00	23.26	0.00	
SNT	208.000					
03-JUL-23	FORTREA HOLDINGS INC NON TAXABLE DISTRIBU FROM LABORATORY CORP OF A PLANT-MO-EQ	0.00	0.00	5,279.09	0.00	
CAL	6.040-					
16-MAR-23	GM FINANCIAL CONSUMER AUT 4 A3 1.750% 07/16/2024 DD 10/16/19 C/DECL// US36258MAD6513253289 6 ORIG EVENT: US36258MAD65 PLANT-FERC-FI	6.04	6.04	6.04-	0.00	

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CAL	256.900-					
16-MAR-23	GM FINANCIAL CONSUMER AUT 4 A3 1.750% 07/16/2024 DD 10/16/19 C/DECL// US36258MAD6513253289 6 ORIG EVENT: US36258MAD65 PLANT-MO-FI	256.90	256.90	256.90-	0.00	
SNT	115.583					
04-JAN-23	GE HEALTHCARE INC NON TAXABLE DISTRIBU FROM GENERAL ELECTRIC CO PLANT-FERC-EQ	0.00	0.00	8,091.57	0.00	
SNT	283.875					
04-JAN-23	GE HEALTHCARE INC NON TAXABLE DISTRIBU FROM GENERAL ELECTRIC CO PLANT-MO-EQ	0.00	0.00	16,471.43	0.00	
SNT	21.042					
04-JAN-23	GE HEALTHCARE INC NON TAXABLE DISTRIBU FROM GENERAL ELECTRIC CO PLANT-FERC-EQ	0.00	0.00	1,711.64	0.00	
SNT	3,579.167					
04-JAN-23	GE HEALTHCARE INC NON TAXABLE DISTRIBU FROM GENERAL ELECTRIC CO PLANT-MO-EQ	0.00	0.00	173,325.77	0.00	
SNT	6.083					
04-JAN-23	GE HEALTHCARE INC NON TAXABLE DISTRIBU FROM GENERAL ELECTRIC CO PLANT-FERC-EQ	0.00	0.00	587.64	0.00	

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SNT	93.792					
04-JAN-23	GE HEALTHCARE INC NON TAXABLE DISTRIBU FROM GENERAL ELECTRIC CO PLANT-MO-EQ	0.00	0.00	5,661.06	0.00	
SNT	20.625					
04-JAN-23	GE HEALTHCARE INC NON TAXABLE DISTRIBU FROM GENERAL ELECTRIC CO PLANT-FERC-EQ	0.00	0.00	2,068.26	0.00	
SNT	1,238.667					
04-JAN-23	GE HEALTHCARE INC NON TAXABLE DISTRIBU FROM GENERAL ELECTRIC CO PLANT-MO-EQ	0.00	0.00	77,182.88	0.00	
SNT	6.917					
04-JAN-23	GE HEALTHCARE INC NON TAXABLE DISTRIBU FROM GENERAL ELECTRIC CO PLANT-FERC-EQ	0.00	0.00	363.22	0.00	
SNT	61.583					
04-JAN-23	GE HEALTHCARE INC NON TAXABLE DISTRIBU FROM GENERAL ELECTRIC CO PLANT-MO-EQ	0.00	0.00	4,034.75	0.00	
SNT	2.417					
04-JAN-23	GE HEALTHCARE INC NON TAXABLE DISTRIBU FROM GENERAL ELECTRIC CO PLANT-FERC-EQ	0.00	0.00	155.60	0.00	

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SNT	178.458					
04-JAN-23	GE HEALTHCARE INC NON TAXABLE DISTRIBU FROM GENERAL ELECTRIC CO PLANT-MO-EQ	0.00	0.00	8,857.62	0.00	
SNT	2.667					
04-JAN-23	GE HEALTHCARE INC NON TAXABLE DISTRIBU FROM GENERAL ELECTRIC CO PLANT-FERC-EQ	0.00	0.00	130.12	0.00	
SNT	1,655.458					
04-JAN-23	GE HEALTHCARE INC NON TAXABLE DISTRIBU FROM GENERAL ELECTRIC CO PLANT-MO-EQ	0.00	0.00	104,599.63	0.00	
SW	1,280,000.000-					
08-JUN-23	GE HEALTHCARE TECHNOLOGIE 144A 5.905% 11/22/2032 DD 11/22/22 TO 36267VAK9 PLANT-MO-FI	0.00	0.00	1,280,000.00-	0.00	1,280,000.00-I
SD	1,280,000.000					
08-JUN-23	GE HEALTHCARE TECHNOLOGIES INC 5.905% 11/22/2032 DD 05/22/23 FROM 36267VAJ2 PLANT-MO-FI	0.00	0.00	1,280,000.00	0.00	1,280,000.00 I
MBV						
04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-MO-EQ	0.00	0.00	16,471.43-	0.00	

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MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-FERC-EQ	0.00	0.00	467.27-	0.00	
MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-MO-EQ	0.00	0.00	173,325.77-	0.00	
MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-FERC-EQ	0.00	0.00	906.56-	0.00	
MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-MO-EQ	0.00	0.00	5,661.06-	0.00	
MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-FERC-EQ	0.00	0.00	920.46-	0.00	
MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-MO-EQ	0.00	0.00	77,182.88-	0.00	

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MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-FERC-EQ	0.00	0.00	2,567.74-	0.00	
MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-MO-EQ	0.00	0.00	4,034.75-	0.00	
MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-FERC-EQ	0.00	0.00	729.10-	0.00	
MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-MO-EQ	0.00	0.00	8,857.62-	0.00	
MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-FERC-EQ	0.00	0.00	1,236.51-	0.00	
MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-MO-EQ	0.00	0.00	1,146.82-	0.00	

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MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-FERC-EQ	0.00	0.00	1,263.93-	0.00	
MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-MO-EQ	0.00	0.00	10,836.45-	0.00	
MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-FERC-EQ	0.00	0.00	1,711.64-	0.00	
MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-MO-EQ	0.00	0.00	39,158.97-	0.00	
MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-FERC-EQ	0.00	0.00	587.64-	0.00	
MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-MO-EQ	0.00	0.00	4,693.48-	0.00	

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MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-FERC-EQ	0.00	0.00	2,068.26-	0.00	
MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-MO-EQ	0.00	0.00	5,544.92-	0.00	
MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-FERC-EQ	0.00	0.00	363.22-	0.00	
MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-MO-EQ	0.00	0.00	8,286.71-	0.00	
MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-FERC-EQ	0.00	0.00	155.60-	0.00	
MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-MO-EQ	0.00	0.00	2,423.21-	0.00	

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MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-FERC-EQ	0.00	0.00	130.12-	0.00	
MBV 04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-MO-EQ	0.00	0.00	32,509.07-	0.00	
CD 02-AUG-23	HARMAN INTERNATIONAL INDUSTRIE 17535HARMAN INTERNATIONAL INDU PLANT-MO-EQ	586.60	586.60	0.00	0.00	586.60 I
CAL 18-JAN-23	2,319.610- JP MORGAN CHASE COMMERC C10 A5 3.143% 12/15/2047 DD 03/01/13 C/DECL// US46639JAE0113231658 8 ORIG EVENT: US46639JAE01 PLANT-FERC-FI	2,319.61	2,319.61	2,371.51-	0.00	51.90-I
SW 22-AUG-23	868.000- JOHNSON & JOHNSON 49177J102 PLANT-MO-EQ	0.00	0.00	49,290.17-	0.00	49,290.17-I
MBV 02-OCT-23	KELLOGG CO NON TAXABLE DIST COS TO WK KELLOGG CO PLANT-FERC-EQ	0.00	0.00	29.99-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MBV 02-OCT-23	KELLOGG CO NON TAXABLE DIST COS TO WK KELLOGG CO PLANT-MO-EQ	0.00	0.00	497.17-	0.00	
MBV 02-OCT-23	KELLOGG CO NON TAXABLE DIST COS TO WK KELLOGG CO PLANT-FERC-EQ	0.00	0.00	219.51-	0.00	
MBV 02-OCT-23	KELLOGG CO NON TAXABLE DIST COS TO WK KELLOGG CO PLANT-MO-EQ	0.00	0.00	5,579.19-	0.00	
MBV 02-OCT-23	KELLOGG CO NON TAXABLE DIST COS TO WK KELLOGG CO PLANT-FERC-EQ	0.00	0.00	140.75-	0.00	
MBV 02-OCT-23	KELLOGG CO NON TAXABLE DIST COS TO WK KELLOGG CO PLANT-MO-EQ	0.00	0.00	968.16-	0.00	
MBV 02-OCT-23	KELLOGG CO NON TAXABLE DIST COS TO WK KELLOGG CO PLANT-FERC-EQ	0.00	0.00	40.92-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MBV 02-OCT-23	KELLOGG CO NON TAXABLE DIST COS TO WK KELLOGG CO PLANT-MO-EQ	0.00	0.00	2,505.26-	0.00	
SD 22-AUG-23	6,972.000 KENVUE INC 478160104 PLANT-MO-EQ	0.00	0.00	49,290.17	0.00	49,290.17 I
MBV 03-JUL-23	LABORATORY CORP OF AMERICA HOL NON TAXABLE DIST COS TO FORTREA HOLDINGS INC PLANT-MO-EQ	0.00	0.00	10,180.60-	0.00	
MBV 03-JUL-23	LABORATORY CORP OF AMERICA HOL NON TAXABLE DIST COS TO FORTREA HOLDINGS INC PLANT-FERC-EQ	0.00	0.00	1,079.96-	0.00	
MBV 03-JUL-23	LABORATORY CORP OF AMERICA HOL NON TAXABLE DIST COS TO FORTREA HOLDINGS INC PLANT-MO-EQ	0.00	0.00	3,041.52-	0.00	
MBV 03-JUL-23	LABORATORY CORP OF AMERICA HOL NON TAXABLE DIST COS TO FORTREA HOLDINGS INC PLANT-FERC-EQ	0.00	0.00	23.26-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MBV 03-JUL-23	LABORATORY CORP OF AMERICA HOL NON TAXABLE DIST COS TO FORTREA HOLDINGS INC PLANT-MO-EQ	0.00	0.00	2,237.57-	0.00	
SW 01-MAY-23	30,000.000- WARNERMEDIA HOLDINGS INC 144A 3.755% 03/15/2027 DD 03/15/22 TO 55903VBA0 PLANT-FERC-FI	0.00	0.00	30,000.00-	0.00	30,000.00-I
SW 01-MAY-23	1,134,000.000- WARNERMEDIA HOLDINGS INC 144A 3.755% 03/15/2027 DD 03/15/22 TO 55903VBA0 PLANT-MO-FI	0.00	0.00	1,134,000.00-	0.00	1,134,000.00-I
SD 01-MAY-23	30,000.000 WARNERMEDIA HOLDINGS INC 3.755% 03/15/2027 DD 03/15/23 FROM 55903VAG8 PLANT-FERC-FI	0.00	0.00	30,000.00	0.00	30,000.00 I
SD 01-MAY-23	1,134,000.000 WARNERMEDIA HOLDINGS INC 3.755% 03/15/2027 DD 03/15/23 FROM 55903VAG8 PLANT-MO-FI	0.00	0.00	1,134,000.00	0.00	1,134,000.00 I
SS 28-MAR-23	4,526.000 MONSTER BEVERAGE CORP STOCK SPLIT 200% EX 28MAR, PAY 28MAR, REC 13MAR PLANT-MO-EQ	0.00	0.00	0.00	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SS	177.000					
28-MAR-23	MONSTER BEVERAGE CORP	0.00	0.00	0.00	0.00	
	STOCK SPLIT 200%					
	EX 28MAR, PAY 28MAR, REC 13MAR					
	PLANT-FERC-EQ					
SS	2,559.000					
28-MAR-23	MONSTER BEVERAGE CORP	0.00	0.00	0.00	0.00	
	STOCK SPLIT 200%					
	EX 28MAR, PAY 28MAR, REC 13MAR					
	PLANT-MO-EQ					
SS	9.000					
28-MAR-23	MONSTER BEVERAGE CORP	0.00	0.00	0.00	0.00	
	STOCK SPLIT 200%					
	EX 28MAR, PAY 28MAR, REC 13MAR					
	PLANT-FERC-EQ					
SS	326.000					
28-MAR-23	MONSTER BEVERAGE CORP	0.00	0.00	0.00	0.00	
	STOCK SPLIT 200%					
	EX 28MAR, PAY 28MAR, REC 13MAR					
	PLANT-MO-EQ					
SS	222.730					
08-FEB-23	PACCAR INC	0.00	0.00	0.00	0.00	
	STOCK SPLIT 150%					
	EX 08FEB, PAY 08FEB, REC 17JAN					
	PLANT-MO-EQ					
SS	82.000					
08-FEB-23	PACCAR INC	0.00	0.00	0.00	0.00	
	STOCK SPLIT 150%					
	EX 08FEB, PAY 08FEB, REC 17JAN					
	PLANT-FERC-EQ					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SS	3,147.772					
08-FEB-23	PACCAR INC STOCK SPLIT 150% EX 08FEB, PAY 08FEB, REC 17JAN PLANT-MO-EQ	0.00	0.00	0.00	0.00	
CD						
17-NOV-23	PATTERSON COS INC 19683PATTERSON COMPANIES, INC. PLANT-MO-EQ	1,600.31	1,600.31	0.00	0.00	1,600.31 I
SW	15,000.000-					
02-MAY-23	PHILLIPS 66 CO 144A 3.750% 03/01/2028 DD 03/01/22 TO 718547AH5 PLANT-FERC-FI	0.00	0.00	14,763.06-	0.00	14,763.06-I
SD	15,000.000					
02-MAY-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 FROM 718547AG7 PLANT-FERC-FI	0.00	0.00	14,763.06	0.00	14,763.06 I
SNT	22.600					
05-JUL-23	PHINIA INC NON TAXABLE DISTRIBU FROM BORGWARNER INC PLANT-FERC-EQ	0.00	0.00	574.43	0.00	
SNT	976.400					
05-JUL-23	PHINIA INC NON TAXABLE DISTRIBU FROM BORGWARNER INC PLANT-MO-EQ	0.00	0.00	18,657.38	0.00	

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SS	4,934.000					
22-AUG-23	SEMPRA STOCK SPLIT 200% EX 22AUG, PAY 22AUG, REC 14AUG PLANT-MO-EQ	0.00	0.00	0.00	0.00	
SS	145.000					
22-AUG-23	SEMPRA STOCK SPLIT 200% EX 22AUG, PAY 22AUG, REC 14AUG PLANT-FERC-EQ	0.00	0.00	0.00	0.00	
SS	215.000					
22-AUG-23	SEMPRA STOCK SPLIT 200% EX 22AUG, PAY 22AUG, REC 14AUG PLANT-MO-EQ	0.00	0.00	0.00	0.00	
SS	2.000					
22-AUG-23	SEMPRA STOCK SPLIT 200% EX 22AUG, PAY 22AUG, REC 14AUG PLANT-FERC-EQ	0.00	0.00	0.00	0.00	
SS	138.000					
22-AUG-23	SEMPRA STOCK SPLIT 200% EX 22AUG, PAY 22AUG, REC 14AUG PLANT-MO-EQ	0.00	0.00	0.00	0.00	
SS	2.000					
22-AUG-23	SEMPRA STOCK SPLIT 200% EX 22AUG, PAY 22AUG, REC 14AUG PLANT-FERC-EQ	0.00	0.00	0.00	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SS	300.000					
22-AUG-23	SEMPRA STOCK SPLIT 200% EX 22AUG, PAY 22AUG, REC 14AUG PLANT-MO-EQ	0.00	0.00	0.00	0.00	
SS	2.000					
22-AUG-23	SEMPRA STOCK SPLIT 200% EX 22AUG, PAY 22AUG, REC 14AUG PLANT-FERC-EQ	0.00	0.00	0.00	0.00	
SS	582.000					
22-AUG-23	SEMPRA STOCK SPLIT 200% EX 22AUG, PAY 22AUG, REC 14AUG PLANT-MO-EQ	0.00	0.00	0.00	0.00	
SNT	107.333					
02-OCT-23	VERALTO CORP NON TAXABLE DISTRIBU FROM DANAHER CORP PLANT-FERC-EQ	0.00	0.00	3,024.84	0.00	
SNT	4,317.332					
02-OCT-23	VERALTO CORP NON TAXABLE DISTRIBU FROM DANAHER CORP PLANT-MO-EQ	0.00	0.00	51,391.22	0.00	
CAL	13.320-					
21-FEB-23	VERIZON OWNER TRUST 2019 C A1A 1.940% 04/22/2024 DD 10/08/19 C/DECL// US92348AAA3413242639 1 ORIG EVENT: US92348AAA34 PLANT-FERC-FI	13.32	13.32	13.32-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
CAL	1,465.890-					
15-SEP-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 C/DECL// US92938GAD0713318401 5 ORIG EVENT: US92938GAD07 PLANT-FERC-FI	1,465.89	1,465.89	1,498.71-	0.00	32.82-I
SNT	78.000					
02-OCT-23	WK KELLOGG CO NON TAXABLE DISTRIBU FROM KELLOGG CO PLANT-MO-EQ	0.00	0.00	497.17	0.00	
SNT	2.000					
02-OCT-23	WK KELLOGG CO NON TAXABLE DISTRIBU FROM KELLOGG CO PLANT-FERC-EQ	0.00	0.00	29.99	0.00	
SNT	846.000					
02-OCT-23	WK KELLOGG CO NON TAXABLE DISTRIBU FROM KELLOGG CO PLANT-MO-EQ	0.00	0.00	5,579.19	0.00	
SNT	15.250					
02-OCT-23	WK KELLOGG CO NON TAXABLE DISTRIBU FROM KELLOGG CO PLANT-FERC-EQ	0.00	0.00	219.51	0.00	
SNT	80.750					
02-OCT-23	WK KELLOGG CO NON TAXABLE DISTRIBU FROM KELLOGG CO PLANT-MO-EQ	0.00	0.00	968.16	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SNT	10.250					
02-OCT-23	WK KELLOGG CO NON TAXABLE DISTRIBU FROM KELLOGG CO PLANT-FERC-EQ	0.00	0.00	140.75	0.00	
SNT	197.250					
02-OCT-23	WK KELLOGG CO NON TAXABLE DISTRIBU FROM KELLOGG CO PLANT-MO-EQ	0.00	0.00	2,058.45	0.00	
SNT	2.750					
02-OCT-23	WK KELLOGG CO NON TAXABLE DISTRIBU FROM KELLOGG CO PLANT-FERC-EQ	0.00	0.00	40.92	0.00	
SNT	43.250					
02-OCT-23	WK KELLOGG CO NON TAXABLE DISTRIBU FROM KELLOGG CO PLANT-MO-EQ	0.00	0.00	446.81	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL CORPORATE ACTIONS						
	U.S. DOLLAR	536,430.40	536,430.40	539,659.88-	0.00	3,229.48-I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
MISCELLANEOUS ACTIVITY							
U.S. DOLLAR							
CD							
31-JUL-23	BORGWARNER INC	13.91	13.91	0.00	0.00	13.91	I
31-JUL-23	Cash in Lieu of Fractional Sha						
	PLANT-MO-EQ						
CD							
31-JUL-23	BORGWARNER INC	20.87	20.87	0.00	0.00	20.87	I
31-JUL-23	Cash in Lieu of Fractional Sha						
	PLANT-FERC-EQ						
SW	.001-						
28-SEP-23	COMM 2014-UBS3 MORTGAG UBS3 A3	0.00	0.00	0.00	0.00		
28-SEP-23	3.546% 06/10/2047 DD 06/01/14						
	LER WO - TO MATCH WITH						
	PLANT-FERC-FI						
SD	.004						
10-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3	0.00	0.00	0.01	0.00	.01	I
10-OCT-23	3.546% 06/10/2047 DD 06/01/14						
	FRACTIONAL WO CLEARANCE						
	PLANT-MO-FI						
SD							
13-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3	0.00	0.00	0.01	0.00	.01	I
13-OCT-23	3.546% 06/10/2047 DD 06/01/14						
	FRWOFF						
	FRACADJ:RAF-ERU-IAS-11419726						
	PLANT-FERC-FI						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	.001-					
13-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3	0.00	0.00	0.00	0.00	
13-OCT-23	3.546% 06/10/2047 DD 06/01/14 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11419782					
	PLANT-MO-FI					
SD	.001					
03-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3	0.00	0.00	0.01	0.00	.01 I
03-NOV-23	3.546% 06/10/2047 DD 06/01/14 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11741882					
	PLANT-MO-FI					
SW	.001-					
03-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3	0.00	0.00	0.00	0.00	
03-NOV-23	3.546% 06/10/2047 DD 06/01/14 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11741883					
	PLANT-FERC-FI					
SD						
01-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3	0.00	0.00	0.01	0.00	.01 I
01-DEC-23	3.546% 06/10/2047 DD 06/01/14 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12326926					
	PLANT-FERC-FI					
SW	.003-					
01-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3	0.00	0.00	0.00	0.00	
01-DEC-23	3.546% 06/10/2047 DD 06/01/14 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12326860					
	PLANT-MO-FI					

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SD	.001					
12-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3	0.00	0.00	0.01	0.00	.01 I
12-DEC-23	3.546% 06/10/2047 DD 06/01/14 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12663618					
	PLANT-MO-FI					
SD	.004					
12-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3	0.00	0.00	0.01	0.00	.01 I
12-DEC-23	3.546% 06/10/2047 DD 06/01/14 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12663617					
	PLANT-FERC-FI					
SW	.015-					
03-JUL-23	CNH EQUIPMENT TRUST 2021- A A3	0.00	0.00	0.02-	0.00	.02-I
03-JUL-23	0.400% 12/15/2025 DD 03/15/21					
	Fractional ADJ. HISTORICAL					
	PLANT-FERC-FI					
SW	.008-					
03-JUL-23	CNH EQUIPMENT TRUST 2021- A A3	0.00	0.00	0.01-	0.00	.01-I
03-JUL-23	0.400% 12/15/2025 DD 03/15/21					
	Fractional ADJ. HISTORICAL					
	PLANT-MO-FI					
SD	.002					
17-JUL-23	CNH EQUIPMENT TRUST 2021- A A3	0.00	0.00	0.01	0.00	.01 I
17-JUL-23	0.400% 12/15/2025 DD 03/15/21 FRWOFF					
	FRACADJ:RAF-ERU-IAS-9654103					
	PLANT-FERC-FI					

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SD	.001					
15-AUG-23	CNH EQUIPMENT TRUST 2021- A A3	0.00	0.00	0.01	0.00	.01 I
15-AUG-23	0.400% 12/15/2025 DD 03/15/21 FRWOFF					
	FRACADJ:RAF-ERU-IAS-9443704					
	PLANT-FERC-FI					
SW						
13-SEP-23	CNH EQUIPMENT TRUST 2021- A A3	0.00	0.00	0.00	0.00	
13-SEP-23	0.400% 12/15/2025 DD 03/15/21 FRWOFF					
	FRACADJ:RAF-ERU-IAS-10714913					
	PLANT-MO-FI					
SD	.001					
15-SEP-23	CNH EQUIPMENT TRUST 2021- A A3	0.00	0.00	0.01	0.00	.01 I
15-SEP-23	0.400% 12/15/2025 DD 03/15/21 FRWOFF					
	FRACADJ:RAF-ERU-IAS-10714916					
	PLANT-FERC-FI					
SD						
03-OCT-23	CNH EQUIPMENT TRUST 2021- A A3	0.00	0.00	0.01	0.00	.01 I
03-OCT-23	0.400% 12/15/2025 DD 03/15/21					
	FRACTIONAL WO CLEARANCE					
	PLANT-MO-FI					
SW	.003-					
13-OCT-23	CNH EQUIPMENT TRUST 2021- A A3	0.00	0.00	0.00	0.00	
13-OCT-23	0.400% 12/15/2025 DD 03/15/21 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11440262					
	PLANT-MO-FI					

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SW	.004-					
13-OCT-23	CNH EQUIPMENT TRUST 2021- A A3	0.00	0.00	0.00	0.00	
13-OCT-23	0.400% 12/15/2025 DD 03/15/21 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11440275					
	PLANT-FERC-FI					
SW						
14-NOV-23	CNH EQUIPMENT TRUST 2021- A A3	0.00	0.00	0.00	0.00	
14-NOV-23	0.400% 12/15/2025 DD 03/15/21 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12076088					
	PLANT-MO-FI					
SD	.002					
15-NOV-23	CNH EQUIPMENT TRUST 2021- A A3	0.00	0.00	0.01	0.00	.01 I
15-NOV-23	0.400% 12/15/2025 DD 03/15/21 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12076079					
	PLANT-FERC-FI					
SW	.001-					
13-DEC-23	CNH EQUIPMENT TRUST 2021- A A3	0.00	0.00	0.00	0.00	
13-DEC-23	0.400% 12/15/2025 DD 03/15/21 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12730213					
	PLANT-FERC-FI					
SD	.003					
15-DEC-23	CNH EQUIPMENT TRUST 2021- A A3	0.00	0.00	0.01	0.00	.01 I
15-DEC-23	0.400% 12/15/2025 DD 03/15/21 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12730109					
	PLANT-MO-FI					

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SD	.010					
01-JUL-23	COMM 2013-LC13 MORTGAG LC13 A5	0.00	0.00	0.01	0.00	.01 I
11-AUG-23	4.205% 08/10/2046 DD 09/01/13					
	FRACTIONAL ADJUSTMENT					
	PLANT-FERC-FI					
SD	.008					
03-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.01	0.00	.01 I
03-JUL-23	1.890% 12/16/2024 DD 01/22/20					
	Fractional ADJ. HISTORICAL					
	PLANT-FERC-FI					
SD						
17-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.01	0.00	.01 I
17-JUL-23	1.890% 12/16/2024 DD 01/22/20					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-9604544					
	PLANT-MO-FI					
SD	.001					
17-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.01	0.00	.01 I
17-JUL-23	1.890% 12/16/2024 DD 01/22/20					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-9618167					
	PLANT-FERC-FI					
SW	.004-					
11-SEP-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.00	0.00	
11-SEP-23	1.890% 12/16/2024 DD 01/22/20					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-10714881					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	.003-					
11-SEP-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.00	0.00	
11-SEP-23	1.890% 12/16/2024 DD 01/22/20					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-10714884					
	PLANT-FERC-FI					
SD	.015					
03-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.01	0.00	.01 I
03-OCT-23	1.890% 12/16/2024 DD 01/22/20					
	FRACTIONAL WO CLEARANCE					
	PLANT-MO-FI					
SD	.015					
10-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.01	0.00	.01 I
10-OCT-23	1.890% 12/16/2024 DD 01/22/20					
	FRACTIONAL WO CLEARANCE					
	PLANT-MO-FI					
SW	.010-					
12-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.01-	0.00	.01-I
12-OCT-23	1.890% 12/16/2024 DD 01/22/20					
	TO MATCH WITH WO -SW					
	PLANT-MO-FI					
SW	.005-					
15-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.02-	0.00	.02-I
15-OCT-23	1.890% 12/16/2024 DD 01/22/20					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11504070					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	.004					
16-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.01	0.00	.01 I
16-OCT-23	1.890% 12/16/2024 DD 01/22/20 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11483766					
	PLANT-FERC-FI					
SD	.017					
30-NOV-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.01	0.00	.01 I
30-NOV-23	1.890% 12/16/2024 DD 01/22/20					
	WRITE OFF POSTINGS - SD					
	PLANT-MO-FI					
SD	.004					
10-AUG-23	CARVANA AUTO RECEIVABLES P4 A3	0.00	0.00	0.01	0.00	.01 I
10-AUG-23	1.310% 01/11/2027 DD 12/29/21 FRWOFF					
	FRACADJ:RAF-ERU-IAS-9661666					
	PLANT-FERC-FI					
SD	.004					
10-AUG-23	CARVANA AUTO RECEIVABLES P4 A3	0.00	0.00	0.01	0.00	.01 I
10-AUG-23	1.310% 01/11/2027 DD 12/29/21 FRWOFF					
	FRACADJ:RAF-ERU-IAS-9612716					
	PLANT-MO-FI					
SD	.002					
11-SEP-23	CARVANA AUTO RECEIVABLES P4 A3	0.00	0.00	0.01	0.00	.01 I
11-SEP-23	1.310% 01/11/2027 DD 12/29/21 FRWOFF					
	FRACADJ:RAF-ERU-IAS-10379941					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	.001-					
29-SEP-23	CARVANA AUTO RECEIVABLES P4 A3	0.00	0.00	0.00	0.00	
29-SEP-23	1.310% 01/11/2027 DD 12/29/21					
	FRACTIONAL WO CLEARANCE					
	PLANT-MO-FI					
SD	.001					
10-OCT-23	CARVANA AUTO RECEIVABLES P4 A3	0.00	0.00	0.01	0.00	.01 I
10-OCT-23	1.310% 01/11/2027 DD 12/29/21					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11365542					
	PLANT-MO-FI					
SD	.002					
10-OCT-23	CARVANA AUTO RECEIVABLES P4 A3	0.00	0.00	0.01	0.00	.01 I
10-OCT-23	1.310% 01/11/2027 DD 12/29/21					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11365575					
	PLANT-FERC-FI					
SW	.002-					
08-NOV-23	CARVANA AUTO RECEIVABLES P4 A3	0.00	0.00	0.00	0.00	
08-NOV-23	1.310% 01/11/2027 DD 12/29/21					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12018143					
	PLANT-FERC-FI					
SD	.003					
10-NOV-23	CARVANA AUTO RECEIVABLES P4 A3	0.00	0.00	0.01	0.00	.01 I
10-NOV-23	1.310% 01/11/2027 DD 12/29/21					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12018131					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	.002-					
08-DEC-23	CARVANA AUTO RECEIVABLES P4 A3	0.00	0.00	0.00	0.00	
08-DEC-23	1.310% 01/11/2027 DD 12/29/21 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12642219					
	PLANT-FERC-FI					
SD	.004					
11-DEC-23	CARVANA AUTO RECEIVABLES P4 A3	0.00	0.00	0.01	0.00	.01 I
11-DEC-23	1.310% 01/11/2027 DD 12/29/21 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12642189					
	PLANT-MO-FI					
SD	.005					
01-MAY-23	CITIGROUP COMMERCIAL MOR C5 A3	0.00	0.00	0.01	0.00	.01 I
01-MAY-23	3.963% 06/10/2051 DD 06/01/18					
	FRACTIONAL ADJUSTMENT					
	PLANT-FERC-FI					
SD	.002					
10-OCT-23	CITIGROUP COMMERCIAL MOR C5 A3	0.00	0.00	0.01	0.00	.01 I
10-OCT-23	3.963% 06/10/2051 DD 06/01/18					
	FRACTIONAL WO CLEARANCE					
	PLANT-FERC-FI					
SD	.001					
22-MAR-23	CORTEVA INC	0.00	0.00	0.00	0.00	
22-MAR-23	FRACTIONAL ADJUSTMENT					
	PLANT-MO-EQ					
CD						
10-OCT-23	DANAHER CORP	29.28	29.28	0.00	0.00	29.28 I
10-OCT-23	Cash in Lieu of Fractional Sha					
	PLANT-MO-EQ					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CD						
10-OCT-23	DANAHER CORP	29.28	29.28	0.00	0.00	29.28 I
10-OCT-23	Cash in Lieu of Fractional Sha					
	PLANT-FERC-EQ					
SD	.001					
22-NOV-23	DELL EQUIPMENT FINAN 1 A3 144A	0.00	0.00	0.01	0.00	.01 I
22-NOV-23	2.490% 08/23/2027 DD 03/16/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12206193					
	PLANT-MO-FI					
SW						
21-DEC-23	DELL EQUIPMENT FINAN 1 A3 144A	0.00	0.00	0.00	0.00	
21-DEC-23	2.490% 08/23/2027 DD 03/16/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12892139					
	PLANT-MO-FI					
SD	.001					
22-MAR-23	DOW INC	0.00	0.00	0.00	0.00	
22-MAR-23	FRACTIONAL ADJUSTMENT					
	PLANT-MO-EQ					
SD	.001					
22-MAR-23	DUPONT DE NEMOURS INC	0.00	0.00	0.00	0.00	
22-MAR-23	FRACTIONAL ADJUSTMENT					
	PLANT-MO-EQ					
SW	.013-					
03-JUL-23	FHLMC POOL #SD-1440	0.00	0.00	0.01-	0.00	.01-I
03-JUL-23	3.500% 07/01/2052 DD 08/01/22					
	Fractional ADJ. HISTORICAL					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	.019					
31-JUL-23	FHLMC POOL #SD-1440	0.00	0.00	0.01	0.00	.01 I
31-JUL-23	3.500% 07/01/2052 DD 08/01/22					
	FRACTIONAL ADJ					
	PLANT-FERC-FI					
SD						
10-OCT-23	FHLMC POOL #SD-1440	0.00	0.00	0.01	0.00	.01 I
10-OCT-23	3.500% 07/01/2052 DD 08/01/22					
	FRACTIONAL WO CLEARANCE					
	PLANT-FERC-FI					
SW	.002-					
18-OCT-23	FHLMC POOL #SD-1440	0.00	0.00	0.02-	0.00	.02-I
18-OCT-23	3.500% 07/01/2052 DD 08/01/22					
	LEDGER WRITE OFF - SW					
	PLANT-FERC-FI					
SD	6,165.315					
11-AUG-23	FHLMC POOL #SD-3516	0.00	0.00	6,165.31	0.00	6,165.31 I
11-AUG-23	5.500% 08/01/2053 DD 07/01/23					
	PROOF ADJ					
	PLANT-MO-FI					
SD	.002					
11-AUG-23	FHLMC POOL #SD-3516	0.00	0.00	0.01	0.00	.01 I
11-AUG-23	5.500% 08/01/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-10561767					
	PLANT-FERC-FI					
SW	6,165.318-					
12-SEP-23	FHLMC POOL #SD-3516	0.00	0.00	6,166.28-	0.00	6,166.28-I
12-SEP-23	5.500% 08/01/2053 DD 07/01/23					
	PROOF ADJ					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	.002-					
06-OCT-23	FHLMC POOL #SD-3516	0.00	0.00	0.00	0.00	
06-OCT-23	5.500% 08/01/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11225164					
	PLANT-FERC-FI					
SD	.003					
06-OCT-23	FHLMC POOL #SD-3516	0.00	0.00	0.01	0.00	.01 I
06-OCT-23	5.500% 08/01/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11224820					
	PLANT-MO-FI					
SW	.004-					
07-NOV-23	FHLMC POOL #SD-3516	0.00	0.00	0.00	0.00	
07-NOV-23	5.500% 08/01/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11912837					
	PLANT-FERC-FI					
SD	.003					
08-NOV-23	FHLMC POOL #SD-3516	0.00	0.00	0.01	0.00	.01 I
08-NOV-23	5.500% 08/01/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11909152					
	PLANT-MO-FI					
SD	.002					
07-DEC-23	FHLMC POOL #SD-3516	0.00	0.00	0.01	0.00	.01 I
07-DEC-23	5.500% 08/01/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12530300					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	.005					
07-DEC-23	FHLMC POOL #SD-3516	0.00	0.00	0.01	0.00	.01 I
07-DEC-23	5.500% 08/01/2053 DD 07/01/23 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12527728					
	PLANT-MO-FI					
SD	.004					
01-MAY-23	FHLMC MULTICLASS MTG 4582 GA	0.00	0.00	0.01	0.00	.01 I
01-MAY-23	VAR RT 03/15/2052 DD 05/01/16					
	RV:					
	FRACADJ:RAF-ERU-IAS-8432001					
	PLANT-FERC-FI					
SD	.012					
01-MAY-23	FHLMC MULTICLASS MTG 4582 GA	0.00	0.00	0.01	0.00	.01 I
08-JUN-23	VAR RT 03/15/2052 DD 05/01/16					
	FRACTIONAL ADJUSTMENT					
	PLANT-FERC-FI					
SD	.013					
01-MAY-23	FHLMC MULTICLASS MTG 4582 GA	0.00	0.00	0.01	0.00	.01 I
08-JUN-23	VAR RT 03/15/2052 DD 05/01/16					
	FRACTIONAL ADJUSTMENT					
	PLANT-MO-FI					
SW	.011-					
03-JUL-23	FNMA POOL #0AL2866	0.00	0.00	0.01-	0.00	.01-I
03-JUL-23	3.500% 11/01/2042 DD 01/01/13					
	Fractional ADJ. HISTORICAL					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
SD	.002					
10-JUL-23	FNMA POOL #0AL2866	0.00	0.00	0.01	0.00	.01 I
10-JUL-23	3.500% 11/01/2042 DD 01/01/13					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-10380163					
	PLANT-MO-FI					
SW	.009-					
31-JUL-23	FNMA POOL #0AL2866	0.00	0.00	0.01-	0.00	.01-I
31-JUL-23	3.500% 11/01/2042 DD 01/01/13					
	FRACTIONAL ADJ					
	PLANT-FERC-FI					
SD	.002					
07-AUG-23	FNMA POOL #0AL2866	0.00	0.00	0.01	0.00	.01 I
07-AUG-23	3.500% 11/01/2042 DD 01/01/13					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-9611330					
	PLANT-MO-FI					
SW	.004-					
28-SEP-23	FNMA POOL #0AL2866	0.00	0.00	0.00	0.00	
28-SEP-23	3.500% 11/01/2042 DD 01/01/13					
	LER WO - TO MATCH WITH					
	PLANT-FERC-FI					
SW	.001-					
29-SEP-23	FNMA POOL #0AL2866	0.00	0.00	0.00	0.00	
29-SEP-23	3.500% 11/01/2042 DD 01/01/13					
	FRACTIONAL WO CLEARANCE					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
SW	.002-					
29-SEP-23	FNMA POOL #0AL2866	0.00	0.00	0.00	0.00	
29-SEP-23	3.500% 11/01/2042 DD 01/01/13					
	FRACTIONAL WO CLEARANCE					
	PLANT-FERC-FI					
SD	.001					
03-OCT-23	FNMA POOL #0AL2866	0.00	0.00	0.01	0.00	.01 I
03-OCT-23	3.500% 11/01/2042 DD 01/01/13					
	FRACTIONAL WO CLEARANCE					
	PLANT-FERC-FI					
SD	.004					
06-OCT-23	FNMA POOL #0AL2866	0.00	0.00	0.01	0.00	.01 I
06-OCT-23	3.500% 11/01/2042 DD 01/01/13					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11224819					
	PLANT-MO-FI					
SD	.002					
17-OCT-23	FNMA POOL #0AL2866	0.00	0.00	0.01	0.00	.01 I
17-OCT-23	3.500% 11/01/2042 DD 01/01/13					
	FRACTIONAL WO CLEARANCE					
	PLANT-FERC-FI					
SD	.003					
17-OCT-23	FNMA POOL #0AL2866	0.00	0.00	0.01	0.00	.01 I
17-OCT-23	3.500% 11/01/2042 DD 01/01/13					
	FRACTIONAL WO CLEARANCE					
	PLANT-FERC-FI					
SW	.003-					
02-NOV-23	FNMA POOL #0AL2866	0.00	0.00	0.00	0.00	
02-NOV-23	3.500% 11/01/2042 DD 01/01/13					
	WRITE OFF POSTING -SW					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
SW	.003-					
08-NOV-23	FNMA POOL #0AL2866	0.00	0.00	0.00	0.00	
08-NOV-23	3.500% 11/01/2042 DD 01/01/13 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11909072					
	PLANT-FERC-FI					
SW						
08-NOV-23	FNMA POOL #0AL2866	0.00	0.00	0.00	0.00	
08-NOV-23	3.500% 11/01/2042 DD 01/01/13 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11915296					
	PLANT-MO-FI					
SD	.001					
30-NOV-23	FNMA POOL #0AL2866	0.00	0.00	0.01	0.00	.01 I
30-NOV-23	3.500% 11/01/2042 DD 01/01/13					
	WRITE OFF POSTINGS - SD					
	PLANT-FERC-FI					
SD	.009					
30-NOV-23	FNMA POOL #0AL2866	0.00	0.00	0.01	0.00	.01 I
30-NOV-23	3.500% 11/01/2042 DD 01/01/13					
	WRITE OFF POSTINGS - SD					
	PLANT-FERC-FI					
SW	.003-					
07-DEC-23	FNMA POOL #0AL2866	0.00	0.00	0.00	0.00	
07-DEC-23	3.500% 11/01/2042 DD 01/01/13					
	WRITE OFF MATCHING - SW					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	.002-					
07-DEC-23	FNMA POOL #0AL2866	0.00	0.00	0.00	0.00	
07-DEC-23	3.500% 11/01/2042 DD 01/01/13					
	WRITE OFF MATCHING - SW					
	PLANT-FERC-FI					
SD	.001					
08-DEC-23	FNMA POOL #0AL2866	0.00	0.00	0.01	0.00	.01 I
08-DEC-23	3.500% 11/01/2042 DD 01/01/13					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12527727					
	PLANT-MO-FI					
SW	.002-					
08-DEC-23	FNMA POOL #0AL2866	0.00	0.00	0.00	0.00	
08-DEC-23	3.500% 11/01/2042 DD 01/01/13					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12530307					
	PLANT-FERC-FI					
SD						
15-DEC-23	FNMA POOL #0AL2866	0.00	0.00	0.01	0.00	.01 I
15-DEC-23	3.500% 11/01/2042 DD 01/01/13					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12730105					
	PLANT-FERC-FI					
SW	.005-					
15-DEC-23	FNMA POOL #0AL2866	0.00	0.00	0.01-	0.00	.01-I
15-DEC-23	3.500% 11/01/2042 DD 01/01/13					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12730100					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	.007-					
03-JUL-23	FHLMC MULTICLASS MTG 3625 B	0.00	0.00	0.01-	0.00	.01-I
03-JUL-23	4.000% 01/15/2025 DD 01/01/10					
	Fractional ADJ. HISTORICAL					
	PLANT-MO-FI					
SW	.003-					
10-JUL-23	FHLMC MULTICLASS MTG 3625 B	0.00	0.00	0.00	0.00	
10-JUL-23	4.000% 01/15/2025 DD 01/01/10					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-8735456					
	PLANT-FERC-FI					
SD	.005					
31-JUL-23	FHLMC MULTICLASS MTG 3625 B	0.00	0.00	0.01	0.00	.01 I
31-JUL-23	4.000% 01/15/2025 DD 01/01/10					
	FRACTIONAL ADJ					
	PLANT-FERC-FI					
SD	.003					
07-AUG-23	FHLMC MULTICLASS MTG 3625 B	0.00	0.00	0.01	0.00	.01 I
07-AUG-23	4.000% 01/15/2025 DD 01/01/10					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-9617367					
	PLANT-MO-FI					
SD	.003					
08-SEP-23	FHLMC MULTICLASS MTG 3625 B	0.00	0.00	0.01	0.00	.01 I
08-SEP-23	4.000% 01/15/2025 DD 01/01/10					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-10379934					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	.001					
08-SEP-23	FHLMC MULTICLASS MTG 3625 B	0.00	0.00	0.01	0.00	.01 I
08-SEP-23	4.000% 01/15/2025 DD 01/01/10 FRWOFF					
	FRACADJ:RAF-ERU-IAS-10460141					
	PLANT-FERC-FI					
SW	.004-					
29-SEP-23	FHLMC MULTICLASS MTG 3625 B	0.00	0.00	0.00	0.00	
29-SEP-23	4.000% 01/15/2025 DD 01/01/10					
	FRACTIONAL WO CLEARANCE					
	PLANT-FERC-FI					
SW	.002-					
29-SEP-23	FHLMC MULTICLASS MTG 3625 B	0.00	0.00	0.00	0.00	
29-SEP-23	4.000% 01/15/2025 DD 01/01/10					
	FRACTIONAL WO CLEARANCE					
	PLANT-MO-FI					
SW	.002-					
06-OCT-23	FHLMC MULTICLASS MTG 3625 B	0.00	0.00	0.00	0.00	
06-OCT-23	4.000% 01/15/2025 DD 01/01/10 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11224817					
	PLANT-MO-FI					
SD	.003					
10-OCT-23	FHLMC MULTICLASS MTG 3625 B	0.00	0.00	0.01	0.00	.01 I
10-OCT-23	4.000% 01/15/2025 DD 01/01/10					
	FRACTIONAL WO CLEARANCE					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	.004-					
07-NOV-23	FHLMC MULTICLASS MTG 3625 B	0.00	0.00	0.00	0.00	
07-NOV-23	4.000% 01/15/2025 DD 01/01/10 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11964061					
	PLANT-MO-FI					
SW						
07-NOV-23	FHLMC MULTICLASS MTG 3625 B	0.00	0.00	0.00	0.00	
07-NOV-23	4.000% 01/15/2025 DD 01/01/10 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11964089					
	PLANT-FERC-FI					
SW	.002-					
08-DEC-23	FHLMC MULTICLASS MTG 3625 B	0.00	0.00	0.00	0.00	
08-DEC-23	4.000% 01/15/2025 DD 01/01/10 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12527729					
	PLANT-MO-FI					
SD	.011					
31-JUL-23	FNMA POOL #0BV7937	0.00	0.00	0.01	0.00	.01 I
31-JUL-23	4.000% 08/01/2052 DD 08/01/22					
	FRACTIONAL ADJ					
	PLANT-FERC-FI					
SD	.001					
08-SEP-23	FNMA POOL #0BV7937	0.00	0.00	0.01	0.00	.01 I
08-SEP-23	4.000% 08/01/2052 DD 08/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-10380079					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	.004-					
11-SEP-23	FNMA POOL #0BV7937	0.00	0.00	0.00	0.00	
11-SEP-23	4.000% 08/01/2052 DD 08/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11077596					
	PLANT-FERC-FI					
SW	.001-					
28-SEP-23	FNMA POOL #0BV7937	0.00	0.00	0.00	0.00	
28-SEP-23	4.000% 08/01/2052 DD 08/01/22					
	LER WO - TO MATCH WITH					
	PLANT-MO-FI					
SW	.002-					
29-SEP-23	FNMA POOL #0BV7937	0.00	0.00	0.00	0.00	
29-SEP-23	4.000% 08/01/2052 DD 08/01/22					
	FRACTIONAL WO CLEARANCE					
	PLANT-FERC-FI					
SW	.004-					
06-OCT-23	FNMA POOL #0BV7937	0.00	0.00	0.00	0.00	
06-OCT-23	4.000% 08/01/2052 DD 08/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11331529					
	PLANT-FERC-FI					
SD	.003					
09-OCT-23	FNMA POOL #0BV7937	0.00	0.00	0.01	0.00	.01 I
09-OCT-23	4.000% 08/01/2052 DD 08/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11331533					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	.003					
10-OCT-23	FNMA POOL #0BV7937	0.00	0.00	0.01	0.00	.01 I
10-OCT-23	4.000% 08/01/2052 DD 08/01/22					
	FRACTIONAL WO CLEARANCE					
	PLANT-MO-FI					
SD	.002					
07-NOV-23	FNMA POOL #0BV7937	0.00	0.00	0.01	0.00	.01 I
07-NOV-23	4.000% 08/01/2052 DD 08/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11978855					
	PLANT-MO-FI					
SW	.003-					
07-NOV-23	FNMA POOL #0BV7937	0.00	0.00	0.00	0.00	
07-NOV-23	4.000% 08/01/2052 DD 08/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11978634					
	PLANT-FERC-FI					
SD						
07-DEC-23	FNMA POOL #0BV7937	0.00	0.00	0.01	0.00	.01 I
07-DEC-23	4.000% 08/01/2052 DD 08/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12527760					
	PLANT-MO-FI					
SD	.002					
07-DEC-23	FNMA POOL #0BV7937	0.00	0.00	0.01	0.00	.01 I
07-DEC-23	4.000% 08/01/2052 DD 08/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12530360					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	.003-					
15-DEC-23	FNMA POOL #0BV7937	0.00	0.00	0.00	0.00	
15-DEC-23	4.000% 08/01/2052 DD 08/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12730082					
	PLANT-MO-FI					
SW	.002-					
15-DEC-23	FNMA POOL #0BV7937	0.00	0.00	0.00	0.00	
15-DEC-23	4.000% 08/01/2052 DD 08/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12730086					
	PLANT-FERC-FI					
SD	.009					
31-JUL-23	FNMA POOL #0FS2253	0.00	0.00	0.01	0.00	.01 I
31-JUL-23	3.500% 04/01/2050 DD 06/01/22					
	FRACTIONAL ADJ					
	PLANT-MO-FI					
SD	.003					
07-AUG-23	FNMA POOL #0FS2253	0.00	0.00	0.01	0.00	.01 I
07-AUG-23	3.500% 04/01/2050 DD 06/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-9662653					
	PLANT-MO-FI					
SD	.003					
08-SEP-23	FNMA POOL #0FS2253	0.00	0.00	0.01	0.00	.01 I
08-SEP-23	3.500% 04/01/2050 DD 06/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-10470125					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
SD	.002					
08-SEP-23	FNMA POOL #0FS2253	0.00	0.00	0.01	0.00	.01 I
08-SEP-23	3.500% 04/01/2050 DD 06/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-10467970					
	PLANT-MO-FI					
SD	.001					
03-OCT-23	FNMA POOL #0FS2253	0.00	0.00	0.01	0.00	.01 I
03-OCT-23	3.500% 04/01/2050 DD 06/01/22					
	FRACTIONAL WO CLEARANCE					
	PLANT-FERC-FI					
SD	.004					
03-OCT-23	FNMA POOL #0FS2253	0.00	0.00	0.01	0.00	.01 I
03-OCT-23	3.500% 04/01/2050 DD 06/01/22					
	FRACTIONAL WO CLEARANCE FRWOFF					
	FRACADJ:RAF-ERU-IAS-11225038					
	PLANT-FERC-FI					
SD	.003					
06-OCT-23	FNMA POOL #0FS2253	0.00	0.00	0.01	0.00	.01 I
06-OCT-23	3.500% 04/01/2050 DD 06/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11224893					
	PLANT-MO-FI					
SD	.001					
10-OCT-23	FNMA POOL #0FS2253	0.00	0.00	0.01	0.00	.01 I
10-OCT-23	3.500% 04/01/2050 DD 06/01/22					
	FRACTIONAL WO CLEARANCE					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	.004					
01-NOV-23	FNMA POOL #0FS2253	0.00	0.00	0.00	0.00	
15-DEC-23	3.500% 04/01/2050 DD 06/01/22					
	FRACTIONAL ADJUSTMENT					
	PLANT-MO-FI					
SW						
01-NOV-23	FNMA POOL #0FS2253	0.00	0.00	0.00	0.00	
15-DEC-23	3.500% 04/01/2050 DD 06/01/22					
	FRACTIONAL ADJUSTMENT FRWOFF					
	FRACADJ:RAF-ERU-IAS-12730210					
	PLANT-MO-FI					
SD	.002					
07-NOV-23	FNMA POOL #0FS2253	0.00	0.00	0.01	0.00	.01 I
07-NOV-23	3.500% 04/01/2050 DD 06/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11964005					
	PLANT-FERC-FI					
SW						
07-NOV-23	FNMA POOL #0FS2253	0.00	0.00	0.00	0.00	
07-NOV-23	3.500% 04/01/2050 DD 06/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11978840					
	PLANT-MO-FI					
SD	.004					
07-DEC-23	FNMA POOL #0FS2253	0.00	0.00	0.01	0.00	.01 I
07-DEC-23	3.500% 04/01/2050 DD 06/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12530285					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD 07-DEC-23 07-DEC-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 FRWOFF FRACADJ:RAF-ERU-IAS-12527737 PLANT-MO-FI	0.00	0.00	0.01	0.00	.01 I
SW 15-DEC-23 15-DEC-23	.001- FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 FRWOFF FRACADJ:RAF-ERU-IAS-12730108 PLANT-FERC-FI	0.00	0.00	0.00	0.00	
SW 22-MAY-23 22-MAY-23	.006- FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 FRACTIONAL ADJUSTMENT PLANT-FERC-FI	0.00	0.00	0.01-	0.00	.01-I
SW 03-JUL-23 03-JUL-23	.010- FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 Fractional ADJ. HISTORICAL PLANT-MO-FI	0.00	0.00	0.01-	0.00	.01-I
SD 10-JUL-23 10-JUL-23	.002 FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 FRWOFF FRACADJ:RAF-ERU-IAS-9662071 PLANT-MO-FI	0.00	0.00	0.01	0.00	.01 I

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	.008-					
31-JUL-23	FNMA POOL #0FS2513	0.00	0.00	0.01-	0.00	.01-I
31-JUL-23	4.000% 07/01/2052 DD 07/01/22					
	FRACTIONAL ADJ					
	PLANT-FERC-FI					
SD	.002					
08-SEP-23	FNMA POOL #0FS2513	0.00	0.00	0.01	0.00	.01 I
08-SEP-23	4.000% 07/01/2052 DD 07/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-10467825					
	PLANT-MO-FI					
SW	.004-					
29-SEP-23	FNMA POOL #0FS2513	0.00	0.00	0.00	0.00	
29-SEP-23	4.000% 07/01/2052 DD 07/01/22					
	FRACTIONAL WO CLEARANCE					
	PLANT-FERC-FI					
SW	.003-					
29-SEP-23	FNMA POOL #0FS2513	0.00	0.00	0.00	0.00	
29-SEP-23	4.000% 07/01/2052 DD 07/01/22					
	FRACTIONAL WO CLEARANCE					
	PLANT-FERC-FI					
SW	.001-					
29-SEP-23	FNMA POOL #0FS2513	0.00	0.00	0.00	0.00	
29-SEP-23	4.000% 07/01/2052 DD 07/01/22					
	FRACTIONAL WO CLEARANCE					
	PLANT-FERC-FI					
SW	.003-					
06-OCT-23	FNMA POOL #0FS2513	0.00	0.00	0.00	0.00	
06-OCT-23	4.000% 07/01/2052 DD 07/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11331551					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	.004					
09-OCT-23	FNMA POOL #0FS2513	0.00	0.00	0.01	0.00	.01 I
09-OCT-23	4.000% 07/01/2052 DD 07/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11331730					
	PLANT-MO-FI					
SD	.008					
10-OCT-23	FNMA POOL #0FS2513	0.00	0.00	0.01	0.00	.01 I
10-OCT-23	4.000% 07/01/2052 DD 07/01/22					
	FRACTIONAL WO CLEARANCE					
	PLANT-FERC-FI					
SW	.003-					
07-NOV-23	FNMA POOL #0FS2513	0.00	0.00	0.00	0.00	
07-NOV-23	4.000% 07/01/2052 DD 07/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11784783					
	PLANT-MO-FI					
SD						
07-NOV-23	FNMA POOL #0FS2513	0.00	0.00	0.01	0.00	.01 I
07-NOV-23	4.000% 07/01/2052 DD 07/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11992679					
	PLANT-FERC-FI					
SD	.002					
07-DEC-23	FNMA POOL #0FS2513	0.00	0.00	0.01	0.00	.01 I
07-DEC-23	4.000% 07/01/2052 DD 07/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12530301					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
SD	.005					
07-DEC-23	FNMA POOL #0FS2513	0.00	0.00	0.01	0.00	.01 I
07-DEC-23	4.000% 07/01/2052 DD 07/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12527731					
	PLANT-MO-FI					
SD	.002					
15-DEC-23	FNMA POOL #0FS2513	0.00	0.00	0.01	0.00	.01 I
15-DEC-23	4.000% 07/01/2052 DD 07/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12730103					
	PLANT-MO-FI					
SD	.002					
15-DEC-23	FNMA POOL #0FS2513	0.00	0.00	0.01	0.00	.01 I
15-DEC-23	4.000% 07/01/2052 DD 07/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12730217					
	PLANT-FERC-FI					
SW	24,992.485-					
12-SEP-23	FNMA POOL #0FS5231	0.00	0.00	24,938.82-	0.00	24,938.82-I
12-SEP-23	6.000% 07/01/2053 DD 07/01/23					
	PROOF ADJ					
	PLANT-MO-FI					
SW	638.312-					
21-SEP-23	FNMA POOL #0FS5231	0.00	0.00	636.94-	0.00	636.94-I
21-SEP-23	6.000% 07/01/2053 DD 07/01/23					
	PROOF ADJ					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	.003					
10-OCT-23	FNMA POOL #0FS5231	0.00	0.00	0.01	0.00	.01 I
10-OCT-23	6.000% 07/01/2053 DD 07/01/23					
	FRACTIONAL WO CLEARANCE					
	PLANT-MO-FI					
SW						
18-OCT-23	FNMA POOL #0FS5231	0.00	0.00	0.00	0.00	
18-OCT-23	6.000% 07/01/2053 DD 07/01/23					
	LEDGER WRITE OFF - SW					
	PLANT-FERC-FI					
SW	.004-					
18-OCT-23	FNMA POOL #0FS5231	0.00	0.00	0.00	0.00	
18-OCT-23	6.000% 07/01/2053 DD 07/01/23					
	LEDGER WRITE OFF - SW					
	PLANT-FERC-FI					
SW						
07-NOV-23	FNMA POOL #0FS5231	0.00	0.00	0.00	0.00	
07-NOV-23	6.000% 07/01/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11915597					
	PLANT-MO-FI					
SD	.001					
08-NOV-23	FNMA POOL #0FS5231	0.00	0.00	0.01	0.00	.01 I
08-NOV-23	6.000% 07/01/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11909167					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	.002-					
08-DEC-23	FNMA POOL #0FS5231	0.00	0.00	0.00	0.00	
08-DEC-23	6.000% 07/01/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12527603					
	PLANT-MO-FI					
SW	.001-					
08-DEC-23	FNMA POOL #0FS5231	0.00	0.00	0.00	0.00	
08-DEC-23	6.000% 07/01/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12530230					
	PLANT-FERC-FI					
SD	.001					
15-DEC-23	FNMA POOL #0FS5231	0.00	0.00	0.01	0.00	.01 I
15-DEC-23	6.000% 07/01/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12730084					
	PLANT-MO-FI					
SW	.002-					
15-DEC-23	FNMA POOL #0FS5231	0.00	0.00	0.00	0.00	
15-DEC-23	6.000% 07/01/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12730166					
	PLANT-FERC-FI					
SW						
04-OCT-23	GNMA II POOL #0MA9018	0.00	0.00	0.00	0.00	
05-OCT-23	6.000% 07/20/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11615154					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	.030-					
01-NOV-23	GNMA II POOL #0MA9018	0.00	0.00	0.03-	0.00	.03-I
01-NOV-23	6.000% 07/20/2053 DD 07/01/23					
	RECD PRIN AMORT FOR OCTOBER ON					
	FRACADJ:RAF-ERU-IAS-12018087					
	PLANT-FERC-FI					
SW						
01-NOV-23	GNMA II POOL #0MA9018	0.00	0.00	0.00	0.00	
01-NOV-23	6.000% 07/20/2053 DD 07/01/23					
	RECD PRIN AMORT FOR OCTOBER ON					
	FRACADJ:RAF-ERU-IAS-12031798					
	PLANT-MO-FI					
SW	.003-					
07-NOV-23	GNMA II POOL #0MA9018	0.00	0.00	0.00	0.00	
07-NOV-23	6.000% 07/20/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11964012					
	PLANT-MO-FI					
SD	.002					
07-NOV-23	GNMA II POOL #0MA9018	0.00	0.00	0.01	0.00	.01 I
07-NOV-23	6.000% 07/20/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11979200					
	PLANT-FERC-FI					
SD	.031					
13-NOV-23	GNMA II POOL #0MA9018	0.00	0.00	0.01	0.00	.01 I
13-NOV-23	6.000% 07/20/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12031797					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	.002					
30-NOV-23	GNMA II POOL #0MA9018	0.00	0.00	0.01	0.00	.01 I
30-NOV-23	6.000% 07/20/2053 DD 07/01/23					
	WRITE OFF POSTINGS - SD					
	PLANT-FERC-FI					
SD	.003					
07-DEC-23	GNMA II POOL #0MA9018	0.00	0.00	0.01	0.00	.01 I
07-DEC-23	6.000% 07/20/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12527766					
	PLANT-MO-FI					
SW						
08-DEC-23	GNMA II POOL #0MA9018	0.00	0.00	0.00	0.00	
08-DEC-23	6.000% 07/20/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12530264					
	PLANT-FERC-FI					
SD	.002					
07-NOV-23	GNMA II POOL #0MA9242	0.00	0.00	0.01	0.00	.01 I
07-NOV-23	6.000% 10/20/2053 DD 10/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12052868					
	PLANT-MO-FI					
SW	.576-					
07-NOV-23	GNMA II POOL #0MA9242	0.00	0.00	0.57-	0.00	.57-I
07-NOV-23	6.000% 10/20/2053 DD 10/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12052867					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	.580					
09-NOV-23	GNMA II POOL #0MA9242	0.00	0.00	0.01	0.00	.01 I
09-NOV-23	6.000% 10/20/2053 DD 10/01/23 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11964011					
	PLANT-FERC-FI					
SW	.950-					
01-DEC-23	GNMA II POOL #0MA9242	0.00	0.00	0.93-	0.00	.93-I
01-DEC-23	6.000% 10/20/2053 DD 10/01/23					
	RECD PRIN AMORT FOR NOVEMBER O					
	FRACADJ:RAF-ERU-IAS-12642186					
	PLANT-FERC-FI					
SD	.001					
01-DEC-23	GNMA II POOL #0MA9242	0.00	0.00	0.01	0.00	.01 I
01-DEC-23	6.000% 10/20/2053 DD 10/01/23					
	RECD PRIN AMORT FOR NOVEMBER O					
	FRACADJ:RAF-ERU-IAS-12642221					
	PLANT-MO-FI					
SD	.003					
07-DEC-23	GNMA II POOL #0MA9242	0.00	0.00	0.01	0.00	.01 I
07-DEC-23	6.000% 10/20/2053 DD 10/01/23 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12530480					
	PLANT-FERC-FI					
SW	.002-					
08-DEC-23	GNMA II POOL #0MA9242	0.00	0.00	0.00	0.00	
08-DEC-23	6.000% 10/20/2053 DD 10/01/23 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12527712					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	.943					
11-DEC-23	GNMA II POOL #0MA9242	0.00	0.00	0.01	0.00	.01 I
11-DEC-23	6.000% 10/20/2053 DD 10/01/23 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12642188					
	PLANT-FERC-FI					
SD	.002					
15-DEC-23	GNMA II POOL #0MA9242	0.00	0.00	0.01	0.00	.01 I
15-DEC-23	6.000% 10/20/2053 DD 10/01/23 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12730196					
	PLANT-FERC-FI					
SW	.010-					
04-APR-23	GM FINANCIAL CONSUMER AUT 4 A3	0.00	0.00	0.01-	0.00	.01-I
04-APR-23	1.750% 07/16/2024 DD 10/16/19					
	FRACTIONAL ADJUSTMENT					
	PLANT-MO-FI					
SW	.010-					
04-APR-23	GM FINANCIAL CONSUMER AUT 4 A3	0.00	0.00	0.01-	0.00	.01-I
04-APR-23	1.750% 07/16/2024 DD 10/16/19					
	FRACTIONAL ADJUSTMENT					
	PLANT-FERC-FI					
SW	.334-					
22-MAR-23	GE HEALTHCARE INC	0.00	0.00	37.09-	0.00	37.09-I
22-MAR-23	FRACTIONAL ADJUSTMENT					
	PLANT-FERC-EQ					
CD						
17-JAN-23	GENERAL ELECTRIC CO	19.62	19.62	0.00	0.00	19.62 I
17-JAN-23	Cash in Lieu of Fractional Sha					
	PLANT-FERC-EQ					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	.010					
01-JAN-00	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
01-FEB-23	5.000% 06/20/2051 DD 10/01/22					
	RV:					
	FRACADJ:RAF-ERU-IAS-7914533					
	PLANT-MO-FI					
SW	.010-					
01-JUL-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01-	0.00	.01-I
01-JUL-23	5.000% 06/20/2051 DD 10/01/22					
	RECD PRIN AMORT FOR JUNE ON 1,					
	FRACADJ:RAF-ERU-IAS-9021950					
	PLANT-MO-FI					
SW	.020-					
03-JUL-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.02-	0.00	.02-I
03-JUL-23	5.000% 06/20/2051 DD 10/01/22					
	Fractional ADJ. HISTORICAL					
	PLANT-MO-FI					
SD	.009					
28-JUL-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
28-JUL-23	5.000% 06/20/2051 DD 10/01/22					
	FRACTIONAL ADJ					
	PLANT-MO-FI					
SD						
28-JUL-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
28-JUL-23	5.000% 06/20/2051 DD 10/01/22					
	FRACTIONAL ADJ					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	.015-					
17-AUG-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.02-	0.00	.02-I
17-AUG-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-9525285					
	PLANT-MO-FI					
SD	.004					
17-AUG-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
17-AUG-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-9525286					
	PLANT-FERC-FI					
SD	.012					
18-AUG-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
18-AUG-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-9565612					
	PLANT-MO-FI					
SD						
18-AUG-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
18-AUG-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-9565662					
	PLANT-FERC-FI					
SD	.010					
01-SEP-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
01-SEP-23	5.000% 06/20/2051 DD 10/01/22					
	RECD PRIN AMORT FOR AUGUST ON					
	FRACADJ:RAF-ERU-IAS-10829159					
	PLANT-MO-FI					

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SW	.011-					
18-SEP-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01-	0.00	.01-I
18-SEP-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-10771149					
	PLANT-MO-FI					
SW	.001-					
18-SEP-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.00	0.00	
18-SEP-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-10771036					
	PLANT-FERC-FI					
SD	.006					
19-SEP-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
19-SEP-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-10829158					
	PLANT-MO-FI					
SD						
19-SEP-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
19-SEP-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-10829177					
	PLANT-FERC-FI					
SW	.010-					
01-OCT-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01-	0.00	.01-I
01-OCT-23	5.000% 06/20/2051 DD 10/01/22					
	RECD PRIN AMORT FOR SEPTEMBER					
	FRACADJ:RAF-ERU-IAS-11528706					
	PLANT-MO-FI					

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SW	.002-					
18-OCT-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.00	0.00	
18-OCT-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF FRACADJ:RAF-ERU-IAS-11504055 PLANT-MO-FI					
SD						
18-OCT-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
18-OCT-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF FRACADJ:RAF-ERU-IAS-11504022 PLANT-FERC-FI					
SD	.010					
19-OCT-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
19-OCT-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF FRACADJ:RAF-ERU-IAS-11528697 PLANT-MO-FI					
SD						
19-OCT-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
19-OCT-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF FRACADJ:RAF-ERU-IAS-11528595 PLANT-FERC-FI					
SD						
16-NOV-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
16-NOV-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF FRACADJ:RAF-ERU-IAS-12107081 PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	.010-					
16-NOV-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01-	0.00	.01-I
16-NOV-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12107123					
	PLANT-MO-FI					
SD						
17-NOV-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
17-NOV-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12131205					
	PLANT-FERC-FI					
SD	.011					
17-NOV-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
17-NOV-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12131182					
	PLANT-MO-FI					
SD	.020					
01-DEC-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
01-DEC-23	5.000% 06/20/2051 DD 10/01/22					
	RECD PRIN AMORT FOR NOVEMBER O					
	FRACADJ:RAF-ERU-IAS-12810506					
	PLANT-MO-FI					
SW	.015-					
18-DEC-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.02-	0.00	.02-I
18-DEC-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12773959					
	PLANT-MO-FI					

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SW	.002-					
18-DEC-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.00	0.00	
18-DEC-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12773965					
	PLANT-FERC-FI					
SD						
19-DEC-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
19-DEC-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12810474					
	PLANT-MO-FI					
CD						
13-OCT-23	KELLANOVA	2.52	2.52	0.00	0.00	2.52 I
13-OCT-23	Cash in Lieu of Fractional Sha					
	PLANT-MO-EQ					
CD						
13-OCT-23	KELLANOVA	2.52	2.52	0.00	0.00	2.52 I
13-OCT-23	Cash in Lieu of Fractional Sha					
	PLANT-FERC-EQ					
CD						
29-AUG-23	KENVUE INC	2.93	2.93	0.00	0.00	2.93 I
29-AUG-23	EVT: 1330001951					
	CASH IN LIEU OF FRACTIONAL					
	PLANT-MO-EQ					
CD						
24-FEB-23	PACCAR INC	34.25	34.25	0.00	0.00	34.25 I
24-FEB-23	Cash in Lieu of Fractional Sha					
	PLANT-MO-EQ					

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SW	.502-					
04-APR-23	PACCAR INC	0.00	0.00	30.70-	0.00	30.70-I
04-APR-23	FRACTIONAL ADJUSTMENT PLANT-MO-EQ					
SW	.400-					
05-JUL-23	PHINIA INC	0.00	0.00	9.49-	0.00	9.49-I
05-JUL-23	NON TAXABLE DISTRIBU FROM BORG FRACADJ:RAF-ERU-IAS-8699124 PLANT-MO-EQ					
SW	.600-					
05-JUL-23	PHINIA INC	0.00	0.00	15.57-	0.00	15.57-I
05-JUL-23	NON TAXABLE DISTRIBU FROM BORG FRACADJ:RAF-ERU-IAS-8699126 PLANT-FERC-EQ					
SW	.001-					
18-DEC-23	SCF EQUIPMENT LEASI 1A A3 144A	0.00	0.00	0.00	0.00	
18-DEC-23	2.920% 07/20/2029 DD 02/23/22 FRWOFF FRACADJ:RAF-ERU-IAS-12842875 PLANT-MO-FI					
SW	.332-					
12-OCT-23	VERALTO CORP	0.00	0.00	30.99-	0.00	30.99-I
12-OCT-23	TO MATCH WITH WO -SW PLANT-MO-EQ					
SW	.333-					
12-OCT-23	VERALTO CORP	0.00	0.00	29.39-	0.00	29.39-I
12-OCT-23	TO MATCH WITH WO -SW PLANT-FERC-EQ					

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SD	.020					
01-JAN-23	VERIZON OWNER TRUST 2019 C A1A	0.00	0.00	0.01	0.00	.01 I
21-FEB-23	1.940% 04/22/2024 DD 10/08/19					
	FRACTIONAL ADJUSTMENT					
	PLANT-MO-FI					
SW	.002-					
17-AUG-23	WFRBS COMMERCIAL MORTGA C22 A4	0.00	0.00	0.00	0.00	
17-AUG-23	3.488% 09/15/2057 DD 09/01/14					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11077619					
	PLANT-MO-FI					
SW	.004-					
29-SEP-23	WFRBS COMMERCIAL MORTGA C22 A4	0.00	0.00	0.00	0.00	
29-SEP-23	3.488% 09/15/2057 DD 09/01/14					
	FRACTIONAL WO CLEARANCE					
	PLANT-FERC-FI					
SD	.016					
10-OCT-23	WFRBS COMMERCIAL MORTGA C22 A4	0.00	0.00	0.01	0.00	.01 I
10-OCT-23	3.488% 09/15/2057 DD 09/01/14					
	FRACTIONAL WO CLEARANCE					
	PLANT-MO-FI					
SD	.005					
10-OCT-23	WFRBS COMMERCIAL MORTGA C22 A4	0.00	0.00	0.01	0.00	.01 I
10-OCT-23	3.488% 09/15/2057 DD 09/01/14					
	FRACTIONAL WO CLEARANCE					
	PLANT-FERC-FI					
SD	.002					
28-JUL-23	WFRBS COMMERCIAL MORTGA C17 A4	0.00	0.00	0.01	0.00	.01 I
28-JUL-23	4.023% 12/15/2046 DD 11/01/13					
	FRACTIONAL ADJ					
	PLANT-FERC-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	.001					
16-AUG-23	WFRBS COMMERCIAL MORTGA C17 A4	0.00	0.00	0.01	0.00	.01 I
16-AUG-23	4.023% 12/15/2046 DD 11/01/13 FRWOFF					
	FRACADJ:RAF-ERU-IAS-9525284					
	PLANT-FERC-FI					
SW	.003-					
15-SEP-23	WFRBS COMMERCIAL MORTGA C17 A4	0.00	0.00	0.00	0.00	
15-SEP-23	4.023% 12/15/2046 DD 11/01/13 FRWOFF					
	FRACADJ:RAF-ERU-IAS-10714887					
	PLANT-FERC-FI					
SW	.250-					
02-OCT-23	WK KELLOGG CO	0.00	0.00	3.00-	0.00	3.00-I
02-OCT-23	NON TAXABLE DISTRIBU FROM KELL					
	FRACADJ:RAF-ERU-IAS-11117969					
	PLANT-MO-EQ					
SW	.250-					
02-OCT-23	WK KELLOGG CO	0.00	0.00	3.75-	0.00	3.75-I
02-OCT-23	NON TAXABLE DISTRIBU FROM KELL					
	FRACADJ:RAF-ERU-IAS-11118001					
	PLANT-FERC-EQ					
SD						
28-JUL-23	WELLS FARGO COMMERCIAL LC18 A4	0.00	0.00	0.01	0.00	.01 I
28-JUL-23	3.147% 12/15/2047 DD 12/01/14					
	FRACTIONAL ADJ					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	.001					
17-OCT-23	WELLS FARGO COMMERCIAL LC18 A4	0.00	0.00	0.01	0.00	.01 I
17-OCT-23	3.147% 12/15/2047 DD 12/01/14 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11483743					
	PLANT-MO-FI					
TOTAL MISCELLANEOUS ACTIVITY						
	U.S. DOLLAR	155.18	155.18	25,737.33-	0.00	25,582.15-I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I
						0.00 C
						0.00 T
						0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL ACTIVITY OF U.S. DOLLAR		22,689,977.72-	22,689,977.72-	19,338,001.88	0.00	5,471,499.43-I 0.00 C 0.00 T 0.00 S
TOTAL ACTIVITY OF FOREIGN (BASE VALUE)		0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
GRAND TOTAL ACTIVITY (BASE VALUE)		22,689,977.72-	22,689,977.72-	19,338,001.88	0.00	5,471,499.43-I 0.00 C 0.00 T 0.00 S

BNY MELLON

TRDA56 A56G28172000 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

FOREIGN EXCHANGE CONTRACT TRANSACTIONS PAGE: 1

A56 G281720 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2540I

AMEREN SERVICES

PLANT & ISFSI - MO & FERC ALL

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
* INDICATES PENDING SETTLEMENT							
U.S. DOLLAR							
AT&T INC							
4.250% 03/01/2027 DD 02/09/17	IT	INTEREST RECEIVED	01-MAR-23	743.75	743.75		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-MAR-23	20,718.75	20,718.75		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-SEP-23	743.75	743.75		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	01-SEP-23	20,718.75	20,718.75		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
ABBOTT LABORATORIES							
4.900% 11/30/2046 DD 11/22/16	IT	INTEREST RECEIVED	30-MAY-23	367.50	367.50		
PAYMENT PERIOD 30-NOV-22 TO 29-MAY-23							
	IT	INTEREST RECEIVED	30-MAY-23	16,292.50	16,292.50		
PAYMENT PERIOD 30-NOV-22 TO 29-MAY-23							
	IS	INTEREST SOLD	11-JUL-23	87.79	87.79		
PAYMENT PERIOD 30-MAY-23 TO 12-JUL-23							
	IS	INTEREST SOLD	11-JUL-23	3,892.10	3,892.10		
PAYMENT PERIOD 30-MAY-23 TO 12-JUL-23							
ABBVIE INC							
4.875% 11/14/2048 DD 09/18/18	IT	INTEREST RECEIVED	15-MAY-23	9,750.00	9,750.00		
PAYMENT PERIOD 14-NOV-22 TO 13-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-MAY-23	243.75	243.75		
PAYMENT PERIOD 14-NOV-22 TO 13-MAY-23							
	IT	INTEREST RECEIVED	14-NOV-23	9,750.00	9,750.00		
PAYMENT PERIOD 14-MAY-23 TO 13-NOV-23							
	IT	INTEREST RECEIVED	14-NOV-23	243.75	243.75		
PAYMENT PERIOD 14-MAY-23 TO 13-NOV-23							
ABBVIE INC							
4.050% 11/21/2039 DD 05/21/20	IT	INTEREST RECEIVED	22-MAY-23	303.75	303.75		
PAYMENT PERIOD 21-NOV-22 TO 20-MAY-23							
	IT	INTEREST RECEIVED	22-MAY-23	11,238.75	11,238.75		
PAYMENT PERIOD 21-NOV-22 TO 20-MAY-23							
	IT	INTEREST RECEIVED	21-NOV-23	11,238.75	11,238.75		
PAYMENT PERIOD 21-MAY-23 TO 20-NOV-23							
	IT	INTEREST RECEIVED	21-NOV-23	303.75	303.75		
PAYMENT PERIOD 21-MAY-23 TO 20-NOV-23							
AERCAP IRELAND CAPITAL DAC / A							
1.750% 01/30/2026 DD 01/13/21	IT	INTEREST RECEIVED	30-JAN-23	12,425.00	12,425.00		
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23							
	IT	INTEREST RECEIVED	31-JUL-23	12,425.00	12,425.00		
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23							
AERCAP IRELAND CAPITAL DAC / A							
3.300% 01/30/2032 DD 10/29/21	IT	INTEREST RECEIVED	30-JAN-23	8,992.50	8,992.50		
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23							
	IT	INTEREST RECEIVED	31-JUL-23	8,992.50	8,992.50		
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
AETNA INC							
2.800% 06/15/2023 DD 06/09/16	IT	INTEREST RECEIVED	15-JUN-23	13,790.00	13,790.00		
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23							
	IT	INTEREST RECEIVED	15-JUN-23	350.00	350.00		
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23							
AIR LEASE CORP							
2.875% 01/15/2026 DD 08/17/20	IT	INTEREST RECEIVED	17-JAN-23	143.75	143.75		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JAN-23	5,821.88	5,821.88		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JUL-23	143.75	143.75		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
	IT	INTEREST RECEIVED	17-JUL-23	5,821.88	5,821.88		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
AIR LEASE CORP							
1.875% 08/15/2026 DD 05/24/21	IT	INTEREST RECEIVED	15-FEB-23	140.63	140.63		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-FEB-23	5,484.38	5,484.38		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-AUG-23	5,484.38	5,484.38		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-AUG-23	140.63	140.63		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
ALEXANDRIA REAL ESTATE EQUITIE							
4.500% 07/30/2029 DD 07/18/14	IT	INTEREST RECEIVED	30-JAN-23	337.50	337.50		
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	30-JAN-23	12,600.00	12,600.00		
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23							
	IT	INTEREST RECEIVED	31-JUL-23	337.50	337.50		
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23							
	IT	INTEREST RECEIVED	31-JUL-23	12,600.00	12,600.00		
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23							
ALEXANDRIA REAL ESTATE EQUITIE							
3.800% 04/15/2026 DD 03/21/19	IT	INTEREST RECEIVED	17-APR-23	14,250.00	14,250.00		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	17-APR-23	285.00	285.00		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	285.00	285.00		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	16-OCT-23	14,250.00	14,250.00		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
AMAZON.COM INC							
4.950% 12/05/2044 DD 12/05/14	IT	INTEREST RECEIVED	05-JUN-23	247.50	247.50		
PAYMENT PERIOD 05-DEC-22 TO 04-JUN-23							
	IT	INTEREST RECEIVED	05-JUN-23	11,880.00	11,880.00		
PAYMENT PERIOD 05-DEC-22 TO 04-JUN-23							
	IT	INTEREST RECEIVED	05-DEC-23	247.50	247.50		
PAYMENT PERIOD 05-JUN-23 TO 04-DEC-23							
	IT	INTEREST RECEIVED	05-DEC-23	11,880.00	11,880.00		
PAYMENT PERIOD 05-JUN-23 TO 04-DEC-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
AMERICAN EXPRESS CO							
4.050% 12/03/2042 DD 12/03/12	IT	INTEREST RECEIVED	05-JUN-23	202.50	202.50		
PAYMENT PERIOD 03-DEC-22 TO 02-JUN-23							
	IT	INTEREST RECEIVED	05-JUN-23	6,075.00	6,075.00		
PAYMENT PERIOD 03-DEC-22 TO 02-JUN-23							
	IT	INTEREST RECEIVED	04-DEC-23	202.50	202.50		
PAYMENT PERIOD 03-JUN-23 TO 02-DEC-23							
	IT	INTEREST RECEIVED	04-DEC-23	6,075.00	6,075.00		
PAYMENT PERIOD 03-JUN-23 TO 02-DEC-23							
AMERICAN EXPRESS CO							
3.400% 02/22/2024 DD 02/22/19	IT	INTEREST RECEIVED	22-FEB-23	255.00	255.00		
PAYMENT PERIOD 22-AUG-22 TO 21-FEB-23							
	IT	INTEREST RECEIVED	22-FEB-23	6,800.00	6,800.00		
PAYMENT PERIOD 22-AUG-22 TO 21-FEB-23							
	IS	INTEREST SOLD	12-JUN-23	158.66	158.66		
PAYMENT PERIOD 22-FEB-23 TO 13-JUN-23							
	IS	INTEREST SOLD	12-JUN-23	4,231.11	4,231.11		
PAYMENT PERIOD 22-FEB-23 TO 13-JUN-23							
AMERICAN EXPRESS CO							
2.500% 07/30/2024 DD 07/30/19	IT	INTEREST RECEIVED	30-JAN-23	2,562.50	2,562.50		
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23							
	IT	INTEREST RECEIVED	31-JUL-23	2,562.50	2,562.50		
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23							
AMERICAN HOMES 4 RENT LP							
2.375% 07/15/2031 DD 07/08/21	IT	INTEREST RECEIVED	17-JAN-23	59.38	59.38		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-JAN-23	2,850.00	2,850.00		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JUL-23	59.38	59.38		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
	IT	INTEREST RECEIVED	17-JUL-23	2,850.00	2,850.00		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
AMERICAN HOMES 4 RENT LP							
3.625% 04/15/2032 DD 04/07/22	IT	INTEREST RECEIVED	17-APR-23	634.38	634.38		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	634.38	634.38		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
AMERICAN INTERNATIONAL GROUP I							
4.200% 04/01/2028 DD 03/26/18	IT	INTEREST RECEIVED	03-APR-23	420.00	420.00		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	03-APR-23	11,235.00	11,235.00		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	02-OCT-23	420.00	420.00		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	02-OCT-23	11,235.00	11,235.00		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
AMERICAN INTERNATIONAL GROUP I							
4.375% 06/30/2050 DD 05/11/20	IT	INTEREST RECEIVED	30-JUN-23	328.13	328.13		
PAYMENT PERIOD 30-DEC-22 TO 29-JUN-23							
	IT	INTEREST RECEIVED	30-JUN-23	13,343.75	13,343.75		
PAYMENT PERIOD 30-DEC-22 TO 29-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
AMERISOURCEBERGEN CORP							
3.250% 03/01/2025 DD 02/20/15	IT	INTEREST RECEIVED	01-MAR-23	81.25	81.25		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-MAR-23	4,143.75	4,143.75		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-SEP-23	81.25	81.25		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	01-SEP-23	4,143.75	4,143.75		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
AMERIPRISE FINANCIAL INC							
2.875% 09/15/2026 DD 08/11/16	IT	INTEREST RECEIVED	15-MAR-23	13,656.25	13,656.25		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-MAR-23	359.38	359.38		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	13,656.25	13,656.25		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	15-SEP-23	359.38	359.38		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
AMGEN INC							
4.663% 06/15/2051 DD 12/15/16	IT	INTEREST RECEIVED	15-JUN-23	349.73	349.73		
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23							
	IT	INTEREST RECEIVED	15-JUN-23	13,406.13	13,406.13		
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23							
	IT	INTEREST RECEIVED	15-DEC-23	13,406.13	13,406.13		
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-DEC-23	349.73	349.73		
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23							
AMGEN INC							
3.150% 02/21/2040 DD 02/21/20	IT	INTEREST RECEIVED	21-FEB-23	472.50	472.50		
PAYMENT PERIOD 21-AUG-22 TO 20-FEB-23							
	IT	INTEREST RECEIVED	21-FEB-23	18,033.75	18,033.75		
PAYMENT PERIOD 21-AUG-22 TO 20-FEB-23							
	IT	INTEREST RECEIVED	21-AUG-23	472.50	472.50		
PAYMENT PERIOD 21-FEB-23 TO 20-AUG-23							
	IT	INTEREST RECEIVED	21-AUG-23	18,033.75	18,033.75		
PAYMENT PERIOD 21-FEB-23 TO 20-AUG-23							
AMGEN INC							
5.650% 03/02/2053 DD 03/02/23	IB	INTEREST BOUGHT	22-JUN-23	357.83-	357.83-		
PAYMENT PERIOD 02-MAR-23 TO 25-JUN-23							
	IB	INTEREST BOUGHT	22-JUN-23	14,760.62-	14,760.62-		
PAYMENT PERIOD 02-MAR-23 TO 25-JUN-23							
	IT	INTEREST RECEIVED	05-SEP-23	23,306.25	23,306.25		
PAYMENT PERIOD 02-MAR-23 TO 01-SEP-23							
	IT	INTEREST RECEIVED	05-SEP-23	565.00	565.00		
PAYMENT PERIOD 02-MAR-23 TO 01-SEP-23							
ANHEUSER-BUSCH COS LLC / ANHEU							
4.900% 02/01/2046 DD 02/01/19	IT	INTEREST RECEIVED	01-FEB-23	367.50	367.50		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	01-FEB-23	12,617.50	12,617.50		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	01-AUG-23	367.50	367.50		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	01-AUG-23	12,617.50	12,617.50		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							
ANHEUSER-BUSCH INBEV WORLDWIDE							
4.000% 04/13/2028 DD 04/04/18	IT	INTEREST RECEIVED	13-APR-23	700.00	700.00		
PAYMENT PERIOD 13-OCT-22 TO 12-APR-23							
	IT	INTEREST RECEIVED	13-APR-23	27,400.00	27,400.00		
PAYMENT PERIOD 13-OCT-22 TO 12-APR-23							
	IT	INTEREST RECEIVED	13-OCT-23	700.00	700.00		
PAYMENT PERIOD 13-APR-23 TO 12-OCT-23							
	IT	INTEREST RECEIVED	13-OCT-23	27,400.00	27,400.00		
PAYMENT PERIOD 13-APR-23 TO 12-OCT-23							
ANHEUSER-BUSCH INBEV FINANCE I							
4.900% 02/01/2046 DD 01/25/16	IT	INTEREST RECEIVED	01-FEB-23	245.00	245.00		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	01-FEB-23	11,637.50	11,637.50		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	01-AUG-23	245.00	245.00		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	01-AUG-23	11,637.50	11,637.50		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							
APPLE INC							
3.850% 05/04/2043 DD 05/03/13	IT	INTEREST RECEIVED	04-MAY-23	10,587.50	10,587.50		
PAYMENT PERIOD 04-NOV-22 TO 03-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	04-MAY-23	288.75	288.75		
PAYMENT PERIOD 04-NOV-22 TO 03-MAY-23							
	IT	INTEREST RECEIVED	06-NOV-23	10,587.50	10,587.50		
PAYMENT PERIOD 04-MAY-23 TO 03-NOV-23							
	IT	INTEREST RECEIVED	06-NOV-23	288.75	288.75		
PAYMENT PERIOD 04-MAY-23 TO 03-NOV-23							
APPLE INC							
3.000% 02/09/2024 DD 02/09/17	IT	INTEREST RECEIVED	09-FEB-23	6,825.00	6,825.00		
PAYMENT PERIOD 09-AUG-22 TO 08-FEB-23							
	IT	INTEREST RECEIVED	09-FEB-23	150.00	150.00		
PAYMENT PERIOD 09-AUG-22 TO 08-FEB-23							
	IT	INTEREST RECEIVED	09-AUG-23	6,825.00	6,825.00		
PAYMENT PERIOD 09-FEB-23 TO 08-AUG-23							
	IT	INTEREST RECEIVED	09-AUG-23	150.00	150.00		
PAYMENT PERIOD 09-FEB-23 TO 08-AUG-23							
	IS	INTEREST SOLD	29-AUG-23	18.33	18.33		
PAYMENT PERIOD 09-AUG-23 TO 30-AUG-23							
	IS	INTEREST SOLD	29-AUG-23	834.17	834.17		
PAYMENT PERIOD 09-AUG-23 TO 30-AUG-23							
APPLE INC							
2.050% 09/11/2026 DD 09/11/19	IT	INTEREST RECEIVED	13-MAR-23	51.25	51.25		
PAYMENT PERIOD 11-SEP-22 TO 10-MAR-23							
	IT	INTEREST RECEIVED	13-MAR-23	2,460.00	2,460.00		
PAYMENT PERIOD 11-SEP-22 TO 10-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	11-SEP-23	51.25	51.25		
PAYMENT PERIOD 11-MAR-23 TO 10-SEP-23							
	IT	INTEREST RECEIVED	11-SEP-23	2,460.00	2,460.00		
PAYMENT PERIOD 11-MAR-23 TO 10-SEP-23							
APPLE INC							
1.650% 05/11/2030 DD 05/11/20	IT	INTEREST RECEIVED	11-MAY-23	3,135.00	3,135.00		
PAYMENT PERIOD 11-NOV-22 TO 10-MAY-23							
	IT	INTEREST RECEIVED	11-MAY-23	82.50	82.50		
PAYMENT PERIOD 11-NOV-22 TO 10-MAY-23							
	IT	INTEREST RECEIVED	13-NOV-23	3,135.00	3,135.00		
PAYMENT PERIOD 11-MAY-23 TO 10-NOV-23							
	IT	INTEREST RECEIVED	13-NOV-23	82.50	82.50		
PAYMENT PERIOD 11-MAY-23 TO 10-NOV-23							
ARIZONA ST TRANSPRTN BRD HIGHW							
2.462% 07/01/2030 DD 02/12/20	IT	INTEREST RECEIVED	03-JAN-23	61.55	61.55		
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	03-JAN-23	1,477.20	1,477.20		
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	03-JUL-23	61.55	61.55		
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	03-JUL-23	1,477.20	1,477.20		
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	20-SEP-23	27.01	27.01		
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	20-SEP-23	648.33	648.33		
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23							
ASTRAZENECA PLC							
1.375% 08/06/2030 DD 08/06/20	IT	INTEREST RECEIVED	06-FEB-23	3,987.50	3,987.50		
PAYMENT PERIOD 06-AUG-22 TO 05-FEB-23							
	IT	INTEREST RECEIVED	06-FEB-23	103.13	103.13		
PAYMENT PERIOD 06-AUG-22 TO 05-FEB-23							
	IT	INTEREST RECEIVED	07-AUG-23	103.13	103.13		
PAYMENT PERIOD 06-FEB-23 TO 05-AUG-23							
	IT	INTEREST RECEIVED	07-AUG-23	3,987.50	3,987.50		
PAYMENT PERIOD 06-FEB-23 TO 05-AUG-23							
AUTOZONE INC							
4.000% 04/15/2030 DD 03/30/20	IT	INTEREST RECEIVED	17-APR-23	12,800.00	12,800.00		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	17-APR-23	300.00	300.00		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	300.00	300.00		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	16-OCT-23	12,800.00	12,800.00		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
AVALONBAY COMMUNITIES INC							
3.300% 06/01/2029 DD 05/15/19	IT	INTEREST RECEIVED	01-JUN-23	247.50	247.50		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-JUN-23	9,487.50	9,487.50		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	01-DEC-23	247.50	247.50		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	01-DEC-23	9,487.50	9,487.50		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
BA CREDIT CARD TRUST A2 A2 5.000% 04/17/2028 DD 11/23/22	IT	INTEREST RECEIVED	17-JAN-23	173.33	173.33		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	17-JAN-23	6,998.33	6,998.33		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	15-FEB-23	4,037.50	4,037.50		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	15-FEB-23	100.00	100.00		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	15-MAR-23	4,037.50	4,037.50		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	15-MAR-23	100.00	100.00		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-APR-23	4,037.50	4,037.50		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	17-APR-23	100.00	100.00		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	15-MAY-23	4,037.50	4,037.50		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-MAY-23	100.00	100.00		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	15-JUN-23	100.00	100.00		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	15-JUN-23	4,037.50	4,037.50		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	17-JUL-23	100.00	100.00		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	17-JUL-23	4,037.50	4,037.50		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	15-AUG-23	100.00	100.00		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-AUG-23	4,037.50	4,037.50		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-SEP-23	4,037.50	4,037.50		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	15-SEP-23	100.00	100.00		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	16-OCT-23	100.00	100.00		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	16-OCT-23	4,037.50	4,037.50		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	15-NOV-23	100.00	100.00		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-NOV-23	4,037.50	4,037.50		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	15-DEC-23	4,037.50	4,037.50		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	15-DEC-23	100.00	100.00		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
TRUIST FINANCIAL CORP							
2.500% 08/01/2024 DD 07/29/19	IT	INTEREST RECEIVED	01-FEB-23	250.00	250.00		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	01-AUG-23	250.00	250.00		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							
BP CAPITAL MARKETS PLC							
3.279% 09/19/2027 DD 09/19/17	IT	INTEREST RECEIVED	20-MAR-23	573.83	573.83		
PAYMENT PERIOD 19-SEP-22 TO 18-MAR-23							
	IT	INTEREST RECEIVED	20-MAR-23	22,297.20	22,297.20		
PAYMENT PERIOD 19-SEP-22 TO 18-MAR-23							
	IT	INTEREST RECEIVED	19-SEP-23	573.83	573.83		
PAYMENT PERIOD 19-MAR-23 TO 18-SEP-23							
	IT	INTEREST RECEIVED	19-SEP-23	22,297.20	22,297.20		
PAYMENT PERIOD 19-MAR-23 TO 18-SEP-23							
BANCO SANTANDER SA							
3.125% 02/23/2023 DD 10/23/17	IT	INTEREST RECEIVED	23-FEB-23	9,375.00	9,375.00		
PAYMENT PERIOD 23-AUG-22 TO 22-FEB-23							
BANK OF AMERICA CORP							
4.000% 04/01/2024 DD 04/01/14	IT	INTEREST RECEIVED	03-APR-23	300.00	300.00		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	03-APR-23	9,600.00	9,600.00		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IS	INTEREST SOLD	29-AUG-23	250.00	250.00		
PAYMENT PERIOD 01-APR-23 TO 30-AUG-23							
	IS	INTEREST SOLD	29-AUG-23	8,000.00	8,000.00		
PAYMENT PERIOD 01-APR-23 TO 30-AUG-23							
BANK OF AMERICA CORP							
3.500% 04/19/2026 DD 04/19/16	IT	INTEREST RECEIVED	19-APR-23	16,800.00	16,800.00		
PAYMENT PERIOD 19-OCT-22 TO 18-APR-23							
	IT	INTEREST RECEIVED	19-APR-23	525.00	525.00		
PAYMENT PERIOD 19-OCT-22 TO 18-APR-23							
	IS	INTEREST SOLD	05-JUL-23	7,280.00	7,280.00		
PAYMENT PERIOD 19-APR-23 TO 06-JUL-23							
	IS	INTEREST SOLD	05-JUL-23	227.50	227.50		
PAYMENT PERIOD 19-APR-23 TO 06-JUL-23							
BANK OF AMERICA CORP							
VAR RT 12/20/2028 DD 12/20/17	IB	INTEREST BOUGHT	29-AUG-23	134.86-	134.86-		
PAYMENT PERIOD 20-JUN-23 TO 30-AUG-23							
	IB	INTEREST BOUGHT	29-AUG-23	4,922.41-	4,922.41-		
PAYMENT PERIOD 20-JUN-23 TO 30-AUG-23							
	IT	INTEREST RECEIVED	20-DEC-23	341.90	341.90		
PAYMENT PERIOD 20-JUN-23 TO 19-DEC-23							
	IT	INTEREST RECEIVED	20-DEC-23	12,479.35	12,479.35		
PAYMENT PERIOD 20-JUN-23 TO 19-DEC-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
BANK OF AMERICA CORP							
VAR RT 03/05/2029 DD 03/05/18	IT	INTEREST RECEIVED	06-MAR-23	60,741.00	60,741.00		
PAYMENT PERIOD 05-SEP-22 TO 04-MAR-23							
	IT	INTEREST RECEIVED	06-MAR-23	1,588.00	1,588.00		
PAYMENT PERIOD 05-SEP-22 TO 04-MAR-23							
	IT	INTEREST RECEIVED	05-SEP-23	1,588.00	1,588.00		
PAYMENT PERIOD 05-MAR-23 TO 04-SEP-23							
	IT	INTEREST RECEIVED	05-SEP-23	60,741.00	60,741.00		
PAYMENT PERIOD 05-MAR-23 TO 04-SEP-23							
BANK OF AMERICA CORP							
VAR RT 10/24/2026 DD 10/21/20	IT	INTEREST RECEIVED	24-APR-23	59.85	59.85		
PAYMENT PERIOD 24-OCT-22 TO 23-APR-23							
	IT	INTEREST RECEIVED	24-APR-23	1,975.05	1,975.05		
PAYMENT PERIOD 24-OCT-22 TO 23-APR-23							
	IT	INTEREST RECEIVED	24-OCT-23	59.85	59.85		
PAYMENT PERIOD 24-APR-23 TO 23-OCT-23							
	IT	INTEREST RECEIVED	24-OCT-23	1,975.05	1,975.05		
PAYMENT PERIOD 24-APR-23 TO 23-OCT-23							
BANK OF AMERICA CORP							
VAR RT 10/20/2032 DD 10/20/21	IS	INTEREST SOLD	05-JAN-23	197.54	197.54		
PAYMENT PERIOD 20-OCT-22 TO 08-JAN-23							
	IS	INTEREST SOLD	05-JAN-23	7,309.13	7,309.13		
PAYMENT PERIOD 20-OCT-22 TO 08-JAN-23							
BANK OF AMERICA CORP							
VAR RT 04/25/2034 DD 04/25/23	IB	INTEREST BOUGHT	05-JUL-23	634.56-	634.56-		
PAYMENT PERIOD 25-APR-23 TO 06-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IB	INTEREST BOUGHT	05-JUL-23	26,440.00-	26,440.00-		
PAYMENT PERIOD 25-APR-23 TO 06-JUL-23							
	IT	INTEREST RECEIVED	25-OCT-23	66,100.00	66,100.00		
PAYMENT PERIOD 25-APR-23 TO 24-OCT-23							
	IT	INTEREST RECEIVED	25-OCT-23	1,586.40	1,586.40		
PAYMENT PERIOD 25-APR-23 TO 24-OCT-23							
BARCLAYS PLC							
VAR RT 05/07/2025 DD 05/07/19	IT	INTEREST RECEIVED	08-MAY-23	9,633.40	9,633.40		
PAYMENT PERIOD 07-NOV-22 TO 06-MAY-23							
	IT	INTEREST RECEIVED	07-NOV-23	9,633.40	9,633.40		
PAYMENT PERIOD 07-MAY-23 TO 06-NOV-23							
BERKSHIRE HATHAWAY INC							
3.125% 03/15/2026 DD 03/15/16	IT	INTEREST RECEIVED	15-MAR-23	312.50	312.50		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-MAR-23	13,359.38	13,359.38		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	312.50	312.50		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	15-SEP-23	13,359.38	13,359.38		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
BIO-RAD LABORATORIES INC							
3.700% 03/15/2032 DD 03/02/22	IT	INTEREST RECEIVED	15-MAR-23	647.50	647.50		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-MAR-23	23,495.00	23,495.00		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-SEP-23	23,495.00	23,495.00		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	15-SEP-23	647.50	647.50		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
BIOGEN INC							
2.250% 05/01/2030 DD 04/30/20	IT	INTEREST RECEIVED	01-MAY-23	225.00	225.00		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-MAY-23	7,987.50	7,987.50		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-NOV-23	225.00	225.00		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	01-NOV-23	7,987.50	7,987.50		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
BNP PARIBAS SA 144A							
VAR RT 06/30/2027 DD 06/30/21	IT	INTEREST RECEIVED	30-JUN-23	6,071.88	6,071.88		
PAYMENT PERIOD 30-DEC-22 TO 29-JUN-23							
	IS	INTEREST SOLD	01-NOV-23	4,149.11	4,149.11		
PAYMENT PERIOD 30-JUN-23 TO 02-NOV-23							
BOEING CO/THE							
2.500% 03/01/2025 DD 02/20/15	IT	INTEREST RECEIVED	01-MAR-23	562.50	562.50		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-MAR-23	22,812.50	22,812.50		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-SEP-23	562.50	562.50		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	01-SEP-23	22,812.50	22,812.50		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
BOEING CO/THE							
3.625% 02/01/2031 DD 11/02/20	IT	INTEREST RECEIVED	01-FEB-23	362.50	362.50		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	01-FEB-23	15,768.75	15,768.75		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	01-AUG-23	362.50	362.50		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	01-AUG-23	15,768.75	15,768.75		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							
BOSTON PROPERTIES LP							
2.750% 10/01/2026 DD 08/17/16	IT	INTEREST RECEIVED	03-APR-23	481.25	481.25		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	03-APR-23	20,143.75	20,143.75		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IS	INTEREST SOLD	11-APR-23	32.08	32.08		
PAYMENT PERIOD 01-APR-23 TO 12-APR-23							
	IS	INTEREST SOLD	11-APR-23	1,342.92	1,342.92		
PAYMENT PERIOD 01-APR-23 TO 12-APR-23							
BROADCOM INC 144A							
3.419% 04/15/2033 DD 03/31/21	IT	INTEREST RECEIVED	17-APR-23	19,231.88	19,231.88		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	17-APR-23	512.85	512.85		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	16-OCT-23	19,231.88	19,231.88		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	16-OCT-23	512.85	512.85		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
CD 2016-CD2 MORTGAGE TR CD2 A4							
VAR RT 11/10/2049 DD 12/01/16	IT	INTEREST RECEIVED	12-JAN-23	910.88	910.88		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	12-JAN-23	29.38	29.38		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	10-FEB-23	29.38	29.38		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	10-FEB-23	910.88	910.88		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	10-MAR-23	910.88	910.88		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	10-MAR-23	29.38	29.38		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	12-APR-23	910.88	910.88		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	12-APR-23	29.38	29.38		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	12-MAY-23	910.88	910.88		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
PAYMENT PERIOD 01-APR-23 TO 30-APR-23	IT	INTEREST RECEIVED	12-MAY-23	29.38	29.38		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23	IT	INTEREST RECEIVED	12-JUN-23	29.38	29.38		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23	IT	INTEREST RECEIVED	12-JUN-23	910.88	910.88		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23	IT	INTEREST RECEIVED	12-JUL-23	910.88	910.88		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23	IT	INTEREST RECEIVED	12-JUL-23	29.38	29.38		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23	IT	INTEREST RECEIVED	11-AUG-23	29.38	29.38		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23	IT	INTEREST RECEIVED	11-AUG-23	910.88	910.88		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23	IT	INTEREST RECEIVED	12-SEP-23	29.38	29.38		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23	IT	INTEREST RECEIVED	12-SEP-23	910.88	910.88		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23	IT	INTEREST RECEIVED	13-OCT-23	29.38	29.38		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23	IT	INTEREST RECEIVED	13-OCT-23	910.88	910.88		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23	IT	INTEREST RECEIVED	10-NOV-23	910.88	910.88		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	10-NOV-23	29.38	29.38		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	12-DEC-23	910.88	910.88		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	12-DEC-23	29.38	29.38		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
CIGNA GROUP/THE							
4.375% 10/15/2028 DD 04/15/19	IT	INTEREST RECEIVED	17-APR-23	437.50	437.50		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	17-APR-23	22,859.38	22,859.38		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	22,859.38	22,859.38		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	16-OCT-23	437.50	437.50		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
CIGNA GROUP/THE							
2.400% 03/15/2030 DD 03/16/20	IT	INTEREST RECEIVED	15-MAR-23	240.00	240.00		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-MAR-23	7,380.00	7,380.00		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	7,380.00	7,380.00		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	15-SEP-23	240.00	240.00		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
CMS ENERGY CORP							
4.875% 03/01/2044 DD 02/27/14	IT	INTEREST RECEIVED	01-MAR-23	975.00	975.00		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-MAR-23	34,246.88	34,246.88		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-SEP-23	975.00	975.00		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	01-SEP-23	34,246.88	34,246.88		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
COMM 2014-UBS3 MORTGAG UBS3 A3							
3.546% 06/10/2047 DD 06/01/14	IT	INTEREST RECEIVED	12-JAN-23	3,315.34	3,315.34		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	12-JAN-23	84.65	84.65		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	10-FEB-23	3,386.23	3,386.23		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	10-FEB-23	86.46	86.46		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	10-MAR-23	84.30	84.30		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	10-MAR-23	3,301.69	3,301.69		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	12-APR-23	3,301.69	3,301.69		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	12-APR-23	84.30	84.30		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	12-MAY-23	3,301.69	3,301.69		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	12-MAY-23	84.30	84.30		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	12-JUN-23	3,301.69	3,301.69		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	12-JUN-23	84.30	84.30		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	12-JUL-23	3,301.69	3,301.69		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	12-JUL-23	84.30	84.30		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	11-AUG-23	3,301.69	3,301.69		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	11-AUG-23	84.30	84.30		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	12-SEP-23	84.30	84.30		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	12-SEP-23	3,301.69	3,301.69		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	13-OCT-23	3,301.69	3,301.69		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	13-OCT-23	84.30	84.30		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	10-NOV-23	3,096.85	3,096.85		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	10-NOV-23	79.07	79.07		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	12-DEC-23	3,082.25	3,082.25		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	12-DEC-23	78.70	78.70		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17	IT	INTEREST RECEIVED	18-JAN-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	18-JAN-23	53.18	53.18		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	17-FEB-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	17-FEB-23	53.18	53.18		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	17-MAR-23	53.18	53.18		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-MAR-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-APR-23	53.18	53.18		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	17-APR-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	17-MAY-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	17-MAY-23	53.18	53.18		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	16-JUN-23	53.18	53.18		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	16-JUN-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	17-JUL-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	17-JUL-23	53.18	53.18		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	17-AUG-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	17-AUG-23	53.18	53.18		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-SEP-23	53.18	53.18		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	15-SEP-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-OCT-23	53.18	53.18		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	17-OCT-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	17-NOV-23	53.18	53.18		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	17-NOV-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	15-DEC-23	53.18	53.18		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	15-DEC-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
CNH EQUIPMENT TRUST 2021- A A3							
0.400% 12/15/2025 DD 03/15/21	IT	INTEREST RECEIVED	17-JAN-23	398.42	398.42		
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JAN-23	9.34	9.34		
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	15-FEB-23	8.92	8.92		
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-FEB-23	380.76	380.76		
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-MAR-23	8.54	8.54		
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-MAR-23	364.16	364.16		
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23							
	IT	INTEREST RECEIVED	17-APR-23	8.23	8.23		
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23							
	IT	INTEREST RECEIVED	17-APR-23	351.29	351.29		
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23							
	IT	INTEREST RECEIVED	15-MAY-23	7.71	7.71		
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-MAY-23	328.86	328.86		
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-JUN-23	7.21	7.21		
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23							
	IT	INTEREST RECEIVED	15-JUN-23	307.64	307.64		
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23							
	IT	INTEREST RECEIVED	17-JUL-23	6.66	6.66		
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23							
	IT	INTEREST RECEIVED	17-JUL-23	284.33	284.33		
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23							
	IT	INTEREST RECEIVED	15-AUG-23	259.85	259.85		
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-AUG-23	6.09	6.09		
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-SEP-23	238.49	238.49		
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-SEP-23	5.59	5.59		
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	16-OCT-23	5.13	5.13		
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	16-OCT-23	218.73	218.73		
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	15-NOV-23	198.17	198.17		
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-NOV-23	4.64	4.64		
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-DEC-23	178.14	178.14		
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23							
	IT	INTEREST RECEIVED	15-DEC-23	4.18	4.18		
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23							
COMM 2013-CCRE8 MORTGAG CR8 A5							
VAR RT 06/10/2046 DD 06/01/13	IT	INTEREST RECEIVED	12-JAN-23	3,526.33	3,526.33		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	10-FEB-23	2,452.16	2,452.16		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	10-MAR-23	1,361.16	1,361.16		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	12-APR-23	922.04	922.04		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	12-MAY-23	420.16	420.16		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
COMM 2013-LC13 MORTGAG LC13 A5							
4.205% 08/10/2046 DD 09/01/13	IT	INTEREST RECEIVED	12-JAN-23	31.87	31.87		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	10-FEB-23	31.87	31.87		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	10-MAR-23	31.87	31.87		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	12-APR-23	31.87	31.87		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	12-MAY-23	30.25	30.25		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	12-JUN-23	25.83	25.83		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	12-JUL-23	8.34	8.34		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	11-AUG-23	0.10	0.10		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
CSX CORP							
4.100% 03/15/2044 DD 10/22/12	IT	INTEREST RECEIVED	15-MAR-23	102.50	102.50		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-MAR-23	6,150.00	6,150.00		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-SEP-23	6,150.00	6,150.00		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	15-SEP-23	102.50	102.50		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
CSX CORP							
3.350% 11/01/2025 DD 10/20/15	IT	INTEREST RECEIVED	01-MAY-23	167.50	167.50		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-MAY-23	8,040.00	8,040.00		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-NOV-23	167.50	167.50		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	01-NOV-23	8,040.00	8,040.00		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
CSX CORP							
2.600% 11/01/2026 DD 10/18/16	IT	INTEREST RECEIVED	01-MAY-23	130.00	130.00		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-MAY-23	5,915.00	5,915.00		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-NOV-23	130.00	130.00		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	01-NOV-23	5,915.00	5,915.00		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
CSX CORP							
3.250% 06/01/2027 DD 05/01/17	IT	INTEREST RECEIVED	01-JUN-23	406.25	406.25		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	01-JUN-23	18,655.00	18,655.00		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-DEC-23	406.25	406.25		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	01-DEC-23	18,655.00	18,655.00		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
CVS HEALTH CORP							
5.300% 12/05/2043 DD 12/05/13	IT	INTEREST RECEIVED	05-JUN-23	530.00	530.00		
PAYMENT PERIOD 05-DEC-22 TO 04-JUN-23							
	IT	INTEREST RECEIVED	05-JUN-23	15,900.00	15,900.00		
PAYMENT PERIOD 05-DEC-22 TO 04-JUN-23							
	IT	INTEREST RECEIVED	05-DEC-23	530.00	530.00		
PAYMENT PERIOD 05-JUN-23 TO 04-DEC-23							
	IT	INTEREST RECEIVED	05-DEC-23	15,900.00	15,900.00		
PAYMENT PERIOD 05-JUN-23 TO 04-DEC-23							
CVS HEALTH CORP							
4.300% 03/25/2028 DD 03/09/18	IT	INTEREST RECEIVED	27-MAR-23	3,117.50	3,117.50		
PAYMENT PERIOD 25-SEP-22 TO 24-MAR-23							
	IT	INTEREST RECEIVED	27-MAR-23	86.00	86.00		
PAYMENT PERIOD 25-SEP-22 TO 24-MAR-23							
	IT	INTEREST RECEIVED	25-SEP-23	3,117.50	3,117.50		
PAYMENT PERIOD 25-MAR-23 TO 24-SEP-23							
	IT	INTEREST RECEIVED	25-SEP-23	86.00	86.00		
PAYMENT PERIOD 25-MAR-23 TO 24-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
CVS HEALTH CORP							
5.050% 03/25/2048 DD 03/09/18	IT	INTEREST RECEIVED	27-MAR-23	15,150.00	15,150.00		
PAYMENT PERIOD 25-SEP-22 TO 24-MAR-23							
	IT	INTEREST RECEIVED	27-MAR-23	252.50	252.50		
PAYMENT PERIOD 25-SEP-22 TO 24-MAR-23							
	IT	INTEREST RECEIVED	25-SEP-23	15,150.00	15,150.00		
PAYMENT PERIOD 25-MAR-23 TO 24-SEP-23							
	IT	INTEREST RECEIVED	25-SEP-23	252.50	252.50		
PAYMENT PERIOD 25-MAR-23 TO 24-SEP-23							
CVS HEALTH CORP							
1.750% 08/21/2030 DD 08/21/20	IT	INTEREST RECEIVED	21-FEB-23	218.75	218.75		
PAYMENT PERIOD 21-AUG-22 TO 20-FEB-23							
	IT	INTEREST RECEIVED	21-FEB-23	8,793.75	8,793.75		
PAYMENT PERIOD 21-AUG-22 TO 20-FEB-23							
	IT	INTEREST RECEIVED	21-AUG-23	218.75	218.75		
PAYMENT PERIOD 21-FEB-23 TO 20-AUG-23							
	IT	INTEREST RECEIVED	21-AUG-23	8,793.75	8,793.75		
PAYMENT PERIOD 21-FEB-23 TO 20-AUG-23							
CALIFORNIA ST							
2.375% 10/01/2026 DD 10/24/19	IT	INTEREST RECEIVED	03-APR-23	178.13	178.13		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	03-APR-23	8,134.38	8,134.38		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	02-OCT-23	178.13	178.13		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-OCT-23	8,134.38	8,134.38		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
CALIFORNIA ST							
5.125% 03/01/2038 DD 03/15/23	IB	INTEREST BOUGHT	17-OCT-23	11,035.83-	11,035.83-		
PAYMENT PERIOD 01-SEP-23 TO 18-OCT-23							
	IB	INTEREST BOUGHT	17-OCT-23	273.33-	273.33-		
PAYMENT PERIOD 01-SEP-23 TO 18-OCT-23							
CANADIAN PACIFIC RAILWAY CO							
2.450% 12/02/2031 DD 12/02/21	IT	INTEREST RECEIVED	02-JUN-23	4,042.50	4,042.50		
PAYMENT PERIOD 02-DEC-22 TO 01-JUN-23							
	IT	INTEREST RECEIVED	02-JUN-23	122.50	122.50		
PAYMENT PERIOD 02-DEC-22 TO 01-JUN-23							
	IS	INTEREST SOLD	29-AUG-23	60.57	60.57		
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23							
	IS	INTEREST SOLD	29-AUG-23	1,998.79	1,998.79		
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23							
CANADIAN PACIFIC RAILWAY CO							
3.000% 12/02/2041 DD 12/02/21	IT	INTEREST RECEIVED	02-JUN-23	150.00	150.00		
PAYMENT PERIOD 02-DEC-22 TO 01-JUN-23							
	IT	INTEREST RECEIVED	02-JUN-23	4,575.00	4,575.00		
PAYMENT PERIOD 02-DEC-22 TO 01-JUN-23							
	IS	INTEREST SOLD	29-AUG-23	74.17	74.17		
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23							
	IS	INTEREST SOLD	29-AUG-23	2,262.08	2,262.08		
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
CAPITAL ONE FINANCIAL CORP							
VAR RT 06/08/2029 DD 06/08/23	IT	INTEREST RECEIVED	08-DEC-23	568.08	568.08		
PAYMENT PERIOD 08-JUN-23 TO 07-DEC-23							
	IT	INTEREST RECEIVED	08-DEC-23	22,912.56	22,912.56		
PAYMENT PERIOD 08-JUN-23 TO 07-DEC-23							
CARMAX AUTO OWNER TRUST 2 1 A3							
1.890% 12/16/2024 DD 01/22/20	IT	INTEREST RECEIVED	17-JAN-23	17.98	17.98		
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JAN-23	693.70	693.70		
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	15-FEB-23	613.08	613.08		
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-FEB-23	15.89	15.89		
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-MAR-23	535.69	535.69		
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-MAR-23	13.89	13.89		
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23							
	IT	INTEREST RECEIVED	17-APR-23	462.06	462.06		
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23							
	IT	INTEREST RECEIVED	17-APR-23	11.98	11.98		
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23							
	IT	INTEREST RECEIVED	15-MAY-23	378.56	378.56		
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-MAY-23	9.81	9.81		
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-JUN-23	7.96	7.96		
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23							
	IT	INTEREST RECEIVED	15-JUN-23	307.13	307.13		
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23							
	IT	INTEREST RECEIVED	17-JUL-23	6.02	6.02		
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23							
	IT	INTEREST RECEIVED	17-JUL-23	232.19	232.19		
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23							
	IT	INTEREST RECEIVED	15-AUG-23	4.19	4.19		
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-AUG-23	161.70	161.70		
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-SEP-23	2.50	2.50		
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	15-SEP-23	96.47	96.47		
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	16-OCT-23	26.66	26.66		
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	16-OCT-23	0.69	0.69		
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23							
CARRIER GLOBAL CORP							
2.722% 02/15/2030 DD 08/15/20	IT	INTEREST RECEIVED	15-FEB-23	22,388.45	22,388.45		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-FEB-23	544.40	544.40		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-AUG-23	544.40	544.40		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-AUG-23	22,388.45	22,388.45		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
CARVANA AUTO RECEIVABLES P4 A3							
1.310% 01/11/2027 DD 12/29/21	IT	INTEREST RECEIVED	10-JAN-23	21.83	21.83		
PAYMENT PERIOD 10-DEC-22 TO 09-JAN-23							
	IT	INTEREST RECEIVED	10-JAN-23	966.13	966.13		
PAYMENT PERIOD 10-DEC-22 TO 09-JAN-23							
	IT	INTEREST RECEIVED	10-FEB-23	966.13	966.13		
PAYMENT PERIOD 10-JAN-23 TO 09-FEB-23							
	IT	INTEREST RECEIVED	10-FEB-23	21.83	21.83		
PAYMENT PERIOD 10-JAN-23 TO 09-FEB-23							
	IT	INTEREST RECEIVED	10-MAR-23	966.13	966.13		
PAYMENT PERIOD 10-FEB-23 TO 09-MAR-23							
	IT	INTEREST RECEIVED	10-MAR-23	21.83	21.83		
PAYMENT PERIOD 10-FEB-23 TO 09-MAR-23							
	IT	INTEREST RECEIVED	10-APR-23	21.83	21.83		
PAYMENT PERIOD 10-MAR-23 TO 09-APR-23							
	IT	INTEREST RECEIVED	10-APR-23	966.13	966.13		
PAYMENT PERIOD 10-MAR-23 TO 09-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	10-MAY-23	21.83	21.83		
PAYMENT PERIOD 10-APR-23 TO 09-MAY-23							
	IT	INTEREST RECEIVED	10-MAY-23	966.13	966.13		
PAYMENT PERIOD 10-APR-23 TO 09-MAY-23							
	IT	INTEREST RECEIVED	12-JUN-23	966.13	966.13		
PAYMENT PERIOD 10-MAY-23 TO 09-JUN-23							
	IT	INTEREST RECEIVED	12-JUN-23	21.83	21.83		
PAYMENT PERIOD 10-MAY-23 TO 09-JUN-23							
	IT	INTEREST RECEIVED	10-JUL-23	21.83	21.83		
PAYMENT PERIOD 10-JUN-23 TO 09-JUL-23							
	IT	INTEREST RECEIVED	10-JUL-23	966.13	966.13		
PAYMENT PERIOD 10-JUN-23 TO 09-JUL-23							
	IT	INTEREST RECEIVED	10-AUG-23	966.13	966.13		
PAYMENT PERIOD 10-JUL-23 TO 09-AUG-23							
	IT	INTEREST RECEIVED	10-AUG-23	21.83	21.83		
PAYMENT PERIOD 10-JUL-23 TO 09-AUG-23							
	IT	INTEREST RECEIVED	11-SEP-23	928.17	928.17		
PAYMENT PERIOD 10-AUG-23 TO 09-SEP-23							
	IT	INTEREST RECEIVED	11-SEP-23	20.98	20.98		
PAYMENT PERIOD 10-AUG-23 TO 09-SEP-23							
	IT	INTEREST RECEIVED	10-OCT-23	19.81	19.81		
PAYMENT PERIOD 10-SEP-23 TO 09-OCT-23							
	IT	INTEREST RECEIVED	10-OCT-23	876.76	876.76		
PAYMENT PERIOD 10-SEP-23 TO 09-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	10-NOV-23	830.16	830.16		
PAYMENT PERIOD 10-OCT-23 TO 09-NOV-23							
	IT	INTEREST RECEIVED	10-NOV-23	18.76	18.76		
PAYMENT PERIOD 10-OCT-23 TO 09-NOV-23							
	IT	INTEREST RECEIVED	11-DEC-23	17.71	17.71		
PAYMENT PERIOD 10-NOV-23 TO 09-DEC-23							
	IT	INTEREST RECEIVED	11-DEC-23	783.60	783.60		
PAYMENT PERIOD 10-NOV-23 TO 09-DEC-23							
CATERPILLAR FINANCIAL SERVICES							
2.400% 08/09/2026 DD 08/09/16	IT	INTEREST RECEIVED	09-FEB-23	240.00	240.00		
PAYMENT PERIOD 09-AUG-22 TO 08-FEB-23							
	IT	INTEREST RECEIVED	09-AUG-23	240.00	240.00		
PAYMENT PERIOD 09-FEB-23 TO 08-AUG-23							
CATERPILLAR INC							
3.803% 08/15/2042 DD 08/15/12	IT	INTEREST RECEIVED	15-FEB-23	11,599.15	11,599.15		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-FEB-23	285.23	285.23		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-AUG-23	11,599.15	11,599.15		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-AUG-23	285.23	285.23		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
CHARTER COMMUNICATIONS OPERATI							
4.908% 07/23/2025 DD 07/23/16	IT	INTEREST RECEIVED	23-JAN-23	368.10	368.10		
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	23-JAN-23	12,858.96	12,858.96		
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23							
	IT	INTEREST RECEIVED	24-JUL-23	368.10	368.10		
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23							
	IT	INTEREST RECEIVED	24-JUL-23	12,858.96	12,858.96		
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23							
CHARTER COMMUNICATIONS OPERATI							
5.375% 05/01/2047 DD 11/01/17	IT	INTEREST RECEIVED	01-MAY-23	268.75	268.75		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-MAY-23	10,750.00	10,750.00		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-NOV-23	268.75	268.75		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	01-NOV-23	10,750.00	10,750.00		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
CHENIERE CORPUS CHRISTI HOLDIN							
3.700% 11/15/2029 DD 05/15/20	IT	INTEREST RECEIVED	15-MAY-23	555.00	555.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-MAY-23	19,887.50	19,887.50		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-NOV-23	19,887.50	19,887.50		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-NOV-23	555.00	555.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18	IT	INTEREST RECEIVED	12-JAN-23	57.88	57.88		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	10-FEB-23	57.75	57.75		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	10-MAR-23	56.47	56.47		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	13-APR-23	56.30	56.30		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	12-MAY-23	56.23	56.23		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	12-JUN-23	56.23	56.23		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	12-JUL-23	56.23	56.23		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	11-AUG-23	56.23	56.23		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	12-SEP-23	56.23	56.23		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	13-OCT-23	56.23	56.23		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	10-NOV-23	56.23	56.23		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	12-DEC-23	56.23	56.23		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
CITIGROUP INC							
4.650% 07/30/2045 DD 07/30/15	IT	INTEREST RECEIVED	30-JAN-23	232.50	232.50		
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23							
	IT	INTEREST RECEIVED	30-JAN-23	12,438.75	12,438.75		
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23							
	IT	INTEREST RECEIVED	31-JUL-23	232.50	232.50		
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23							
	IT	INTEREST RECEIVED	31-JUL-23	12,438.75	12,438.75		
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23							
CITIGROUP INC							
3.400% 05/01/2026 DD 05/02/16	IT	INTEREST RECEIVED	01-MAY-23	425.00	425.00		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-NOV-23	425.00	425.00		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
CITIGROUP INC							
VAR RT 01/10/2028 DD 01/10/17	IB	INTEREST BOUGHT	23-AUG-23	3,887.00-	3,887.00-		
PAYMENT PERIOD 10-JUL-23 TO 24-AUG-23							
	IB	INTEREST BOUGHT	23-AUG-23	97.18-	97.18-		
PAYMENT PERIOD 10-JUL-23 TO 24-AUG-23							
CITIGROUP INC							
VAR RT 01/29/2031 DD 01/29/20	IT	INTEREST RECEIVED	30-JAN-23	599.85	599.85		
PAYMENT PERIOD 29-JUL-22 TO 28-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	30-JAN-23	26,460.05	26,460.05		
PAYMENT PERIOD 29-JUL-22 TO 28-JAN-23							
	IT	INTEREST RECEIVED	31-JUL-23	599.85	599.85		
PAYMENT PERIOD 29-JAN-23 TO 28-JUL-23							
	IT	INTEREST RECEIVED	31-JUL-23	26,460.05	26,460.05		
PAYMENT PERIOD 29-JAN-23 TO 28-JUL-23							
CITIGROUP INC							
VAR RT 05/24/2028 DD 05/24/22	IT	INTEREST RECEIVED	24-MAY-23	465.80	465.80		
PAYMENT PERIOD 24-NOV-22 TO 23-MAY-23							
	IT	INTEREST RECEIVED	24-MAY-23	18,632.00	18,632.00		
PAYMENT PERIOD 24-NOV-22 TO 23-MAY-23							
	IS	INTEREST SOLD	23-AUG-23	235.49	235.49		
PAYMENT PERIOD 24-MAY-23 TO 24-AUG-23							
	IS	INTEREST SOLD	23-AUG-23	9,419.51	9,419.51		
PAYMENT PERIOD 24-MAY-23 TO 24-AUG-23							
CITIGROUP COMMERCIAL M GC27 A5							
3.137% 02/10/2048 DD 02/01/15	IT	INTEREST RECEIVED	12-JAN-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	10-FEB-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	10-MAR-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	12-APR-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	12-MAY-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	12-JUN-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	12-JUL-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	11-AUG-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	12-SEP-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	13-OCT-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	10-NOV-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	12-DEC-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
COMCAST CORP							
7.050% 03/15/2033 DD 03/14/03	IT	INTEREST RECEIVED	15-MAR-23	387.75	387.75		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-MAR-23	14,558.25	14,558.25		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	14,558.25	14,558.25		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-SEP-23	387.75	387.75		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
COMCAST CORP							
3.150% 03/01/2026 DD 02/23/16	IT	INTEREST RECEIVED	01-MAR-23	157.50	157.50		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-MAR-23	4,016.25	4,016.25		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-SEP-23	157.50	157.50		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	01-SEP-23	4,016.25	4,016.25		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
COMCAST CORP							
2.650% 02/01/2030 DD 11/05/19	IT	INTEREST RECEIVED	01-FEB-23	265.00	265.00		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	01-FEB-23	15,900.00	15,900.00		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	01-AUG-23	265.00	265.00		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	01-AUG-23	15,900.00	15,900.00		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							
COMCAST CORP							
2.887% 11/01/2051 DD 05/01/22	IT	INTEREST RECEIVED	01-MAY-23	86.61	86.61		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-MAY-23	4,662.51	4,662.51		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	01-NOV-23	86.61	86.61		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	01-NOV-23	4,662.51	4,662.51		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
CONAGRA BRANDS INC							
1.375% 11/01/2027 DD 10/16/20	IT	INTEREST RECEIVED	01-MAY-23	103.13	103.13		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-MAY-23	3,609.38	3,609.38		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-NOV-23	103.13	103.13		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	01-NOV-23	3,609.38	3,609.38		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
CONNECTICUT LIGHT AND POWER CO							
4.150% 06/01/2045 DD 05/20/15	IT	INTEREST RECEIVED	01-JUN-23	415.00	415.00		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-JUN-23	14,421.25	14,421.25		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-DEC-23	415.00	415.00		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	01-DEC-23	14,421.25	14,421.25		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
CONNECTICUT LIGHT AND POWER CO							
4.000% 04/01/2048 DD 03/28/18	IT	INTEREST RECEIVED	03-APR-23	200.00	200.00		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	03-APR-23	7,300.00	7,300.00		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	02-OCT-23	200.00	200.00		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	02-OCT-23	7,300.00	7,300.00		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
CONNECTICUT ST							
2.098% 07/01/2025 DD 06/11/20	IT	INTEREST RECEIVED	03-JAN-23	1,311.25	1,311.25		
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	03-JUL-23	1,311.25	1,311.25		
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23							
CONSOLIDATED EDISON CO OF NEW							
4.650% 12/01/2048 DD 11/30/18	IT	INTEREST RECEIVED	01-JUN-23	348.75	348.75		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-JUN-23	12,787.50	12,787.50		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-DEC-23	348.75	348.75		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	01-DEC-23	12,787.50	12,787.50		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
CONSOLIDATED EDISON CO OF NEW							
3.350% 04/01/2030 DD 03/31/20	IT	INTEREST RECEIVED	03-APR-23	251.25	251.25		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	03-APR-23	12,562.50	12,562.50		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-OCT-23	251.25	251.25		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	02-OCT-23	12,562.50	12,562.50		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
CONSUMERS ENERGY CO							
4.350% 04/15/2049 DD 11/13/18	IT	INTEREST RECEIVED	17-APR-23	326.25	326.25		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	17-APR-23	11,962.50	11,962.50		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	11,962.50	11,962.50		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	16-OCT-23	326.25	326.25		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
CROWN CASTLE INC							
2.250% 01/15/2031 DD 06/15/20	IT	INTEREST RECEIVED	17-JAN-23	450.00	450.00		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JAN-23	22,612.50	22,612.50		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JUL-23	450.00	450.00		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
	IT	INTEREST RECEIVED	17-JUL-23	22,612.50	22,612.50		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
CROWN CASTLE INC							
2.900% 03/15/2027 DD 03/04/22	IT	INTEREST RECEIVED	15-MAR-23	159.50	159.50		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-SEP-23	159.50	159.50		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
DH EUROPE FINANCE II SARL							
2.600% 11/15/2029 DD 11/07/19	IT	INTEREST RECEIVED	15-MAY-23	7,020.00	7,020.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-MAY-23	195.00	195.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-NOV-23	7,020.00	7,020.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-NOV-23	195.00	195.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
DELL EQUIPMENT FINAN 1 A3 144A							
2.490% 08/23/2027 DD 03/16/22	IT	INTEREST RECEIVED	23-JAN-23	3,174.75	3,174.75		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	22-FEB-23	3,174.75	3,174.75		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	22-MAR-23	3,174.75	3,174.75		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	24-APR-23	3,174.75	3,174.75		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	22-MAY-23	3,174.75	3,174.75		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	22-JUN-23	3,174.75	3,174.75		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	24-JUL-23	3,174.75	3,174.75		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	22-AUG-23	3,174.75	3,174.75		
PAYMENT PERIOD 22-JUL-23 TO 21-AUG-23							
	IT	INTEREST RECEIVED	22-SEP-23	3,174.75	3,174.75		
PAYMENT PERIOD 22-AUG-23 TO 21-SEP-23							
	IT	INTEREST RECEIVED	23-OCT-23	3,174.75	3,174.75		
PAYMENT PERIOD 22-SEP-23 TO 21-OCT-23							
	IT	INTEREST RECEIVED	22-NOV-23	3,174.75	3,174.75		
PAYMENT PERIOD 22-OCT-23 TO 21-NOV-23							
	IT	INTEREST RECEIVED	22-DEC-23	2,810.49	2,810.49		
PAYMENT PERIOD 22-NOV-23 TO 21-DEC-23							
WALT DISNEY CO/THE							
2.750% 09/01/2049 DD 09/06/19	IT	INTEREST RECEIVED	01-MAR-23	412.50	412.50		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-MAR-23	14,781.25	14,781.25		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-SEP-23	412.50	412.50		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	01-SEP-23	14,781.25	14,781.25		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
	IS	INTEREST SOLD	18-SEP-23	1,560.24	1,560.24		
PAYMENT PERIOD 01-SEP-23 TO 19-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IS	INTEREST SOLD	18-SEP-23	43.54	43.54		
PAYMENT PERIOD 01-SEP-23 TO 19-SEP-23							
DISCOVER FINANCIAL SERVICES							
6.700% 11/29/2032 DD 11/29/22	IT	INTEREST RECEIVED	30-MAY-23	1,072.00	1,072.00		
PAYMENT PERIOD 29-NOV-22 TO 28-MAY-23							
	IT	INTEREST RECEIVED	30-MAY-23	38,525.00	38,525.00		
PAYMENT PERIOD 29-NOV-22 TO 28-MAY-23							
	IT	INTEREST RECEIVED	29-NOV-23	38,525.00	38,525.00		
PAYMENT PERIOD 29-MAY-23 TO 28-NOV-23							
	IT	INTEREST RECEIVED	29-NOV-23	1,072.00	1,072.00		
PAYMENT PERIOD 29-MAY-23 TO 28-NOV-23							
DOLLAR GENERAL CORP							
3.500% 04/03/2030 DD 04/03/20	IT	INTEREST RECEIVED	03-APR-23	262.50	262.50		
PAYMENT PERIOD 03-OCT-22 TO 02-APR-23							
	IT	INTEREST RECEIVED	03-APR-23	11,287.50	11,287.50		
PAYMENT PERIOD 03-OCT-22 TO 02-APR-23							
	IS	INTEREST SOLD	25-SEP-23	10,911.25	10,911.25		
PAYMENT PERIOD 03-APR-23 TO 26-SEP-23							
	IS	INTEREST SOLD	25-SEP-23	253.75	253.75		
PAYMENT PERIOD 03-APR-23 TO 26-SEP-23							
DOLLAR TREE INC							
4.200% 05/15/2028 DD 04/19/18	IT	INTEREST RECEIVED	15-MAY-23	6,405.00	6,405.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-MAY-23	105.00	105.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-NOV-23	105.00	105.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-NOV-23	6,405.00	6,405.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
ERAC USA FINANCE LLC 144A							
7.000% 10/15/2037 DD 10/17/07	IT	INTEREST RECEIVED	17-APR-23	315.00	315.00		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	17-APR-23	12,950.00	12,950.00		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	315.00	315.00		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	16-OCT-23	12,950.00	12,950.00		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
EATON CORP							
4.150% 03/15/2033 DD 08/23/22	IT	INTEREST RECEIVED	15-MAR-23	45,291.49	45,291.49		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-MAR-23	1,164.31	1,164.31		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	40,358.75	40,358.75		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	15-SEP-23	1,037.50	1,037.50		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
KINDER MORGAN INC							
7.750% 01/15/2032 DD 01/11/02	IT	INTEREST RECEIVED	17-JAN-23	968.75	968.75		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-JAN-23	38,556.25	38,556.25		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JUL-23	968.75	968.75		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
	IT	INTEREST RECEIVED	17-JUL-23	38,556.25	38,556.25		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
ENBRIDGE INC							
3.125% 11/15/2029 DD 11/15/19	IT	INTEREST RECEIVED	15-MAY-23	156.25	156.25		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-MAY-23	7,109.38	7,109.38		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-NOV-23	7,109.38	7,109.38		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-NOV-23	156.25	156.25		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
ENBRIDGE INC							
5.700% 03/08/2033 DD 03/08/23	IT	INTEREST RECEIVED	08-SEP-23	484.50	484.50		
PAYMENT PERIOD 08-MAR-23 TO 07-SEP-23							
	IT	INTEREST RECEIVED	08-SEP-23	19,551.00	19,551.00		
PAYMENT PERIOD 08-MAR-23 TO 07-SEP-23							
IBERDROLA INTERNATIONAL BV							
6.750% 07/15/2036 DD 07/24/06	IT	INTEREST RECEIVED	17-JAN-23	337.50	337.50		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JAN-23	11,981.25	11,981.25		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-JUL-23	337.50	337.50		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
	IT	INTEREST RECEIVED	17-JUL-23	11,981.25	11,981.25		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
ENERGY TRANSFER LP							
5.150% 02/01/2043 DD 01/22/13	IT	INTEREST RECEIVED	01-FEB-23	515.00	515.00		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	01-FEB-23	20,728.75	20,728.75		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	01-AUG-23	515.00	515.00		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	01-AUG-23	20,728.75	20,728.75		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							
ENTERPRISE FLEET FIN 1 A3 144A							
5.420% 10/22/2029 DD 03/02/23	IT	INTEREST RECEIVED	20-MAR-23	2,430.87	2,430.87		
PAYMENT PERIOD 02-MAR-23 TO 19-MAR-23							
	IT	INTEREST RECEIVED	20-APR-23	4,051.45	4,051.45		
PAYMENT PERIOD 20-MAR-23 TO 19-APR-23							
	IT	INTEREST RECEIVED	22-MAY-23	4,051.45	4,051.45		
PAYMENT PERIOD 20-APR-23 TO 19-MAY-23							
	IT	INTEREST RECEIVED	20-JUN-23	4,051.45	4,051.45		
PAYMENT PERIOD 20-MAY-23 TO 19-JUN-23							
	IT	INTEREST RECEIVED	20-JUL-23	4,051.45	4,051.45		
PAYMENT PERIOD 20-JUN-23 TO 19-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	21-AUG-23	4,051.45	4,051.45		
PAYMENT PERIOD 20-JUL-23 TO 19-AUG-23							
	IT	INTEREST RECEIVED	20-SEP-23	4,051.45	4,051.45		
PAYMENT PERIOD 20-AUG-23 TO 19-SEP-23							
	IT	INTEREST RECEIVED	20-OCT-23	4,051.45	4,051.45		
PAYMENT PERIOD 20-SEP-23 TO 19-OCT-23							
	IT	INTEREST RECEIVED	20-NOV-23	4,051.45	4,051.45		
PAYMENT PERIOD 20-OCT-23 TO 19-NOV-23							
	IT	INTEREST RECEIVED	20-DEC-23	4,051.45	4,051.45		
PAYMENT PERIOD 20-NOV-23 TO 19-DEC-23							
ENTERPRISE PRODUCTS OPERATING							
2.800% 01/31/2030 DD 01/15/20	IT	INTEREST RECEIVED	31-JAN-23	140.00	140.00		
PAYMENT PERIOD 31-JUL-22 TO 30-JAN-23							
	IT	INTEREST RECEIVED	31-JAN-23	7,490.00	7,490.00		
PAYMENT PERIOD 31-JUL-22 TO 30-JAN-23							
	IT	INTEREST RECEIVED	31-JUL-23	140.00	140.00		
PAYMENT PERIOD 31-JAN-23 TO 30-JUL-23							
	IT	INTEREST RECEIVED	31-JUL-23	7,490.00	7,490.00		
PAYMENT PERIOD 31-JAN-23 TO 30-JUL-23							
ENTERPRISE PRODUCTS OPERATING							
3.300% 02/15/2053 DD 09/15/21	IT	INTEREST RECEIVED	15-FEB-23	8,085.00	8,085.00		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-FEB-23	330.00	330.00		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-AUG-23	330.00	330.00		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-AUG-23	8,085.00	8,085.00		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
EQUINIX INC							
2.500% 05/15/2031 DD 05/17/21	IT	INTEREST RECEIVED	15-MAY-23	10,937.50	10,937.50		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-MAY-23	250.00	250.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-NOV-23	10,937.50	10,937.50		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-NOV-23	250.00	250.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
EQUINOR ASA							
3.250% 11/18/2049 DD 11/18/19	IT	INTEREST RECEIVED	18-MAY-23	5,931.25	5,931.25		
PAYMENT PERIOD 18-NOV-22 TO 17-MAY-23							
	IT	INTEREST RECEIVED	18-MAY-23	162.50	162.50		
PAYMENT PERIOD 18-NOV-22 TO 17-MAY-23							
	IT	INTEREST RECEIVED	20-NOV-23	5,931.25	5,931.25		
PAYMENT PERIOD 18-MAY-23 TO 17-NOV-23							
	IT	INTEREST RECEIVED	20-NOV-23	162.50	162.50		
PAYMENT PERIOD 18-MAY-23 TO 17-NOV-23							
ESTEE LAUDER COS INC/THE							
2.375% 12/01/2029 DD 11/21/19	IT	INTEREST RECEIVED	01-JUN-23	118.75	118.75		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	01-JUN-23	3,978.13	3,978.13		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-DEC-23	118.75	118.75		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	01-DEC-23	3,978.13	3,978.13		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
EUROPEAN INVESTMENT BANK							
2.500% 03/15/2023 DD 01/17/18	IT	INTEREST RECEIVED	15-MAR-23	15,500.00	15,500.00		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-MAR-23	375.00	375.00		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
EVERSOURCE ENERGY							
4.250% 04/01/2029 DD 12/13/18	IT	INTEREST RECEIVED	03-APR-23	21,037.50	21,037.50		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	02-OCT-23	21,037.50	21,037.50		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
EXTRA SPACE STORAGE LP							
5.700% 04/01/2028 DD 03/28/23	IT	INTEREST RECEIVED	02-OCT-23	173.85	173.85		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	02-OCT-23	7,011.95	7,011.95		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
META PLATFORMS INC							
3.850% 08/15/2032 DD 08/09/22	IT	INTEREST RECEIVED	15-FEB-23	19,334.70	19,334.70		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-FEB-23	497.29	497.29		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-AUG-23	481.25	481.25		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-AUG-23	18,711.00	18,711.00		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
META PLATFORMS INC							
5.600% 05/15/2053 DD 05/03/23	IB	INTEREST BOUGHT	22-JUN-23	6,801.67-	6,801.67-		
PAYMENT PERIOD 15-MAY-23 TO 25-JUN-23							
	IB	INTEREST BOUGHT	22-JUN-23	164.89-	164.89-		
PAYMENT PERIOD 15-MAY-23 TO 25-JUN-23							
	IT	INTEREST RECEIVED	15-NOV-23	24,640.00	24,640.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-NOV-23	597.33	597.33		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
FHLMC POOL #SD-1440							
3.500% 07/01/2052 DD 08/01/22	IT	INTEREST RECEIVED	25-JAN-23	10,894.52	10,894.52		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	25-JAN-23	270.34	270.34		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	27-FEB-23	269.88	269.88		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-FEB-23	10,875.88	10,875.88		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	27-MAR-23	269.45	269.45		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	27-MAR-23	10,858.53	10,858.53		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	25-APR-23	10,818.64	10,818.64		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-APR-23	268.46	268.46		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-MAY-23	268.01	268.01		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	25-MAY-23	10,800.38	10,800.38		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	26-JUN-23	266.82	266.82		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	26-JUN-23	10,752.67	10,752.67		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	25-JUL-23	266.38	266.38		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	25-JUL-23	10,734.81	10,734.81		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IS	INTEREST SOLD	10-AUG-23	88.03	88.03		
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23							
	IS	INTEREST SOLD	10-AUG-23	3,547.61	3,547.61		
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	25-AUG-23	265.89	265.89		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	25-AUG-23	10,715.15	10,715.15		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
FHLMC POOL #SD-3516							
5.500% 08/01/2053 DD 07/01/23	IB	INTEREST BOUGHT	10-AUG-23	4,994.05-	4,994.05-		
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23							
	IB	INTEREST BOUGHT	10-AUG-23	121.99-	121.99-		
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23							
	IT	INTEREST RECEIVED	25-SEP-23	365.98	365.98		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	25-SEP-23	14,982.16	14,982.16		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	25-OCT-23	14,921.41	14,921.41		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	25-OCT-23	364.49	364.49		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	27-NOV-23	14,835.34	14,835.34		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	27-NOV-23	362.39	362.39		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	26-DEC-23	14,753.04	14,753.04		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	26-DEC-23	360.38	360.38		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
FEDERAL NATL MTG ASSN							
2.375% 01/19/2023 DD 01/23/18	IT	INTEREST RECEIVED	19-JAN-23	29,450.00	29,450.00		
PAYMENT PERIOD 19-JUL-22 TO 18-JAN-23							
	IT	INTEREST RECEIVED	19-JAN-23	831.25	831.25		
PAYMENT PERIOD 19-JUL-22 TO 18-JAN-23							
FEDERAL NATL MTG ASSN							
6.250% 05/15/2029 DD 05/15/99	IT	INTEREST RECEIVED	15-MAY-23	156.25	156.25		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-NOV-23	156.25	156.25		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
FHLMC MULTICLASS MTG 4582 GA							
VAR RT 03/15/2052 DD 05/01/16	IT	INTEREST RECEIVED	17-JAN-23	1.85	1.85		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	17-JAN-23	56.48	56.48		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	15-FEB-23	1.38	1.38		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	15-FEB-23	42.12	42.12		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	15-MAR-23	31.73	31.73		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	15-MAR-23	1.04	1.04		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-APR-23	23.46	23.46		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	17-APR-23	0.77	0.77		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	15-MAY-23	0.36	0.36		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	15-MAY-23	10.89	10.89		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	15-JUN-23	0.07	0.07		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	15-JUN-23	2.20	2.20		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
FHLMC MULTICLASS MTG K030 A2							
VAR RT 04/25/2023 DD 08/01/13	IT	INTEREST RECEIVED	25-JAN-23	10.24	10.24		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	25-JAN-23	389.11	389.11		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	27-FEB-23	270.65	270.65		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-FEB-23	7.12	7.12		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-MAR-23	97.97	97.97		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	27-MAR-23	2.58	2.58		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	25-APR-23	0.87	0.87		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-APR-23	33.24	33.24		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	CD	MT INTEREST	25-APR-23	0.01	0.01		
	CD	MT INTEREST	25-APR-23	0.01	0.01		
FHLMC MULTICLASS MTG K029 A2							
VAR RT 02/25/2023 DD 07/01/13	IT	INTEREST RECEIVED	25-JAN-23	27.64	27.64		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	25-JAN-23	1,151.51	1,151.51		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	27-FEB-23	136.19	136.19		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-FEB-23	3.27	3.27		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	CW	MT INTEREST ADJUSTMENT	27-FEB-23	0.01-	0.01-		
	CD	MT INTEREST	27-FEB-23	0.02	0.02		
FHLMC MULTICLASS MTG K096 A2							
2.519% 07/25/2029 DD 08/01/19	IT	INTEREST RECEIVED	25-JAN-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	25-JAN-23	73.47	73.47		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	27-FEB-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-FEB-23	73.47	73.47		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-MAR-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	27-MAR-23	73.47	73.47		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	25-APR-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-APR-23	73.47	73.47		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-MAY-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	25-MAY-23	73.47	73.47		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	26-JUN-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	26-JUN-23	73.47	73.47		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	25-JUL-23	73.47	73.47		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	25-JUL-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	25-AUG-23	73.47	73.47		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	25-AUG-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	25-SEP-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	25-SEP-23	73.47	73.47		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	25-OCT-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	25-OCT-23	73.47	73.47		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	27-NOV-23	73.47	73.47		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	27-NOV-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	26-DEC-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	26-DEC-23	73.47	73.47		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
FHLMC MULTICLASS MTG K105 A2							
1.872% 01/25/2030 DD 03/01/20	IT	INTEREST RECEIVED	25-JAN-23	23.40	23.40		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	27-FEB-23	23.40	23.40		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-MAR-23	23.40	23.40		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	25-APR-23	23.40	23.40		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-MAY-23	23.40	23.40		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	26-JUN-23	23.40	23.40		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	25-JUL-23	23.40	23.40		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	25-AUG-23	23.40	23.40		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	25-SEP-23	23.40	23.40		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	25-OCT-23	23.40	23.40		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	27-NOV-23	23.40	23.40		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	26-DEC-23	23.40	23.40		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
FNMA POOL #0AL2866							
3.500% 11/01/2042 DD 01/01/13	IT	INTEREST RECEIVED	25-JAN-23	245.98	245.98		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	25-JAN-23	9,604.10	9,604.10		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	27-FEB-23	243.89	243.89		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-FEB-23	9,522.36	9,522.36		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-MAR-23	9,464.59	9,464.59		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	27-MAR-23	242.41	242.41		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	25-APR-23	240.84	240.84		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-APR-23	9,403.50	9,403.50		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-MAY-23	239.25	239.25		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	25-MAY-23	9,341.18	9,341.18		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	26-JUN-23	9,256.49	9,256.49		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	26-JUN-23	237.08	237.08		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	25-JUL-23	236.09	236.09		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	25-JUL-23	9,217.84	9,217.84		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	25-AUG-23	233.68	233.68		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	25-AUG-23	9,123.65	9,123.65		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	25-SEP-23	231.73	231.73		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	25-SEP-23	9,047.51	9,047.51		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	25-OCT-23	230.23	230.23		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	25-OCT-23	8,989.02	8,989.02		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	27-NOV-23	8,950.23	8,950.23		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	27-NOV-23	229.23	229.23		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IS	INTEREST SOLD	14-DEC-23	762.51	762.51		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23							
	IS	INTEREST SOLD	14-DEC-23	13.84	13.84		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23							
	IT	INTEREST RECEIVED	26-DEC-23	8,834.55	8,834.55		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	26-DEC-23	226.27	226.27		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10	IT	INTEREST RECEIVED	17-JAN-23	7.79	7.79		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	17-JAN-23	294.62	294.62		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	15-FEB-23	7.43	7.43		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	15-FEB-23	280.67	280.67		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	15-MAR-23	6.95	6.95		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	15-MAR-23	262.62	262.62		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-APR-23	246.14	246.14		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	17-APR-23	6.51	6.51		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	15-MAY-23	6.15	6.15		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	15-MAY-23	232.40	232.40		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-JUN-23	5.70	5.70		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	15-JUN-23	215.42	215.42		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	17-JUL-23	5.35	5.35		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	17-JUL-23	202.22	202.22		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	15-AUG-23	5.01	5.01		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-AUG-23	189.50	189.50		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-SEP-23	4.65	4.65		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	15-SEP-23	175.65	175.65		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	16-OCT-23	4.26	4.26		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	16-OCT-23	161.17	161.17		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	15-NOV-23	3.92	3.92		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	15-NOV-23	148.01	148.01		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-DEC-23	135.28	135.28		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	15-DEC-23	3.58	3.58		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
FNMA POOL #0BV7937							
4.000% 08/01/2052 DD 08/01/22	IT	INTEREST RECEIVED	25-JAN-23	11,333.10	11,333.10		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	25-JAN-23	292.26	292.26		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	27-FEB-23	291.10	291.10		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-FEB-23	11,288.35	11,288.35		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-MAR-23	290.06	290.06		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	27-MAR-23	11,248.02	11,248.02		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	25-APR-23	289.59	289.59		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-APR-23	11,229.77	11,229.77		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-MAY-23	288.77	288.77		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	25-MAY-23	11,198.02	11,198.02		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	26-JUN-23	287.43	287.43		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	26-JUN-23	11,145.90	11,145.90		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	25-JUL-23	286.79	286.79		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	25-JUL-23	11,121.23	11,121.23		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	25-AUG-23	11,072.15	11,072.15		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	25-AUG-23	285.53	285.53		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	25-SEP-23	283.61	283.61		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	25-SEP-23	10,997.73	10,997.73		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	25-OCT-23	282.17	282.17		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	25-OCT-23	10,941.88	10,941.88		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	27-NOV-23	279.90	279.90		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	27-NOV-23	10,854.00	10,854.00		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IS	INTEREST SOLD	14-DEC-23	4,971.66	4,971.66		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23							
	IS	INTEREST SOLD	14-DEC-23	128.21	128.21		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23							
	IT	INTEREST RECEIVED	26-DEC-23	276.40	276.40		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	26-DEC-23	10,718.33	10,718.33		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
FNMA POOL #0FS2253							
3.500% 04/01/2050 DD 06/01/22	IT	INTEREST RECEIVED	25-JAN-23	265.56	265.56		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	25-JAN-23	10,157.57	10,157.57		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	27-FEB-23	263.99	263.99		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-FEB-23	10,097.54	10,097.54		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-MAR-23	262.33	262.33		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	27-MAR-23	10,034.08	10,034.08		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	25-APR-23	260.91	260.91		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-APR-23	9,979.84	9,979.84		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-MAY-23	9,872.94	9,872.94		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	25-MAY-23	258.12	258.12		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	26-JUN-23	255.69	255.69		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	26-JUN-23	9,780.23	9,780.23		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	25-JUL-23	9,716.33	9,716.33		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	25-JUL-23	254.02	254.02		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	25-AUG-23	9,665.39	9,665.39		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	25-AUG-23	252.69	252.69		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	25-SEP-23	251.83	251.83		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	25-SEP-23	9,632.40	9,632.40		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	25-OCT-23	9,534.60	9,534.60		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	25-OCT-23	249.27	249.27		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	27-NOV-23	246.61	246.61		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	27-NOV-23	9,432.90	9,432.90		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IS	INTEREST SOLD	14-DEC-23	113.47	113.47		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23							
	IS	INTEREST SOLD	14-DEC-23	4,340.28	4,340.28		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23							
	IT	INTEREST RECEIVED	26-DEC-23	244.35	244.35		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	26-DEC-23	9,346.50	9,346.50		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
FNMA POOL #0FS2513							
4.000% 07/01/2052 DD 07/01/22	IT	INTEREST RECEIVED	25-JAN-23	10,965.62	10,965.62		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	25-JAN-23	276.17	276.17		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	27-FEB-23	10,918.48	10,918.48		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23	IT	INTEREST RECEIVED	27-FEB-23	274.98	274.98		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23	IT	INTEREST RECEIVED	27-MAR-23	10,845.93	10,845.93		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23	IT	INTEREST RECEIVED	27-MAR-23	273.16	273.16		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23	IT	INTEREST RECEIVED	25-APR-23	272.59	272.59		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23	IT	INTEREST RECEIVED	25-APR-23	10,823.56	10,823.56		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23	IT	INTEREST RECEIVED	25-MAY-23	271.60	271.60		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23	IT	INTEREST RECEIVED	25-MAY-23	10,784.24	10,784.24		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23	IT	INTEREST RECEIVED	26-JUN-23	10,710.78	10,710.78		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23	IT	INTEREST RECEIVED	26-JUN-23	269.75	269.75		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23	IT	INTEREST RECEIVED	25-JUL-23	267.88	267.88		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23	IT	INTEREST RECEIVED	25-JUL-23	10,636.47	10,636.47		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23	IT	INTEREST RECEIVED	25-AUG-23	10,609.72	10,609.72		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	25-AUG-23	267.21	267.21		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	25-SEP-23	265.28	265.28		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	25-SEP-23	10,533.13	10,533.13		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	25-OCT-23	10,485.54	10,485.54		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	25-OCT-23	264.08	264.08		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	27-NOV-23	10,412.69	10,412.69		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	27-NOV-23	262.25	262.25		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IS	INTEREST SOLD	14-DEC-23	2,474.13	2,474.13		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23							
	IS	INTEREST SOLD	14-DEC-23	14.34	14.34		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23							
	IT	INTEREST RECEIVED	26-DEC-23	261.69	261.69		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	26-DEC-23	10,390.44	10,390.44		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
FNMA POOL #0FS5231							
6.000% 07/01/2053 DD 07/01/23	IB	INTEREST BOUGHT	06-SEP-23	64.90-	64.90-		
PAYMENT PERIOD 01-SEP-23 TO 06-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IB	INTEREST BOUGHT	06-SEP-23	2,541.26-	2,541.26-		
PAYMENT PERIOD 01-SEP-23 TO 06-SEP-23							
	IT	INTEREST RECEIVED	25-OCT-23	321.33	321.33		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	25-OCT-23	12,581.33	12,581.33		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	27-NOV-23	12,533.52	12,533.52		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	27-NOV-23	320.11	320.11		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IS	INTEREST SOLD	14-DEC-23	147.00	147.00		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23							
	IS	INTEREST SOLD	14-DEC-23	5,755.47	5,755.47		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23							
	IT	INTEREST RECEIVED	26-DEC-23	315.72	315.72		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	26-DEC-23	12,361.59	12,361.59		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
FEDEX CORP							
4.400% 01/15/2047 DD 01/06/17	IT	INTEREST RECEIVED	17-JAN-23	220.00	220.00		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JAN-23	10,450.00	10,450.00		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-JUL-23	220.00	220.00		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
	IT	INTEREST RECEIVED	17-JUL-23	10,450.00	10,450.00		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
FIDELITY NATIONAL INFORMATION							
3.100% 03/01/2041 DD 03/02/21	IT	INTEREST RECEIVED	01-MAR-23	310.00	310.00		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-MAR-23	10,230.00	10,230.00		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IS	INTEREST SOLD	11-APR-23	2,387.00	2,387.00		
PAYMENT PERIOD 01-MAR-23 TO 12-APR-23							
	IS	INTEREST SOLD	11-APR-23	72.33	72.33		
PAYMENT PERIOD 01-MAR-23 TO 12-APR-23							
FIRST REPUBLIC BANK/CA							
VAR RT 02/12/2024 DD 02/12/20	IT	INTEREST RECEIVED	13-FEB-23	3,728.40	3,728.40		
PAYMENT PERIOD 12-AUG-22 TO 11-FEB-23							
FORD CREDIT AUTO LEASE TR B A3							
5.910% 10/15/2026 DD 09/19/23	IT	INTEREST RECEIVED	16-OCT-23	277.44	277.44		
PAYMENT PERIOD 19-SEP-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	15-NOV-23	320.13	320.13		
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-DEC-23	320.13	320.13		
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23							
FORD MOTOR CO							
6.100% 08/19/2032 DD 08/19/22	IB	INTEREST BOUGHT	31-OCT-23	13,111.61-	13,111.61-		
PAYMENT PERIOD 19-AUG-23 TO 01-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IB	INTEREST BOUGHT	31-OCT-23	309.24-	309.24-		
PAYMENT PERIOD 19-AUG-23 TO 01-NOV-23							
SEASONED LOANS STRUCTURE 2 A2C							
2.750% 09/25/2029 DD 09/01/19	IT	INTEREST RECEIVED	25-JAN-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	25-JAN-23	34.38	34.38		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	27-FEB-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-FEB-23	34.38	34.38		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-MAR-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	27-MAR-23	34.38	34.38		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	25-APR-23	34.38	34.38		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-APR-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-MAY-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	25-MAY-23	34.38	34.38		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	26-JUN-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	26-JUN-23	34.38	34.38		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	25-JUL-23	34.38	34.38		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	25-JUL-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	25-AUG-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	25-AUG-23	34.38	34.38		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	25-SEP-23	34.38	34.38		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	25-SEP-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	25-OCT-23	34.38	34.38		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	25-OCT-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	27-NOV-23	34.38	34.38		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	27-NOV-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	26-DEC-23	34.38	34.38		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	26-DEC-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
SEASONED LOANS STRUCTURE 3 A2C							
2.750% 11/25/2029 DD 11/01/19	IT	INTEREST RECEIVED	25-JAN-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	25-JAN-23	34.38	34.38		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	27-FEB-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-FEB-23	34.38	34.38		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-MAR-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	27-MAR-23	34.38	34.38		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	25-APR-23	34.38	34.38		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-APR-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-MAY-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	25-MAY-23	34.38	34.38		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	26-JUN-23	34.38	34.38		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	26-JUN-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	25-JUL-23	34.38	34.38		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	25-JUL-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	25-AUG-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	25-AUG-23	34.38	34.38		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	25-SEP-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	25-SEP-23	34.38	34.38		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	25-OCT-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	25-OCT-23	34.38	34.38		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	27-NOV-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	27-NOV-23	34.38	34.38		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	26-DEC-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	26-DEC-23	34.38	34.38		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
GNMA II POOL #0MA9018							
6.000% 07/20/2053 DD 07/01/23	IB	INTEREST BOUGHT	04-OCT-23	1,632.72-	1,632.72-		
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23							
	IB	INTEREST BOUGHT	04-OCT-23	39.82-	39.82-		
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23							
	IT	INTEREST RECEIVED	20-NOV-23	12,212.36	12,212.36		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	20-NOV-23	297.86	297.86		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	20-DEC-23	297.15	297.15		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	20-DEC-23	12,183.25	12,183.25		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
GNMA II POOL #0MA9242							
6.000% 10/20/2053 DD 10/01/23	IB	INTEREST BOUGHT	04-OCT-23	40.00-	40.00-		
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23							
	IB	INTEREST BOUGHT	04-OCT-23	1,640.00-	1,640.00-		
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	20-NOV-23	300.00	300.00		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	20-NOV-23	12,300.00	12,300.00		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IS	INTEREST SOLD	14-DEC-23	5,714.41	5,714.41		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23							
	IS	INTEREST SOLD	14-DEC-23	46.46	46.46		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23							
	IT	INTEREST RECEIVED	20-DEC-23	299.35	299.35		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	20-DEC-23	12,273.22	12,273.22		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
GM FINANCIAL CONSUMER AUT 4 A3							
1.750% 07/16/2024 DD 10/16/19	IT	INTEREST RECEIVED	17-JAN-23	0.85	0.85		
PAYMENT PERIOD 16-DEC-22 TO 15-JAN-23							
	IT	INTEREST RECEIVED	17-JAN-23	36.05	36.05		
PAYMENT PERIOD 16-DEC-22 TO 15-JAN-23							
	IT	INTEREST RECEIVED	16-FEB-23	0.43	0.43		
PAYMENT PERIOD 16-JAN-23 TO 15-FEB-23							
	IT	INTEREST RECEIVED	16-FEB-23	18.12	18.12		
PAYMENT PERIOD 16-JAN-23 TO 15-FEB-23							
	IT	INTEREST RECEIVED	16-MAR-23	0.37	0.37		
PAYMENT PERIOD 16-FEB-23 TO 15-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	16-MAR-23	0.01	0.01		
PAYMENT PERIOD 16-FEB-23 TO 15-MAR-23							
GS MORTGAGE SECURITIES GC39 A3							
3.307% 05/10/2052 DD 05/01/19	IT	INTEREST RECEIVED	12-JAN-23	41.34	41.34		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	10-FEB-23	41.34	41.34		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	10-MAR-23	41.34	41.34		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	13-APR-23	41.34	41.34		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	12-MAY-23	41.34	41.34		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	12-JUN-23	41.34	41.34		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	12-JUL-23	41.34	41.34		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	11-AUG-23	41.34	41.34		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	12-SEP-23	41.34	41.34		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	13-OCT-23	41.34	41.34		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	10-NOV-23	41.34	41.34		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	12-DEC-23	41.34	41.34		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
GE HEALTHCARE TECHNOLOGIE 144A							
5.905% 11/22/2032 DD 11/22/22	IT	INTEREST RECEIVED	22-MAY-23	37,792.00	37,792.00		
PAYMENT PERIOD 22-NOV-22 TO 21-MAY-23							
GE HEALTHCARE TECHNOLOGIES INC							
5.905% 11/22/2032 DD 05/22/23	IT	INTEREST RECEIVED	22-NOV-23	37,792.00	37,792.00		
PAYMENT PERIOD 22-MAY-23 TO 21-NOV-23							
GENERAL ELECTRIC CO							
3.625% 05/01/2030 DD 04/22/20	IT	INTEREST RECEIVED	01-MAY-23	906.25	906.25		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-NOV-23	906.25	906.25		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
GENERAL MOTORS CO							
5.400% 04/01/2048 DD 08/07/17	IT	INTEREST RECEIVED	03-APR-23	135.00	135.00		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	03-APR-23	6,885.00	6,885.00		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	02-OCT-23	135.00	135.00		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	02-OCT-23	6,885.00	6,885.00		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
GENERAL MOTORS FINANCIAL CO IN							
1.250% 01/08/2026 DD 01/08/21	IT	INTEREST RECEIVED	09-JAN-23	156.25	156.25		
PAYMENT PERIOD 08-JUL-22 TO 07-JAN-23							
	IT	INTEREST RECEIVED	09-JAN-23	5,906.25	5,906.25		
PAYMENT PERIOD 08-JUL-22 TO 07-JAN-23							
	IT	INTEREST RECEIVED	10-JUL-23	156.25	156.25		
PAYMENT PERIOD 08-JAN-23 TO 07-JUL-23							
	IT	INTEREST RECEIVED	10-JUL-23	5,906.25	5,906.25		
PAYMENT PERIOD 08-JAN-23 TO 07-JUL-23							
GENERAL MOTORS FINANCIAL CO IN							
2.400% 04/10/2028 DD 04/09/21	IT	INTEREST RECEIVED	10-APR-23	240.00	240.00		
PAYMENT PERIOD 10-OCT-22 TO 09-APR-23							
	IT	INTEREST RECEIVED	10-APR-23	9,900.00	9,900.00		
PAYMENT PERIOD 10-OCT-22 TO 09-APR-23							
	IT	INTEREST RECEIVED	10-OCT-23	240.00	240.00		
PAYMENT PERIOD 10-APR-23 TO 09-OCT-23							
	IT	INTEREST RECEIVED	10-OCT-23	9,900.00	9,900.00		
PAYMENT PERIOD 10-APR-23 TO 09-OCT-23							
GILEAD SCIENCES INC							
3.650% 03/01/2026 DD 09/14/15	IT	INTEREST RECEIVED	01-MAR-23	365.00	365.00		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-MAR-23	12,227.50	12,227.50		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-SEP-23	365.00	365.00		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	01-SEP-23	12,227.50	12,227.50		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
GLENCORE FUNDING LLC 144A							
2.625% 09/23/2031 DD 09/23/21	IT	INTEREST RECEIVED	23-MAR-23	393.75	393.75		
PAYMENT PERIOD 23-SEP-22 TO 22-MAR-23							
	IT	INTEREST RECEIVED	23-MAR-23	15,093.75	15,093.75		
PAYMENT PERIOD 23-SEP-22 TO 22-MAR-23							
	IT	INTEREST RECEIVED	25-SEP-23	15,093.75	15,093.75		
PAYMENT PERIOD 23-MAR-23 TO 22-SEP-23							
	IT	INTEREST RECEIVED	25-SEP-23	393.75	393.75		
PAYMENT PERIOD 23-MAR-23 TO 22-SEP-23							
GOLDMAN SACHS GROUP INC/THE							
4.000% 03/03/2024 DD 03/03/14	IT	INTEREST RECEIVED	03-MAR-23	9,500.00	9,500.00		
PAYMENT PERIOD 03-SEP-22 TO 02-MAR-23							
	IT	INTEREST RECEIVED	03-MAR-23	300.00	300.00		
PAYMENT PERIOD 03-SEP-22 TO 02-MAR-23							
	IT	INTEREST RECEIVED	05-SEP-23	9,500.00	9,500.00		
PAYMENT PERIOD 03-MAR-23 TO 02-SEP-23							
	IT	INTEREST RECEIVED	05-SEP-23	300.00	300.00		
PAYMENT PERIOD 03-MAR-23 TO 02-SEP-23							
GOLDMAN SACHS GROUP INC/THE							
VAR RT 04/23/2029 DD 01/23/18	IT	INTEREST RECEIVED	24-APR-23	1,144.20	1,144.20		
PAYMENT PERIOD 23-OCT-22 TO 22-APR-23							
	IT	INTEREST RECEIVED	24-APR-23	48,819.20	48,819.20		
PAYMENT PERIOD 23-OCT-22 TO 22-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	23-OCT-23	1,144.20	1,144.20		
PAYMENT PERIOD 23-APR-23 TO 22-OCT-23							
	IT	INTEREST RECEIVED	23-OCT-23	48,819.20	48,819.20		
PAYMENT PERIOD 23-APR-23 TO 22-OCT-23							
GNMA GTD REMIC P/T 22-173 PQ							
5.000% 06/20/2051 DD 10/01/22	IT	INTEREST RECEIVED	20-JAN-23	186.53	186.53		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	20-JAN-23	7,233.35	7,233.35		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	21-FEB-23	186.13	186.13		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	21-FEB-23	7,217.81	7,217.81		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	20-MAR-23	185.75	185.75		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	20-MAR-23	7,202.80	7,202.80		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	20-APR-23	185.26	185.26		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	20-APR-23	7,183.95	7,183.95		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	22-MAY-23	184.85	184.85		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	22-MAY-23	7,168.25	7,168.25		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	20-JUN-23	182.74	182.74		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	20-JUN-23	7,086.14	7,086.14		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	20-JUL-23	180.10	180.10		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	20-JUL-23	6,983.90	6,983.90		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	21-AUG-23	178.72	178.72		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	21-AUG-23	6,930.29	6,930.29		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	20-SEP-23	177.24	177.24		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	20-SEP-23	6,872.84	6,872.84		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	20-OCT-23	175.66	175.66		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	20-OCT-23	6,811.59	6,811.59		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	20-NOV-23	6,746.60	6,746.60		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	20-NOV-23	173.98	173.98		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	20-DEC-23	172.70	172.70		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	20-DEC-23	6,697.02	6,697.02		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23	IT	INTEREST RECEIVED	20-APR-23	420.78	420.78		
PAYMENT PERIOD 22-MAR-23 TO 19-APR-23							
	IT	INTEREST RECEIVED	20-APR-23	10,351.13	10,351.13		
PAYMENT PERIOD 22-MAR-23 TO 19-APR-23							
	IT	INTEREST RECEIVED	22-MAY-23	450.83	450.83		
PAYMENT PERIOD 20-APR-23 TO 19-MAY-23							
	IT	INTEREST RECEIVED	22-MAY-23	11,090.50	11,090.50		
PAYMENT PERIOD 20-APR-23 TO 19-MAY-23							
	IT	INTEREST RECEIVED	20-JUN-23	450.83	450.83		
PAYMENT PERIOD 20-MAY-23 TO 19-JUN-23							
	IT	INTEREST RECEIVED	20-JUN-23	11,090.50	11,090.50		
PAYMENT PERIOD 20-MAY-23 TO 19-JUN-23							
	IT	INTEREST RECEIVED	20-JUL-23	450.83	450.83		
PAYMENT PERIOD 20-JUN-23 TO 19-JUL-23							
	IT	INTEREST RECEIVED	20-JUL-23	11,090.50	11,090.50		
PAYMENT PERIOD 20-JUN-23 TO 19-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	21-AUG-23	450.83	450.83		
PAYMENT PERIOD 20-JUL-23 TO 19-AUG-23							
	IT	INTEREST RECEIVED	21-AUG-23	11,090.50	11,090.50		
PAYMENT PERIOD 20-JUL-23 TO 19-AUG-23							
	IT	INTEREST RECEIVED	20-SEP-23	450.83	450.83		
PAYMENT PERIOD 20-AUG-23 TO 19-SEP-23							
	IT	INTEREST RECEIVED	20-SEP-23	11,090.50	11,090.50		
PAYMENT PERIOD 20-AUG-23 TO 19-SEP-23							
	IT	INTEREST RECEIVED	20-OCT-23	450.83	450.83		
PAYMENT PERIOD 20-SEP-23 TO 19-OCT-23							
	IT	INTEREST RECEIVED	20-OCT-23	11,090.50	11,090.50		
PAYMENT PERIOD 20-SEP-23 TO 19-OCT-23							
	IT	INTEREST RECEIVED	20-NOV-23	450.83	450.83		
PAYMENT PERIOD 20-OCT-23 TO 19-NOV-23							
	IT	INTEREST RECEIVED	20-NOV-23	11,090.50	11,090.50		
PAYMENT PERIOD 20-OCT-23 TO 19-NOV-23							
	IT	INTEREST RECEIVED	20-DEC-23	450.83	450.83		
PAYMENT PERIOD 20-NOV-23 TO 19-DEC-23							
	IT	INTEREST RECEIVED	20-DEC-23	11,090.50	11,090.50		
PAYMENT PERIOD 20-NOV-23 TO 19-DEC-23							
HEALTHCARE REALTY HOLDINGS LP							
3.100% 02/15/2030 DD 09/16/19	IT	INTEREST RECEIVED	15-FEB-23	10,850.00	10,850.00		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-FEB-23	232.50	232.50		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-AUG-23	232.50	232.50		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-AUG-23	10,850.00	10,850.00		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
HEICO CORP							
5.350% 08/01/2033 DD 07/27/23	IS	INTEREST SOLD	20-OCT-23	103.43	103.43		
PAYMENT PERIOD 01-AUG-23 TO 23-OCT-23							
	IS	INTEREST SOLD	20-OCT-23	3,400.37	3,400.37		
PAYMENT PERIOD 01-AUG-23 TO 23-OCT-23							
HEWLETT PACKARD ENTERPRISE CO							
VAR RT 10/15/2025 DD 10/15/16	IT	INTEREST RECEIVED	17-APR-23	245.00	245.00		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	17-APR-23	7,717.50	7,717.50		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	245.00	245.00		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	16-OCT-23	7,717.50	7,717.50		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
HONDA AUTO RECEIVABLES 20 1 A3							
5.040% 04/21/2027 DD 02/24/23	IT	INTEREST RECEIVED	21-MAR-23	64.26	64.26		
PAYMENT PERIOD 24-FEB-23 TO 20-MAR-23							
	IT	INTEREST RECEIVED	21-MAR-23	2,457.00	2,457.00		
PAYMENT PERIOD 24-FEB-23 TO 20-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	21-APR-23	71.40	71.40		
PAYMENT PERIOD 21-MAR-23 TO 20-APR-23							
	IT	INTEREST RECEIVED	21-APR-23	2,730.00	2,730.00		
PAYMENT PERIOD 21-MAR-23 TO 20-APR-23							
	IT	INTEREST RECEIVED	22-MAY-23	71.40	71.40		
PAYMENT PERIOD 21-APR-23 TO 20-MAY-23							
	IT	INTEREST RECEIVED	22-MAY-23	2,730.00	2,730.00		
PAYMENT PERIOD 21-APR-23 TO 20-MAY-23							
	IT	INTEREST RECEIVED	21-JUN-23	71.40	71.40		
PAYMENT PERIOD 21-MAY-23 TO 20-JUN-23							
	IT	INTEREST RECEIVED	21-JUN-23	2,730.00	2,730.00		
PAYMENT PERIOD 21-MAY-23 TO 20-JUN-23							
	IT	INTEREST RECEIVED	21-JUL-23	71.40	71.40		
PAYMENT PERIOD 21-JUN-23 TO 20-JUL-23							
	IT	INTEREST RECEIVED	21-JUL-23	2,730.00	2,730.00		
PAYMENT PERIOD 21-JUN-23 TO 20-JUL-23							
	IT	INTEREST RECEIVED	21-AUG-23	71.40	71.40		
PAYMENT PERIOD 21-JUL-23 TO 20-AUG-23							
	IT	INTEREST RECEIVED	21-AUG-23	2,730.00	2,730.00		
PAYMENT PERIOD 21-JUL-23 TO 20-AUG-23							
	IT	INTEREST RECEIVED	21-SEP-23	71.40	71.40		
PAYMENT PERIOD 21-AUG-23 TO 20-SEP-23							
	IT	INTEREST RECEIVED	21-SEP-23	2,730.00	2,730.00		
PAYMENT PERIOD 21-AUG-23 TO 20-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	23-OCT-23	71.40	71.40		
PAYMENT PERIOD 21-SEP-23 TO 20-OCT-23							
	IT	INTEREST RECEIVED	23-OCT-23	2,730.00	2,730.00		
PAYMENT PERIOD 21-SEP-23 TO 20-OCT-23							
	IT	INTEREST RECEIVED	21-NOV-23	71.40	71.40		
PAYMENT PERIOD 21-OCT-23 TO 20-NOV-23							
	IT	INTEREST RECEIVED	21-NOV-23	2,730.00	2,730.00		
PAYMENT PERIOD 21-OCT-23 TO 20-NOV-23							
	IT	INTEREST RECEIVED	21-DEC-23	71.40	71.40		
PAYMENT PERIOD 21-NOV-23 TO 20-DEC-23							
	IT	INTEREST RECEIVED	21-DEC-23	2,730.00	2,730.00		
PAYMENT PERIOD 21-NOV-23 TO 20-DEC-23							
HONOLULU CITY & CNTY HI WSTWTR							
2.495% 07/01/2027 DD 11/06/19	IT	INTEREST RECEIVED	03-JAN-23	998.00	998.00		
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	03-JUL-23	998.00	998.00		
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23							
HUNGARY GOVERNMENT INTERN 144A							
2.125% 09/22/2031 DD 09/21/21	IT	INTEREST RECEIVED	22-MAR-23	4,356.25	4,356.25		
PAYMENT PERIOD 21-SEP-22 TO 20-MAR-23							
	IT	INTEREST RECEIVED	22-SEP-23	4,356.25	4,356.25		
PAYMENT PERIOD 21-MAR-23 TO 20-SEP-23							
HUNGARY GOVERNMENT INTERN 144A							
5.250% 06/16/2029 DD 06/16/22	IT	INTEREST RECEIVED	16-JUN-23	11,550.00	11,550.00		
PAYMENT PERIOD 16-DEC-22 TO 15-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	18-DEC-23	11,550.00	11,550.00		
PAYMENT PERIOD 16-JUN-23 TO 15-DEC-23							
HYUNDAI AUTO RECEIVABLES C A4							
5.520% 10/16/2028 DD 11/09/22	IT	INTEREST RECEIVED	17-JAN-23	156.40	156.40		
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JAN-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	15-FEB-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-FEB-23	156.40	156.40		
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-MAR-23	156.40	156.40		
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-MAR-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23							
	IT	INTEREST RECEIVED	17-APR-23	156.40	156.40		
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23							
	IT	INTEREST RECEIVED	17-APR-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23							
	IT	INTEREST RECEIVED	15-MAY-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-MAY-23	156.40	156.40		
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-JUN-23	156.40	156.40		
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23							
	IT	INTEREST RECEIVED	15-JUN-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23							
	IT	INTEREST RECEIVED	17-JUL-23	156.40	156.40		
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23							
	IT	INTEREST RECEIVED	17-JUL-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23							
	IT	INTEREST RECEIVED	15-AUG-23	156.40	156.40		
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-AUG-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-SEP-23	156.40	156.40		
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	15-SEP-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	16-OCT-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	16-OCT-23	156.40	156.40		
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	15-NOV-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-NOV-23	156.40	156.40		
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-DEC-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23							
	IT	INTEREST RECEIVED	15-DEC-23	156.40	156.40		
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23							
ILLINOIS ST							
5.100% 06/01/2033 DD 06/12/03	IB	INTEREST BOUGHT	18-OCT-23	33,082.00-	33,082.00-		
PAYMENT PERIOD 01-JUN-23 TO 19-OCT-23							
	IB	INTEREST BOUGHT	18-OCT-23	886.12-	886.12-		
PAYMENT PERIOD 01-JUN-23 TO 19-OCT-23							
	IT	INTEREST RECEIVED	01-DEC-23	1,147.50	1,147.50		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	01-DEC-23	42,840.00	42,840.00		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
ILLUMINA INC							
5.750% 12/13/2027 DD 12/13/22	IT	INTEREST RECEIVED	13-JUN-23	201.25	201.25		
PAYMENT PERIOD 13-DEC-22 TO 12-JUN-23							
	IT	INTEREST RECEIVED	13-JUN-23	8,308.75	8,308.75		
PAYMENT PERIOD 13-DEC-22 TO 12-JUN-23							
	IT	INTEREST RECEIVED	13-DEC-23	201.25	201.25		
PAYMENT PERIOD 13-JUN-23 TO 12-DEC-23							
	IT	INTEREST RECEIVED	13-DEC-23	8,308.75	8,308.75		
PAYMENT PERIOD 13-JUN-23 TO 12-DEC-23							
ING GROEP NV							
3.550% 04/09/2024 DD 04/09/19	IT	INTEREST RECEIVED	10-APR-23	9,141.25	9,141.25		
PAYMENT PERIOD 09-OCT-22 TO 08-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	10-OCT-23	9,141.25	9,141.25		
PAYMENT PERIOD 09-APR-23 TO 08-OCT-23							
INTER-AMERICAN DEVELOPMENT BAN							
2.500% 01/18/2023 DD 01/18/18	IT	INTEREST RECEIVED	18-JAN-23	375.00	375.00		
PAYMENT PERIOD 18-JUL-22 TO 17-JAN-23							
	IT	INTEREST RECEIVED	18-JAN-23	15,125.00	15,125.00		
PAYMENT PERIOD 18-JUL-22 TO 17-JAN-23							
INTERCONTINENTAL EXCHANGE INC							
4.350% 06/15/2029 DD 05/23/22	IT	INTEREST RECEIVED	15-JUN-23	9,700.50	9,700.50		
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23							
	IT	INTEREST RECEIVED	15-JUN-23	239.25	239.25		
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23							
	IT	INTEREST RECEIVED	15-DEC-23	9,700.50	9,700.50		
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23							
	IT	INTEREST RECEIVED	15-DEC-23	239.25	239.25		
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23							
REPUBLIC OF ITALY GOVERNMENT I							
2.875% 10/17/2029 DD 10/17/19	IT	INTEREST RECEIVED	17-APR-23	9,703.13	9,703.13		
PAYMENT PERIOD 17-OCT-22 TO 16-APR-23							
	IT	INTEREST RECEIVED	17-OCT-23	9,703.13	9,703.13		
PAYMENT PERIOD 17-APR-23 TO 16-OCT-23							
REPUBLIC OF ITALY GOVERNMENT I							
1.250% 02/17/2026 DD 11/24/20	IT	INTEREST RECEIVED	17-FEB-23	7,343.75	7,343.75		
PAYMENT PERIOD 17-AUG-22 TO 16-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-AUG-23	7,343.75	7,343.75		
PAYMENT PERIOD 17-FEB-23 TO 16-AUG-23							
JPMORGAN CHASE & CO							
3.125% 01/23/2025 DD 01/23/15	IT	INTEREST RECEIVED	23-JAN-23	78.13	78.13		
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23							
	IT	INTEREST RECEIVED	23-JAN-23	4,375.00	4,375.00		
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23							
	IT	INTEREST RECEIVED	24-JUL-23	4,375.00	4,375.00		
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23							
	IT	INTEREST RECEIVED	24-JUL-23	78.13	78.13		
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23							
JP MORGAN CHASE COMMERC C10 A5							
3.143% 12/15/2047 DD 03/01/13	IT	INTEREST RECEIVED	18-JAN-23	6.07	6.07		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
JPMBB COMMERCIAL MORTGA C22 A4							
3.801% 09/15/2047 DD 08/01/14	IT	INTEREST RECEIVED	18-JAN-23	2,850.90	2,850.90		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	18-JAN-23	63.35	63.35		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	17-FEB-23	2,850.90	2,850.90		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	17-FEB-23	63.35	63.35		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	17-MAR-23	63.35	63.35		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23	IT	INTEREST RECEIVED	17-MAR-23	2,850.90	2,850.90		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23	IT	INTEREST RECEIVED	17-APR-23	63.35	63.35		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23	IT	INTEREST RECEIVED	17-APR-23	2,850.90	2,850.90		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23	IT	INTEREST RECEIVED	17-MAY-23	2,850.90	2,850.90		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23	IT	INTEREST RECEIVED	17-MAY-23	63.35	63.35		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23	IT	INTEREST RECEIVED	16-JUN-23	2,850.90	2,850.90		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23	IT	INTEREST RECEIVED	16-JUN-23	63.35	63.35		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23	IT	INTEREST RECEIVED	17-JUL-23	63.35	63.35		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23	IT	INTEREST RECEIVED	17-JUL-23	2,850.90	2,850.90		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23	IT	INTEREST RECEIVED	17-AUG-23	63.35	63.35		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23	IT	INTEREST RECEIVED	17-AUG-23	2,850.90	2,850.90		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23	IT	INTEREST RECEIVED	15-SEP-23	2,850.90	2,850.90		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-SEP-23	63.35	63.35		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	17-OCT-23	63.35	63.35		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	17-OCT-23	2,850.90	2,850.90		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	17-NOV-23	63.35	63.35		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	17-NOV-23	2,850.90	2,850.90		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	15-DEC-23	63.35	63.35		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	15-DEC-23	2,850.90	2,850.90		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
JPMORGAN CHASE & CO							
VAR RT 12/05/2029 DD 12/05/18	IT	INTEREST RECEIVED	05-JUN-23	1,780.80	1,780.80		
PAYMENT PERIOD 05-DEC-22 TO 04-JUN-23							
	IT	INTEREST RECEIVED	05-JUN-23	68,338.20	68,338.20		
PAYMENT PERIOD 05-DEC-22 TO 04-JUN-23							
	IT	INTEREST RECEIVED	05-DEC-23	68,338.20	68,338.20		
PAYMENT PERIOD 05-JUN-23 TO 04-DEC-23							
	IT	INTEREST RECEIVED	05-DEC-23	1,780.80	1,780.80		
PAYMENT PERIOD 05-JUN-23 TO 04-DEC-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
JPMORGAN CHASE & CO							
VAR RT 09/14/2033 DD 09/14/22	IT	INTEREST RECEIVED	14-MAR-23	857.55	857.55		
PAYMENT PERIOD 14-SEP-22 TO 13-MAR-23							
	IT	INTEREST RECEIVED	14-MAR-23	28,727.93	28,727.93		
PAYMENT PERIOD 14-SEP-22 TO 13-MAR-23							
	IT	INTEREST RECEIVED	14-SEP-23	857.55	857.55		
PAYMENT PERIOD 14-MAR-23 TO 13-SEP-23							
	IT	INTEREST RECEIVED	14-SEP-23	28,727.93	28,727.93		
PAYMENT PERIOD 14-MAR-23 TO 13-SEP-23							
JPMORGAN CHASE & CO							
VAR RT 06/01/2034 DD 06/01/23	IB	INTEREST BOUGHT	05-JUL-23	214.00-	214.00-		
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23							
	IB	INTEREST BOUGHT	05-JUL-23	8,881.00-	8,881.00-		
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23							
	IT	INTEREST RECEIVED	01-DEC-23	1,070.00	1,070.00		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	01-DEC-23	44,405.00	44,405.00		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
JACKSON FINANCIAL INC							
3.125% 11/23/2031 DD 05/23/22	IT	INTEREST RECEIVED	23-MAY-23	234.38	234.38		
PAYMENT PERIOD 23-NOV-22 TO 22-MAY-23							
	IT	INTEREST RECEIVED	23-MAY-23	7,500.00	7,500.00		
PAYMENT PERIOD 23-NOV-22 TO 22-MAY-23							
	IT	INTEREST RECEIVED	24-NOV-23	7,500.00	7,500.00		
PAYMENT PERIOD 23-MAY-23 TO 22-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	24-NOV-23	234.38	234.38		
PAYMENT PERIOD 23-MAY-23 TO 22-NOV-23							
	IS	INTEREST SOLD	29-NOV-23	333.33	333.33		
PAYMENT PERIOD 23-NOV-23 TO 30-NOV-23							
	IS	INTEREST SOLD	29-NOV-23	10.42	10.42		
PAYMENT PERIOD 23-NOV-23 TO 30-NOV-23							
JOHN DEERE OWNER TRUST 20 B A3							
5.180% 03/15/2028 DD 06/28/23	IT	INTEREST RECEIVED	15-AUG-23	142.02	142.02		
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-AUG-23	5,606.34	5,606.34		
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-SEP-23	3,578.52	3,578.52		
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	15-SEP-23	90.65	90.65		
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	16-OCT-23	90.65	90.65		
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	16-OCT-23	3,578.52	3,578.52		
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	15-NOV-23	3,578.52	3,578.52		
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-NOV-23	90.65	90.65		
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-DEC-23	3,578.52	3,578.52		
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23							
	IT	INTEREST RECEIVED	15-DEC-23	90.65	90.65		
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23							
KEURIG DR PEPPER INC							
3.200% 05/01/2030 DD 04/13/20	IT	INTEREST RECEIVED	01-MAY-23	320.00	320.00		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-MAY-23	11,520.00	11,520.00		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-NOV-23	320.00	320.00		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	01-NOV-23	11,520.00	11,520.00		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
KEURIG DR PEPPER INC							
3.350% 03/15/2051 DD 03/15/21	IT	INTEREST RECEIVED	15-MAR-23	13,483.75	13,483.75		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-MAR-23	335.00	335.00		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	13,483.75	13,483.75		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	15-SEP-23	335.00	335.00		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
KEYCORP							
2.250% 04/06/2027 DD 02/06/20	IT	INTEREST RECEIVED	06-APR-23	4,556.25	4,556.25		
PAYMENT PERIOD 06-OCT-22 TO 05-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	06-APR-23	112.50	112.50		
PAYMENT PERIOD 06-OCT-22 TO 05-APR-23							
	IS	INTEREST SOLD	09-MAY-23	21.88	21.88		
PAYMENT PERIOD 06-APR-23 TO 10-MAY-23							
	IS	INTEREST SOLD	09-MAY-23	885.94	885.94		
PAYMENT PERIOD 06-APR-23 TO 10-MAY-23							
KINDER MORGAN ENERGY PARTNERS							
6.550% 09/15/2040 DD 05/19/10	IT	INTEREST RECEIVED	15-MAR-23	163.75	163.75		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	163.75	163.75		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
KRAFT HEINZ FOODS CO							
4.375% 06/01/2046 DD 05/24/16	IB	INTEREST BOUGHT	22-JUN-23	75.95-	75.95-		
PAYMENT PERIOD 01-JUN-23 TO 25-JUN-23							
	IB	INTEREST BOUGHT	22-JUN-23	3,007.81-	3,007.81-		
PAYMENT PERIOD 01-JUN-23 TO 25-JUN-23							
	IT	INTEREST RECEIVED	01-DEC-23	546.88	546.88		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	01-DEC-23	21,656.25	21,656.25		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
LLOYDS BANKING GROUP PLC							
VAR RT 05/11/2027 DD 03/11/21	IT	INTEREST RECEIVED	11-MAY-23	16,920.80	16,920.80		
PAYMENT PERIOD 11-NOV-22 TO 10-MAY-23							
	IT	INTEREST RECEIVED	13-NOV-23	16,920.80	16,920.80		
PAYMENT PERIOD 11-MAY-23 TO 10-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
LOCKHEED MARTIN CORP							
5.200% 02/15/2055 DD 05/25/23	IT	INTEREST RECEIVED	15-AUG-23	346.67	346.67		
PAYMENT PERIOD 25-MAY-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-AUG-23	13,635.55	13,635.55		
PAYMENT PERIOD 25-MAY-23 TO 14-AUG-23							
RJ REYNOLDS TOBACCO CO/NC							
3.750% 05/20/2023 DD 05/20/13	IT	INTEREST RECEIVED	22-MAY-23	468.75	468.75		
PAYMENT PERIOD 20-NOV-22 TO 19-MAY-23							
	IT	INTEREST RECEIVED	22-MAY-23	19,687.50	19,687.50		
PAYMENT PERIOD 20-NOV-22 TO 19-MAY-23							
LOS ANGELES CA DEPT WTR & PWR							
5.716% 07/01/2039 DD 06/02/10	IT	INTEREST RECEIVED	03-JAN-23	142.90	142.90		
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	03-JAN-23	6,001.80	6,001.80		
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	03-JUL-23	142.90	142.90		
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	03-JUL-23	6,001.80	6,001.80		
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23							
LOUISIANA ST LOCAL GOVT ENVRNM							
5.048% 12/01/2034 DD 03/29/23	IB	INTEREST BOUGHT	19-OCT-23	47,198.80-	47,198.80-		
PAYMENT PERIOD 01-JUN-23 TO 22-OCT-23							
	IB	INTEREST BOUGHT	19-OCT-23	1,144.21-	1,144.21-		
PAYMENT PERIOD 01-JUN-23 TO 22-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	01-DEC-23	1,357.35	1,357.35		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	01-DEC-23	55,990.73	55,990.73		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
LOWE'S COS INC							
5.000% 04/15/2033 DD 09/08/22	IT	INTEREST RECEIVED	17-APR-23	1,356.25	1,356.25		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	17-APR-23	51,236.11	51,236.11		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	1,125.00	1,125.00		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	16-OCT-23	42,500.00	42,500.00		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
LOWE'S COS INC							
5.625% 04/15/2053 DD 09/08/22	IB	INTEREST BOUGHT	22-JUN-23	221.88-	221.88-		
PAYMENT PERIOD 15-APR-23 TO 25-JUN-23							
	IB	INTEREST BOUGHT	22-JUN-23	9,318.75-	9,318.75-		
PAYMENT PERIOD 15-APR-23 TO 25-JUN-23							
	IT	INTEREST RECEIVED	16-OCT-23	23,625.00	23,625.00		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	16-OCT-23	562.50	562.50		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
MPLX LP							
4.125% 03/01/2027 DD 02/10/17	IT	INTEREST RECEIVED	01-MAR-23	103.13	103.13		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	01-MAR-23	5,775.00	5,775.00		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-SEP-23	103.13	103.13		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	01-SEP-23	5,775.00	5,775.00		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
MPLX LP							
5.200% 03/01/2047 DD 02/10/17	IT	INTEREST RECEIVED	01-MAR-23	520.00	520.00		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-MAR-23	19,760.00	19,760.00		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-SEP-23	520.00	520.00		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	01-SEP-23	19,760.00	19,760.00		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
MPLX LP							
4.950% 09/01/2032 DD 08/11/22	IT	INTEREST RECEIVED	01-MAR-23	577.50	577.50		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-MAR-23	22,110.00	22,110.00		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-SEP-23	519.75	519.75		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	01-SEP-23	19,899.00	19,899.00		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
WARNERMEDIA HOLDINGS INC 144A							
3.755% 03/15/2027 DD 03/15/22	IT	INTEREST RECEIVED	15-MAR-23	21,290.85	21,290.85		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-MAR-23	563.25	563.25		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
WARNERMEDIA HOLDINGS INC							
3.755% 03/15/2027 DD 03/15/23	IT	INTEREST RECEIVED	15-SEP-23	21,290.85	21,290.85		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	15-SEP-23	563.25	563.25		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
MARRIOTT INTERNATIONAL INC/MD							
2.850% 04/15/2031 DD 03/05/21	IT	INTEREST RECEIVED	17-APR-23	498.75	498.75		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	17-APR-23	19,522.50	19,522.50		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	19,522.50	19,522.50		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	16-OCT-23	498.75	498.75		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
MASSACHUSETTS ST SCH BLDG AUTH							
2.436% 10/15/2027 DD 11/20/19	IT	INTEREST RECEIVED	17-APR-23	60.90	60.90		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	17-APR-23	3,897.60	3,897.60		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	16-OCT-23	60.90	60.90		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	16-OCT-23	3,897.60	3,897.60		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
MASSACHUSETTS ST WTR RESOURCES							
2.163% 08/01/2026 DD 11/01/19	IT	INTEREST RECEIVED	01-FEB-23	162.23	162.23		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	01-FEB-23	8,165.33	8,165.33		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-APR-23	3,901.21	3,901.21		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-APR-23	77.51	77.51		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
MCDONALD'S CORP							
3.625% 09/01/2049 DD 08/12/19	IT	INTEREST RECEIVED	01-MAR-23	362.50	362.50		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-MAR-23	13,593.75	13,593.75		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-SEP-23	362.50	362.50		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	01-SEP-23	13,593.75	13,593.75		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
MCDONALD'S CORP							
3.500% 07/01/2027 DD 03/27/20	IT	INTEREST RECEIVED	03-JAN-23	175.00	175.00		
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	03-JAN-23	5,600.00	5,600.00		
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	03-JUL-23	175.00	175.00		
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	03-JUL-23	5,600.00	5,600.00		
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23							
MCDONALD'S CORP							
3.600% 07/01/2030 DD 03/27/20	IT	INTEREST RECEIVED	03-JAN-23	180.00	180.00		
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	03-JAN-23	4,680.00	4,680.00		
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	03-JUL-23	180.00	180.00		
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	03-JUL-23	4,680.00	4,680.00		
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23							
MEDTRONIC INC							
4.625% 03/15/2045 DD 03/15/15	IT	INTEREST RECEIVED	15-MAR-23	69.38	69.38		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-MAR-23	1,826.88	1,826.88		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	1,826.88	1,826.88		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	15-SEP-23	69.38	69.38		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	IT	INTEREST RECEIVED	15-FEB-23	2,272.54	2,272.54		
PAYMENT PERIOD 25-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	15-FEB-23	57.63	57.63		
PAYMENT PERIOD 25-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	15-MAR-23	86.44	86.44		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	15-MAR-23	3,408.81	3,408.81		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-APR-23	86.44	86.44		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	17-APR-23	3,408.81	3,408.81		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	15-MAY-23	3,408.81	3,408.81		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	15-MAY-23	86.44	86.44		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	15-JUN-23	86.44	86.44		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	15-JUN-23	3,408.81	3,408.81		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	17-JUL-23	86.44	86.44		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-JUL-23	3,408.81	3,408.81		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	15-AUG-23	3,408.81	3,408.81		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-AUG-23	86.44	86.44		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-SEP-23	3,408.81	3,408.81		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	15-SEP-23	86.44	86.44		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	16-OCT-23	3,408.81	3,408.81		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	16-OCT-23	86.44	86.44		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	15-NOV-23	3,408.81	3,408.81		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	15-NOV-23	86.44	86.44		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	15-DEC-23	3,408.81	3,408.81		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	15-DEC-23	86.44	86.44		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
MERCK & CO INC							
2.900% 03/07/2024 DD 03/07/19	IT	INTEREST RECEIVED	07-MAR-23	4,277.50	4,277.50		
PAYMENT PERIOD 07-SEP-22 TO 06-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	07-MAR-23	72.50	72.50		
PAYMENT PERIOD 07-SEP-22 TO 06-MAR-23							
	IS	INTEREST SOLD	09-JUN-23	2,281.33	2,281.33		
PAYMENT PERIOD 07-MAR-23 TO 12-JUN-23							
	IS	INTEREST SOLD	09-JUN-23	38.67	38.67		
PAYMENT PERIOD 07-MAR-23 TO 12-JUN-23							
MERCK & CO INC							
3.400% 03/07/2029 DD 03/07/19	IT	INTEREST RECEIVED	07-MAR-23	2,550.00	2,550.00		
PAYMENT PERIOD 07-SEP-22 TO 06-MAR-23							
	IT	INTEREST RECEIVED	07-SEP-23	2,550.00	2,550.00		
PAYMENT PERIOD 07-MAR-23 TO 06-SEP-23							
METLIFE INC							
6.500% 12/15/2032 DD 12/10/02	IT	INTEREST RECEIVED	15-JUN-23	18,785.00	18,785.00		
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23							
	IT	INTEREST RECEIVED	15-DEC-23	18,785.00	18,785.00		
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23							
METLIFE INC							
4.600% 05/13/2046 DD 11/13/15	IT	INTEREST RECEIVED	15-MAY-23	345.00	345.00		
PAYMENT PERIOD 13-NOV-22 TO 12-MAY-23							
	IT	INTEREST RECEIVED	13-NOV-23	345.00	345.00		
PAYMENT PERIOD 13-MAY-23 TO 12-NOV-23							
MET TRANSPRTN AUTH NY DEDICATE							
6.089% 11/15/2040 DD 03/25/10	IT	INTEREST RECEIVED	15-MAY-23	608.90	608.90		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-NOV-23	608.90	608.90		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
MET TRANSPRTN AUTH NY REVENUE							
6.548% 11/15/2031 DD 02/11/10	IT	INTEREST RECEIVED	15-MAY-23	327.40	327.40		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-MAY-23	12,932.30	12,932.30		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-NOV-23	12,932.30	12,932.30		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-NOV-23	327.40	327.40		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
MIAMI-DADE CNTY FL WTR & SWR R							
2.551% 10/01/2028 DD 11/06/19	IT	INTEREST RECEIVED	03-APR-23	191.33	191.33		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	03-APR-23	9,566.25	9,566.25		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	02-OCT-23	191.33	191.33		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	02-OCT-23	9,566.25	9,566.25		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
MICROSOFT CORP							
2.525% 06/01/2050 DD 06/01/20	IT	INTEREST RECEIVED	01-JUN-23	505.00	505.00		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-JUN-23	19,000.63	19,000.63		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	01-DEC-23	505.00	505.00		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	01-DEC-23	19,000.63	19,000.63		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
MONDELEZ INTERNATIONAL INC							
2.125% 03/17/2024 DD 03/17/22	IT	INTEREST RECEIVED	17-MAR-23	4,823.75	4,823.75		
PAYMENT PERIOD 17-SEP-22 TO 16-MAR-23							
	IS	INTEREST SOLD	29-AUG-23	4,394.97	4,394.97		
PAYMENT PERIOD 17-MAR-23 TO 30-AUG-23							
MONDELEZ INTERNATIONAL INC							
2.625% 03/17/2027 DD 03/17/22	IT	INTEREST RECEIVED	17-MAR-23	170.63	170.63		
PAYMENT PERIOD 17-SEP-22 TO 16-MAR-23							
	IT	INTEREST RECEIVED	18-SEP-23	170.63	170.63		
PAYMENT PERIOD 17-MAR-23 TO 16-SEP-23							
MONDELEZ INTERNATIONAL INC							
3.000% 03/17/2032 DD 03/17/22	IB	INTEREST BOUGHT	29-AUG-23	10,591.66-	10,591.66-		
PAYMENT PERIOD 17-MAR-23 TO 30-AUG-23							
	IT	INTEREST RECEIVED	18-SEP-23	11,625.00	11,625.00		
PAYMENT PERIOD 17-MAR-23 TO 16-SEP-23							
MORGAN STANLEY							
4.000% 07/23/2025 DD 07/23/15	IT	INTEREST RECEIVED	23-JAN-23	200.00	200.00		
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23							
	IT	INTEREST RECEIVED	23-JAN-23	7,300.00	7,300.00		
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	24-JUL-23	200.00	200.00		
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23							
	IT	INTEREST RECEIVED	24-JUL-23	7,300.00	7,300.00		
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23							
MORGAN STANLEY							
VAR RT 01/23/2030 DD 01/23/19	IT	INTEREST RECEIVED	23-JAN-23	996.98	996.98		
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23							
	IT	INTEREST RECEIVED	23-JAN-23	39,103.58	39,103.58		
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23							
	IT	INTEREST RECEIVED	24-JUL-23	996.98	996.98		
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23							
	IT	INTEREST RECEIVED	24-JUL-23	39,103.58	39,103.58		
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23							
MORGAN STANLEY							
3.750% 02/25/2023 DD 02/25/13	IT	INTEREST RECEIVED	27-FEB-23	16,406.25	16,406.25		
PAYMENT PERIOD 25-AUG-22 TO 24-FEB-23							
	IT	INTEREST RECEIVED	27-FEB-23	375.00	375.00		
PAYMENT PERIOD 25-AUG-22 TO 24-FEB-23							
NXP BV / NXP FUNDING LLC / NXP							
2.650% 02/15/2032 DD 02/15/22	IT	INTEREST RECEIVED	15-FEB-23	331.25	331.25		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-FEB-23	12,852.50	12,852.50		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-AUG-23	331.25	331.25		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-AUG-23	12,852.50	12,852.50		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
NASDAQ INC							
5.950% 08/15/2053 DD 06/28/23	IB	INTEREST BOUGHT	26-JUN-23	72.72-	72.72-		
PAYMENT PERIOD 28-JUN-23 TO 28-JUN-23							
	IB	INTEREST BOUGHT	26-JUN-23	1.65-	1.65-		
PAYMENT PERIOD 28-JUN-23 TO 28-JUN-23							
NATWEST GROUP PLC							
VAR RT 06/14/2027 DD 06/14/21	IT	INTEREST RECEIVED	14-JUN-23	1,642.00	1,642.00		
PAYMENT PERIOD 14-DEC-22 TO 13-JUN-23							
	IT	INTEREST RECEIVED	14-DEC-23	1,642.00	1,642.00		
PAYMENT PERIOD 14-JUN-23 TO 13-DEC-23							
NEW ECONOMY ASSETS P 1 A1 144A							
1.910% 10/20/2061 DD 10/29/21	IT	INTEREST RECEIVED	20-JAN-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-DEC-22 TO 19-JAN-23							
	IT	INTEREST RECEIVED	21-FEB-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-JAN-23 TO 19-FEB-23							
	IT	INTEREST RECEIVED	20-MAR-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-FEB-23 TO 19-MAR-23							
	IT	INTEREST RECEIVED	20-APR-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-MAR-23 TO 19-APR-23							
	IT	INTEREST RECEIVED	22-MAY-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-APR-23 TO 19-MAY-23							
	IT	INTEREST RECEIVED	20-JUN-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-MAY-23 TO 19-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	20-JUL-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-JUN-23 TO 19-JUL-23							
	IT	INTEREST RECEIVED	21-AUG-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-JUL-23 TO 19-AUG-23							
	IT	INTEREST RECEIVED	20-SEP-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-AUG-23 TO 19-SEP-23							
	IT	INTEREST RECEIVED	20-OCT-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-SEP-23 TO 19-OCT-23							
	IT	INTEREST RECEIVED	20-NOV-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-OCT-23 TO 19-NOV-23							
	IT	INTEREST RECEIVED	20-DEC-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-NOV-23 TO 19-DEC-23							
NEW YORK NY							
5.985% 12/01/2036 DD 12/17/09	IT	INTEREST RECEIVED	01-JUN-23	299.25	299.25		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-JUN-23	11,072.25	11,072.25		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-DEC-23	299.25	299.25		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	01-DEC-23	11,072.25	11,072.25		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
NEWMONT CORP							
2.800% 10/01/2029 DD 09/16/19	IT	INTEREST RECEIVED	03-APR-23	420.00	420.00		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	03-APR-23	17,780.00	17,780.00		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	02-OCT-23	420.00	420.00		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	02-OCT-23	17,780.00	17,780.00		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
NISOURCE INC							
5.250% 03/30/2028 DD 03/24/23	IT	INTEREST RECEIVED	02-OCT-23	54.25	54.25		
PAYMENT PERIOD 30-MAR-23 TO 29-SEP-23							
	IT	INTEREST RECEIVED	02-OCT-23	2,468.38	2,468.38		
PAYMENT PERIOD 30-MAR-23 TO 29-SEP-23							
NISOURCE INC							
5.650% 02/01/2045 DD 10/10/13	IT	INTEREST RECEIVED	01-FEB-23	141.25	141.25		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	01-FEB-23	6,780.00	6,780.00		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	01-AUG-23	141.25	141.25		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	01-AUG-23	6,780.00	6,780.00		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							
NISSAN AUTO LEASE TRUST 2 A A3							
4.910% 01/15/2026 DD 01/25/23	IT	INTEREST RECEIVED	15-FEB-23	90.02	90.02		
PAYMENT PERIOD 25-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	15-FEB-23	3,494.28	3,494.28		
PAYMENT PERIOD 25-JAN-23 TO 31-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-MAR-23	5,241.43	5,241.43		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	15-MAR-23	135.03	135.03		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-APR-23	135.03	135.03		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	17-APR-23	5,241.43	5,241.43		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	15-MAY-23	5,241.43	5,241.43		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	15-MAY-23	135.03	135.03		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	15-JUN-23	135.03	135.03		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	15-JUN-23	5,241.43	5,241.43		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	17-JUL-23	135.03	135.03		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	17-JUL-23	5,241.43	5,241.43		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	15-AUG-23	135.03	135.03		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-AUG-23	5,241.43	5,241.43		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-SEP-23	135.03	135.03		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	15-SEP-23	5,241.43	5,241.43		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	16-OCT-23	135.03	135.03		
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	16-OCT-23	5,241.43	5,241.43		
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	15-NOV-23	5,241.43	5,241.43		
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-NOV-23	135.03	135.03		
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-DEC-23	5,241.43	5,241.43		
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23							
	IT	INTEREST RECEIVED	15-DEC-23	135.03	135.03		
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23							
NORFOLK SOUTHERN CORP							
4.550% 06/01/2053 DD 06/13/22	IT	INTEREST RECEIVED	01-JUN-23	682.50	682.50		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-JUN-23	27,755.00	27,755.00		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-DEC-23	682.50	682.50		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	01-DEC-23	27,755.00	27,755.00		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
NUTRIEN LTD							
2.950% 05/13/2030 DD 05/13/20	IT	INTEREST RECEIVED	15-MAY-23	13,275.00	13,275.00		
PAYMENT PERIOD 13-NOV-22 TO 12-MAY-23							
	IT	INTEREST RECEIVED	15-MAY-23	368.75	368.75		
PAYMENT PERIOD 13-NOV-22 TO 12-MAY-23							
	IT	INTEREST RECEIVED	13-NOV-23	13,275.00	13,275.00		
PAYMENT PERIOD 13-MAY-23 TO 12-NOV-23							
	IT	INTEREST RECEIVED	13-NOV-23	368.75	368.75		
PAYMENT PERIOD 13-MAY-23 TO 12-NOV-23							
O'REILLY AUTOMOTIVE INC							
4.350% 06/01/2028 DD 05/17/18	IT	INTEREST RECEIVED	01-JUN-23	435.00	435.00		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-JUN-23	15,116.25	15,116.25		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-DEC-23	435.00	435.00		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	01-DEC-23	15,116.25	15,116.25		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
ORACLE CORP							
2.650% 07/15/2026 DD 07/07/16	IT	INTEREST RECEIVED	17-JAN-23	331.25	331.25		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JAN-23	12,322.50	12,322.50		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-JUL-23	12,322.50	12,322.50		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
	IT	INTEREST RECEIVED	17-JUL-23	331.25	331.25		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
PNC FINANCIAL SERVICES GROUP I							
3.900% 04/29/2024 DD 04/28/14	IT	INTEREST RECEIVED	01-MAY-23	975.00	975.00		
PAYMENT PERIOD 29-OCT-22 TO 28-APR-23							
	IT	INTEREST RECEIVED	30-OCT-23	975.00	975.00		
PAYMENT PERIOD 29-APR-23 TO 28-OCT-23							
PNC FINANCIAL SERVICES GROUP I							
VAR RT 06/12/2029 DD 06/12/23	IB	INTEREST BOUGHT	05-JUL-23	135.67-	135.67-		
PAYMENT PERIOD 12-JUN-23 TO 06-JUL-23							
	IB	INTEREST BOUGHT	05-JUL-23	5,233.12-	5,233.12-		
PAYMENT PERIOD 12-JUN-23 TO 06-JUL-23							
	IT	INTEREST RECEIVED	12-DEC-23	37,678.50	37,678.50		
PAYMENT PERIOD 12-JUN-23 TO 11-DEC-23							
	IT	INTEREST RECEIVED	12-DEC-23	976.85	976.85		
PAYMENT PERIOD 12-JUN-23 TO 11-DEC-23							
PNC BANK NA							
2.950% 02/23/2025 DD 02/23/15	IT	INTEREST RECEIVED	23-FEB-23	26,550.00	26,550.00		
PAYMENT PERIOD 23-AUG-22 TO 22-FEB-23							
	IT	INTEREST RECEIVED	23-AUG-23	26,550.00	26,550.00		
PAYMENT PERIOD 23-FEB-23 TO 22-AUG-23							
PACIFIC LIFE GLOBAL FUNDI 144A							
1.375% 04/14/2026 DD 04/14/21	IT	INTEREST RECEIVED	14-APR-23	12,684.38	12,684.38		
PAYMENT PERIOD 14-OCT-22 TO 13-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	14-APR-23	309.38	309.38		
PAYMENT PERIOD 14-OCT-22 TO 13-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	12,684.38	12,684.38		
PAYMENT PERIOD 14-APR-23 TO 13-OCT-23							
	IT	INTEREST RECEIVED	16-OCT-23	309.38	309.38		
PAYMENT PERIOD 14-APR-23 TO 13-OCT-23							
PAYPAL HOLDINGS INC							
2.650% 10/01/2026 DD 09/26/19	IT	INTEREST RECEIVED	03-APR-23	132.50	132.50		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	03-APR-23	6,360.00	6,360.00		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IS	INTEREST SOLD	05-JUL-23	70.67	70.67		
PAYMENT PERIOD 01-APR-23 TO 06-JUL-23							
	IS	INTEREST SOLD	05-JUL-23	3,392.00	3,392.00		
PAYMENT PERIOD 01-APR-23 TO 06-JUL-23							
PAYPAL HOLDINGS INC							
3.250% 06/01/2050 DD 05/18/20	IT	INTEREST RECEIVED	01-JUN-23	162.50	162.50		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-JUN-23	6,662.50	6,662.50		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IS	INTEREST SOLD	05-JUL-23	32.50	32.50		
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23							
	IS	INTEREST SOLD	05-JUL-23	1,332.50	1,332.50		
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
PEPSICO INC							
3.450% 10/06/2046 DD 10/06/16	IT	INTEREST RECEIVED	06-APR-23	258.75	258.75		
PAYMENT PERIOD 06-OCT-22 TO 05-APR-23							
	IT	INTEREST RECEIVED	06-OCT-23	258.75	258.75		
PAYMENT PERIOD 06-APR-23 TO 05-OCT-23							
SUNCOR ENERGY INC							
6.800% 05/15/2038 DD 05/15/08	IT	INTEREST RECEIVED	15-MAY-23	170.00	170.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-NOV-23	170.00	170.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
PFIZER INC							
3.200% 09/15/2023 DD 09/07/18	IT	INTEREST RECEIVED	15-MAR-23	1,760.00	1,760.00		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IS	INTEREST SOLD	09-JUN-23	860.44	860.44		
PAYMENT PERIOD 15-MAR-23 TO 12-JUN-23							
PFIZER INC							
2.950% 03/15/2024 DD 03/11/19	IT	INTEREST RECEIVED	15-MAR-23	1,696.25	1,696.25		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-MAR-23	73.75	73.75		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IS	INTEREST SOLD	09-JUN-23	829.28	829.28		
PAYMENT PERIOD 15-MAR-23 TO 12-JUN-23							
	IS	INTEREST SOLD	09-JUN-23	36.06	36.06		
PAYMENT PERIOD 15-MAR-23 TO 12-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
PFIZER INC							
3.450% 03/15/2029 DD 03/11/19	IT	INTEREST RECEIVED	15-MAR-23	86.25	86.25		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-MAR-23	2,415.00	2,415.00		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	86.25	86.25		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	15-SEP-23	2,415.00	2,415.00		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
PHILIP MORRIS INTERNATIONAL IN							
5.625% 11/17/2029 DD 11/17/22	IT	INTEREST RECEIVED	17-MAY-23	4,668.75	4,668.75		
PAYMENT PERIOD 17-NOV-22 TO 16-MAY-23							
	IT	INTEREST RECEIVED	17-MAY-23	112.50	112.50		
PAYMENT PERIOD 17-NOV-22 TO 16-MAY-23							
	IT	INTEREST RECEIVED	17-NOV-23	4,668.75	4,668.75		
PAYMENT PERIOD 17-MAY-23 TO 16-NOV-23							
	IT	INTEREST RECEIVED	17-NOV-23	112.50	112.50		
PAYMENT PERIOD 17-MAY-23 TO 16-NOV-23							
PHILLIPS 66 CO 144A							
3.750% 03/01/2028 DD 03/01/22	IT	INTEREST RECEIVED	01-MAR-23	281.25	281.25		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
PHILLIPS 66 CO							
3.750% 03/01/2028 DD 03/01/23	IT	INTEREST RECEIVED	01-SEP-23	281.25	281.25		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
PRINCIPAL FINANCIAL GROUP INC							
4.300% 11/15/2046 DD 11/10/16	IT	INTEREST RECEIVED	15-MAY-23	27,520.00	27,520.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-MAY-23	645.00	645.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-NOV-23	27,520.00	27,520.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-NOV-23	645.00	645.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
PROLOGIS LP							
2.250% 04/15/2030 DD 02/18/20	IT	INTEREST RECEIVED	17-APR-23	56.25	56.25		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	17-APR-23	3,937.50	3,937.50		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	3,937.50	3,937.50		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	16-OCT-23	56.25	56.25		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
PROLOGIS LP							
2.125% 04/15/2027 DD 02/18/20	IT	INTEREST RECEIVED	17-APR-23	1,221.88	1,221.88		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	1,221.88	1,221.88		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
PRUDENTIAL FINANCIAL INC							
4.600% 05/15/2044 DD 05/15/14	IT	INTEREST RECEIVED	15-MAY-23	24,610.00	24,610.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-MAY-23	690.00	690.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-NOV-23	24,610.00	24,610.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-NOV-23	690.00	690.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
REALTY INCOME CORP							
2.850% 12/15/2032 DD 06/15/21	IT	INTEREST RECEIVED	15-JUN-23	213.75	213.75		
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23							
	IT	INTEREST RECEIVED	15-JUN-23	9,975.00	9,975.00		
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23							
	IT	INTEREST RECEIVED	15-DEC-23	9,975.00	9,975.00		
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23							
	IT	INTEREST RECEIVED	15-DEC-23	213.75	213.75		
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23							
REEDY CREEK FL IMPT DIST							
2.397% 06/01/2032 DD 02/27/20	IT	INTEREST RECEIVED	01-JUN-23	59.93	59.93		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-JUN-23	2,277.15	2,277.15		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-DEC-23	59.93	59.93		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	01-DEC-23	2,277.15	2,277.15		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
REEDY CREEK FL IMPT DIST							
2.447% 06/01/2033 DD 02/27/20	IT	INTEREST RECEIVED	01-JUN-23	61.18	61.18		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-JUN-23	2,324.65	2,324.65		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-DEC-23	61.18	61.18		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	01-DEC-23	2,324.65	2,324.65		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
REEDY CREEK FL IMPT DIST							
2.497% 06/01/2034 DD 02/27/20	IT	INTEREST RECEIVED	01-JUN-23	62.43	62.43		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-JUN-23	1,872.75	1,872.75		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-DEC-23	62.43	62.43		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	01-DEC-23	1,872.75	1,872.75		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
REGENERON PHARMACEUTICALS INC							
1.750% 09/15/2030 DD 08/12/20	IT	INTEREST RECEIVED	15-MAR-23	2,922.50	2,922.50		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-MAR-23	87.50	87.50		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	2,922.50	2,922.50		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-SEP-23	87.50	87.50		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
REPUBLIC SERVICES INC							
2.500% 08/15/2024 DD 08/07/19	IT	INTEREST RECEIVED	15-FEB-23	3,625.00	3,625.00		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-FEB-23	125.00	125.00		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-AUG-23	125.00	125.00		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-AUG-23	3,625.00	3,625.00		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
ROGERS COMMUNICATIONS INC							
4.100% 10/01/2023 DD 10/02/13	IT	INTEREST RECEIVED	03-APR-23	205.00	205.00		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	03-APR-23	7,072.50	7,072.50		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	02-OCT-23	205.00	205.00		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	02-OCT-23	7,072.50	7,072.50		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
ROGERS COMMUNICATIONS INC							
5.000% 03/15/2044 DD 03/10/14	IT	INTEREST RECEIVED	15-MAR-23	6,125.00	6,125.00		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-MAR-23	125.00	125.00		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-SEP-23	6,125.00	6,125.00		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	15-SEP-23	125.00	125.00		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
NATWEST GROUP PLC							
VAR RT 03/22/2025 DD 03/22/19	IT	INTEREST RECEIVED	22-MAR-23	13,874.25	13,874.25		
PAYMENT PERIOD 22-SEP-22 TO 21-MAR-23							
	IT	INTEREST RECEIVED	22-SEP-23	13,874.25	13,874.25		
PAYMENT PERIOD 22-MAR-23 TO 21-SEP-23							
ROYAL BANK OF CANADA							
2.550% 07/16/2024 DD 07/16/19	IT	INTEREST RECEIVED	17-JAN-23	191.25	191.25		
PAYMENT PERIOD 16-JUL-22 TO 15-JAN-23							
	IT	INTEREST RECEIVED	17-JAN-23	8,606.25	8,606.25		
PAYMENT PERIOD 16-JUL-22 TO 15-JAN-23							
	IT	INTEREST RECEIVED	17-JUL-23	191.25	191.25		
PAYMENT PERIOD 16-JAN-23 TO 15-JUL-23							
	IT	INTEREST RECEIVED	17-JUL-23	8,606.25	8,606.25		
PAYMENT PERIOD 16-JAN-23 TO 15-JUL-23							
ROYALTY PHARMA PLC							
2.150% 09/02/2031 DD 07/26/21	IT	INTEREST RECEIVED	02-MAR-23	268.75	268.75		
PAYMENT PERIOD 02-SEP-22 TO 01-MAR-23							
	IT	INTEREST RECEIVED	02-MAR-23	9,728.75	9,728.75		
PAYMENT PERIOD 02-SEP-22 TO 01-MAR-23							
	IT	INTEREST RECEIVED	05-SEP-23	268.75	268.75		
PAYMENT PERIOD 02-MAR-23 TO 01-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	05-SEP-23	9,728.75	9,728.75		
PAYMENT PERIOD 02-MAR-23 TO 01-SEP-23							
RYDER SYSTEM INC							
5.250% 06/01/2028 DD 05/19/23	IT	INTEREST RECEIVED	01-DEC-23	420.00	420.00		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	01-DEC-23	16,352.00	16,352.00		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
SCF EQUIPMENT LEASI 1A A3 144A							
2.920% 07/20/2029 DD 02/23/22	IT	INTEREST RECEIVED	20-JAN-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-DEC-22 TO 19-JAN-23							
	IT	INTEREST RECEIVED	21-FEB-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-JAN-23 TO 19-FEB-23							
	IT	INTEREST RECEIVED	20-MAR-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-FEB-23 TO 19-MAR-23							
	IT	INTEREST RECEIVED	20-APR-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-MAR-23 TO 19-APR-23							
	IT	INTEREST RECEIVED	22-MAY-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-APR-23 TO 19-MAY-23							
	IT	INTEREST RECEIVED	20-JUN-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-MAY-23 TO 19-JUN-23							
	IT	INTEREST RECEIVED	20-JUL-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-JUN-23 TO 19-JUL-23							
	IT	INTEREST RECEIVED	21-AUG-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-JUL-23 TO 19-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	20-SEP-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-AUG-23 TO 19-SEP-23							
	IT	INTEREST RECEIVED	20-OCT-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-SEP-23 TO 19-OCT-23							
	IT	INTEREST RECEIVED	20-NOV-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-OCT-23 TO 19-NOV-23							
	IT	INTEREST RECEIVED	20-DEC-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-NOV-23 TO 19-DEC-23							
CHARLES SCHWAB CORP/THE							
2.450% 03/03/2027 DD 03/03/22	IT	INTEREST RECEIVED	03-MAR-23	3,430.00	3,430.00		
PAYMENT PERIOD 03-SEP-22 TO 02-MAR-23							
	IT	INTEREST RECEIVED	03-MAR-23	98.00	98.00		
PAYMENT PERIOD 03-SEP-22 TO 02-MAR-23							
	IT	INTEREST RECEIVED	05-SEP-23	98.00	98.00		
PAYMENT PERIOD 03-MAR-23 TO 02-SEP-23							
	IT	INTEREST RECEIVED	05-SEP-23	3,430.00	3,430.00		
PAYMENT PERIOD 03-MAR-23 TO 02-SEP-23							
SEMPRA ENERGY							
3.400% 02/01/2028 DD 01/12/18	IT	INTEREST RECEIVED	01-FEB-23	170.00	170.00		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	01-AUG-23	170.00	170.00		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							
SHERWIN-WILLIAMS CO/THE							
2.300% 05/15/2030 DD 03/17/20	IT	INTEREST RECEIVED	15-MAY-23	345.00	345.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-MAY-23	13,512.50	13,512.50		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-NOV-23	13,512.50	13,512.50		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-NOV-23	345.00	345.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
SIMON PROPERTY GROUP LP							
4.750% 03/15/2042 DD 03/13/12	IT	INTEREST RECEIVED	15-MAR-23	10,212.50	10,212.50		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-MAR-23	237.50	237.50		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	10,212.50	10,212.50		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	15-SEP-23	237.50	237.50		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
SOUTHERN COPPER CORP							
5.875% 04/23/2045 DD 04/23/15	IT	INTEREST RECEIVED	24-APR-23	146.88	146.88		
PAYMENT PERIOD 23-OCT-22 TO 22-APR-23							
	IT	INTEREST RECEIVED	24-APR-23	8,812.50	8,812.50		
PAYMENT PERIOD 23-OCT-22 TO 22-APR-23							
	IT	INTEREST RECEIVED	23-OCT-23	146.88	146.88		
PAYMENT PERIOD 23-APR-23 TO 22-OCT-23							
	IT	INTEREST RECEIVED	23-OCT-23	8,812.50	8,812.50		
PAYMENT PERIOD 23-APR-23 TO 22-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
SPECTRA ENERGY PARTNERS LP							
4.750% 03/15/2024 DD 09/25/13	IT	INTEREST RECEIVED	15-MAR-23	3,087.50	3,087.50		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-MAR-23	118.75	118.75		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	3,087.50	3,087.50		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	15-SEP-23	118.75	118.75		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
SPECTRA ENERGY PARTNERS LP							
3.500% 03/15/2025 DD 03/12/15	IT	INTEREST RECEIVED	15-MAR-23	262.50	262.50		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	262.50	262.50		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
SPIRIT REALTY LP							
3.400% 01/15/2030 DD 09/16/19	IT	INTEREST RECEIVED	17-JAN-23	425.00	425.00		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JAN-23	16,830.00	16,830.00		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JUL-23	425.00	425.00		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
	IT	INTEREST RECEIVED	17-JUL-23	16,830.00	16,830.00		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
STARBUCKS CORP							
2.550% 11/15/2030 DD 05/07/20	IT	INTEREST RECEIVED	15-MAY-23	23,970.00	23,970.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-MAY-23	637.50	637.50		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-NOV-23	23,970.00	23,970.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-NOV-23	637.50	637.50		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
STELLANTIS FINANCE US INC 144A							
2.691% 09/15/2031 DD 09/15/21	IT	INTEREST RECEIVED	15-MAR-23	27,448.20	27,448.20		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	27,448.20	27,448.20		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
T-MOBILE USA INC							
3.875% 04/15/2030 DD 04/15/21	IT	INTEREST RECEIVED	17-APR-23	581.25	581.25		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	17-APR-23	23,928.13	23,928.13		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	23,928.13	23,928.13		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	16-OCT-23	581.25	581.25		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
T-MOBILE USA INC							
5.200% 01/15/2033 DD 09/15/22	IT	INTEREST RECEIVED	17-JAN-23	260.00	260.00		
PAYMENT PERIOD 15-SEP-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JAN-23	10,452.00	10,452.00		
PAYMENT PERIOD 15-SEP-22 TO 14-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-JUL-23	390.00	390.00		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
	IT	INTEREST RECEIVED	17-JUL-23	15,678.00	15,678.00		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
TAKEDA PHARMACEUTICAL CO LTD							
2.050% 03/31/2030 DD 07/09/20	IT	INTEREST RECEIVED	31-MAR-23	8,251.25	8,251.25		
PAYMENT PERIOD 30-SEP-22 TO 30-MAR-23							
	IT	INTEREST RECEIVED	02-OCT-23	8,251.25	8,251.25		
PAYMENT PERIOD 31-MAR-23 TO 29-SEP-23							
TARGET CORP							
3.375% 04/15/2029 DD 03/27/19	IT	INTEREST RECEIVED	17-APR-23	11,137.50	11,137.50		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	11,137.50	11,137.50		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
TELEFONICA EMISIONES SA							
5.213% 03/08/2047 DD 03/08/17	IT	INTEREST RECEIVED	08-MAR-23	15,248.03	15,248.03		
PAYMENT PERIOD 08-SEP-22 TO 07-MAR-23							
	IT	INTEREST RECEIVED	08-SEP-23	15,248.03	15,248.03		
PAYMENT PERIOD 08-MAR-23 TO 07-SEP-23							
TOTALENERGIES CAPITAL INTERNAT							
3.455% 02/19/2029 DD 02/19/19	IT	INTEREST RECEIVED	21-FEB-23	11,833.38	11,833.38		
PAYMENT PERIOD 19-AUG-22 TO 18-FEB-23							
	IT	INTEREST RECEIVED	21-AUG-23	11,833.38	11,833.38		
PAYMENT PERIOD 19-FEB-23 TO 18-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
TOTALENERGIES CAPITAL INTERNAT							
3.127% 05/29/2050 DD 05/29/20	IT	INTEREST RECEIVED	30-MAY-23	312.70	312.70		
PAYMENT PERIOD 29-NOV-22 TO 28-MAY-23							
	IT	INTEREST RECEIVED	30-MAY-23	10,084.58	10,084.58		
PAYMENT PERIOD 29-NOV-22 TO 28-MAY-23							
	IT	INTEREST RECEIVED	29-NOV-23	312.70	312.70		
PAYMENT PERIOD 29-MAY-23 TO 28-NOV-23							
	IT	INTEREST RECEIVED	29-NOV-23	10,084.58	10,084.58		
PAYMENT PERIOD 29-MAY-23 TO 28-NOV-23							
TOYOTA AUTO RECEIVABLES 2 A A3							
4.630% 09/15/2027 DD 01/30/23	IT	INTEREST RECEIVED	15-FEB-23	38.58	38.58		
PAYMENT PERIOD 30-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	15-FEB-23	1,425.65	1,425.65		
PAYMENT PERIOD 30-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	15-MAR-23	2,851.31	2,851.31		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	15-MAR-23	77.17	77.17		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-APR-23	2,851.31	2,851.31		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	17-APR-23	77.17	77.17		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	15-MAY-23	77.17	77.17		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-MAY-23	2,851.31	2,851.31		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	15-JUN-23	77.17	77.17		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	15-JUN-23	2,851.31	2,851.31		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	17-JUL-23	77.17	77.17		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	17-JUL-23	2,851.31	2,851.31		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	15-AUG-23	77.17	77.17		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-AUG-23	2,851.31	2,851.31		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-SEP-23	2,851.31	2,851.31		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	15-SEP-23	77.17	77.17		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	16-OCT-23	2,851.31	2,851.31		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	16-OCT-23	77.17	77.17		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	15-NOV-23	77.17	77.17		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-NOV-23	2,851.31	2,851.31		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	15-DEC-23	2,851.31	2,851.31		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	15-DEC-23	77.17	77.17		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
TOYOTA AUTO RECEIVABLES 2 D A3							
5.300% 09/15/2027 DD 11/08/22	IT	INTEREST RECEIVED	17-JAN-23	229.67	229.67		
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JAN-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	15-FEB-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-FEB-23	229.67	229.67		
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-MAR-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-MAR-23	229.67	229.67		
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23							
	IT	INTEREST RECEIVED	17-APR-23	229.67	229.67		
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23							
	IT	INTEREST RECEIVED	17-APR-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-MAY-23	229.67	229.67		
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-MAY-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-JUN-23	229.67	229.67		
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23							
	IT	INTEREST RECEIVED	15-JUN-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23							
	IT	INTEREST RECEIVED	17-JUL-23	229.67	229.67		
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23							
	IT	INTEREST RECEIVED	17-JUL-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23							
	IT	INTEREST RECEIVED	15-AUG-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-AUG-23	229.67	229.67		
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-SEP-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	15-SEP-23	229.67	229.67		
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	16-OCT-23	229.67	229.67		
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	16-OCT-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-NOV-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-NOV-23	229.67	229.67		
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-DEC-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23							
	IT	INTEREST RECEIVED	15-DEC-23	229.67	229.67		
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23							
TRUIST FINANCIAL CORP							
VAR RT 06/06/2028 DD 06/06/22	IT	INTEREST RECEIVED	06-JUN-23	927.68	927.68		
PAYMENT PERIOD 06-DEC-22 TO 05-JUN-23							
	IB	INTEREST BOUGHT	05-JUL-23	7,633.28-	7,633.28-		
PAYMENT PERIOD 06-JUN-23 TO 06-JUL-23							
	IT	INTEREST RECEIVED	06-DEC-23	927.68	927.68		
PAYMENT PERIOD 06-JUN-23 TO 05-DEC-23							
	IT	INTEREST RECEIVED	06-DEC-23	44,322.25	44,322.25		
PAYMENT PERIOD 06-JUN-23 TO 05-DEC-23							
TRUIST FINANCIAL CORP							
VAR RT 06/08/2034 DD 06/08/23	IT	INTEREST RECEIVED	08-DEC-23	4,224.24	4,224.24		
PAYMENT PERIOD 08-JUN-23 TO 07-DEC-23							
UNION PACIFIC CORP							
3.350% 08/15/2046 DD 08/08/16	IT	INTEREST RECEIVED	15-FEB-23	251.25	251.25		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-AUG-23	251.25	251.25		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
UNION PACIFIC CORP							
3.150% 03/01/2024 DD 02/19/19	IT	INTEREST RECEIVED	01-MAR-23	5,827.50	5,827.50		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IS	INTEREST SOLD	12-JUN-23	3,334.62	3,334.62		
PAYMENT PERIOD 01-MAR-23 TO 13-JUN-23							
MEXICO GOVERNMENT INTERNATIONA							
2.659% 05/24/2031 DD 11/24/20	IT	INTEREST RECEIVED	24-MAY-23	12,297.88	12,297.88		
PAYMENT PERIOD 24-NOV-22 TO 23-MAY-23							
	IT	INTEREST RECEIVED	24-NOV-23	12,297.88	12,297.88		
PAYMENT PERIOD 24-MAY-23 TO 23-NOV-23							
MEXICO GOVERNMENT INTERNATIONA							
4.280% 08/14/2041 DD 04/14/21	IT	INTEREST RECEIVED	14-FEB-23	8,774.00	8,774.00		
PAYMENT PERIOD 14-AUG-22 TO 13-FEB-23							
	IT	INTEREST RECEIVED	14-AUG-23	8,774.00	8,774.00		
PAYMENT PERIOD 14-FEB-23 TO 13-AUG-23							
US BANCORP							
2.400% 07/30/2024 DD 07/29/19	IT	INTEREST RECEIVED	30-JAN-23	180.00	180.00		
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23							
	IT	INTEREST RECEIVED	30-JAN-23	7,440.00	7,440.00		
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23							
	IT	INTEREST RECEIVED	31-JUL-23	180.00	180.00		
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23							
	IT	INTEREST RECEIVED	31-JUL-23	7,440.00	7,440.00		
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
U S TREASURY BOND							
2.375% 05/15/2051 DD 05/15/21	IB	INTEREST BOUGHT	31-JAN-23	76.76-	76.76-		
PAYMENT PERIOD 15-NOV-22 TO 31-JAN-23							
	IB	INTEREST BOUGHT	31-JAN-23	3,525.89-	3,525.89-		
PAYMENT PERIOD 15-NOV-22 TO 31-JAN-23							
	IB	INTEREST BOUGHT	28-FEB-23	1,738.60-	1,738.60-		
PAYMENT PERIOD 15-NOV-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	15-MAY-23	331,775.63	331,775.63		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-MAY-23	8,253.13	8,253.13		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IS	INTEREST SOLD	24-MAY-23	19.36	19.36		
PAYMENT PERIOD 15-MAY-23 TO 24-MAY-23							
	IS	INTEREST SOLD	24-MAY-23	968.07	968.07		
PAYMENT PERIOD 15-MAY-23 TO 24-MAY-23							
	IS	INTEREST SOLD	22-JUN-23	125.85	125.85		
PAYMENT PERIOD 15-MAY-23 TO 22-JUN-23							
	IS	INTEREST SOLD	22-JUN-23	4,278.87	4,278.87		
PAYMENT PERIOD 15-MAY-23 TO 22-JUN-23							
	IB	INTEREST BOUGHT	25-JUL-23	4,646.74-	4,646.74-		
PAYMENT PERIOD 15-MAY-23 TO 25-JUL-23							
	IB	INTEREST BOUGHT	31-JUL-23	100.68-	100.68-		
PAYMENT PERIOD 15-MAY-23 TO 31-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IS	INTEREST SOLD	20-OCT-23	103.91	103.91		
PAYMENT PERIOD 15-MAY-23 TO 22-OCT-23							
	IT	INTEREST RECEIVED	15-NOV-23	305,650.63	305,650.63		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-NOV-23	7,421.88	7,421.88		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
U S TREASURY BOND							
1.750% 08/15/2041 DD 08/15/21	IB	INTEREST BOUGHT	31-JAN-23	80.84-	80.84-		
PAYMENT PERIOD 15-AUG-22 TO 31-JAN-23							
	IB	INTEREST BOUGHT	31-JAN-23	4,907.13-	4,907.13-		
PAYMENT PERIOD 15-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	15-FEB-23	246,461.25	246,461.25		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-FEB-23	6,081.25	6,081.25		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IB	INTEREST BOUGHT	03-APR-23	23.20-	23.20-		
PAYMENT PERIOD 15-FEB-23 TO 03-APR-23							
	IB	INTEREST BOUGHT	12-APR-23	27.56-	27.56-		
PAYMENT PERIOD 15-FEB-23 TO 12-APR-23							
	IB	INTEREST BOUGHT	13-APR-23	1,710.36-	1,710.36-		
PAYMENT PERIOD 15-FEB-23 TO 13-APR-23							
	IB	INTEREST BOUGHT	14-APR-23	914.16-	914.16-		
PAYMENT PERIOD 15-FEB-23 TO 16-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IS	INTEREST SOLD	22-JUN-23	154.70	154.70		
PAYMENT PERIOD 15-FEB-23 TO 22-JUN-23							
	IS	INTEREST SOLD	22-JUN-23	4,022.10	4,022.10		
PAYMENT PERIOD 15-FEB-23 TO 22-JUN-23							
	IB	INTEREST BOUGHT	31-JUL-23	8,073.21-	8,073.21-		
PAYMENT PERIOD 15-FEB-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-AUG-23	6,037.50	6,037.50		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-AUG-23	257,573.75	257,573.75		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
	IS	INTEREST SOLD	18-OCT-23	3,400.14	3,400.14		
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23							
	IS	INTEREST SOLD	18-OCT-23	61.82	61.82		
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23							
	IS	INTEREST SOLD	20-OCT-23	32.81	32.81		
PAYMENT PERIOD 15-AUG-23 TO 22-OCT-23							
	IB	INTEREST BOUGHT	15-NOV-23	9,287.36-	9,287.36-		
PAYMENT PERIOD 15-AUG-23 TO 15-NOV-23							
	IB	INTEREST BOUGHT	14-DEC-23	14,126.97-	14,126.97-		
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23							
	IB	INTEREST BOUGHT	14-DEC-23	174.05-	174.05-		
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23							
	IB	INTEREST BOUGHT	15-DEC-23	59.44-	59.44-		
PAYMENT PERIOD 15-AUG-23 TO 17-DEC-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	IB	INTEREST BOUGHT	02-MAR-23	14.92-	14.92-		
PAYMENT PERIOD 15-FEB-23 TO 02-MAR-23							
	IB	INTEREST BOUGHT	31-MAR-23	14.61-	14.61-		
PAYMENT PERIOD 15-FEB-23 TO 02-APR-23							
	IB	INTEREST BOUGHT	31-MAR-23	2,044.89-	2,044.89-		
PAYMENT PERIOD 15-FEB-23 TO 02-APR-23							
	IB	INTEREST BOUGHT	03-APR-23	14.92-	14.92-		
PAYMENT PERIOD 15-FEB-23 TO 03-APR-23							
	IB	INTEREST BOUGHT	13-APR-23	847.17-	847.17-		
PAYMENT PERIOD 15-FEB-23 TO 13-APR-23							
	IB	INTEREST BOUGHT	14-APR-23	890.99-	890.99-		
PAYMENT PERIOD 15-FEB-23 TO 16-APR-23							
	IB	INTEREST BOUGHT	28-APR-23	2,214.26-	2,214.26-		
PAYMENT PERIOD 15-FEB-23 TO 30-APR-23							
	IB	INTEREST BOUGHT	31-MAY-23	98.83-	98.83-		
PAYMENT PERIOD 15-FEB-23 TO 31-MAY-23							
	IB	INTEREST BOUGHT	31-MAY-23	3,228.31-	3,228.31-		
PAYMENT PERIOD 15-FEB-23 TO 31-MAY-23							
	IB	INTEREST BOUGHT	05-JUN-23	68.99-	68.99-		
PAYMENT PERIOD 15-FEB-23 TO 05-JUN-23							
	IB	INTEREST BOUGHT	25-JUL-23	5,003.45-	5,003.45-		
PAYMENT PERIOD 15-FEB-23 TO 25-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IB	INTEREST BOUGHT	31-JUL-23	207.60-	207.60-		
PAYMENT PERIOD 15-FEB-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-AUG-23	29,643.75	29,643.75		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-AUG-23	787.50	787.50		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
	IS	INTEREST SOLD	04-OCT-23	1,091.37	1,091.37		
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23							
U S TREASURY BOND							
3.875% 02/15/2043 DD 02/15/23	IB	INTEREST BOUGHT	31-AUG-23	53.70-	53.70-		
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23							
	IB	INTEREST BOUGHT	31-AUG-23	581.78-	581.78-		
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23							
	IS	INTEREST SOLD	04-OCT-23	1,745.33	1,745.33		
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23							
	IS	INTEREST SOLD	04-OCT-23	107.40	107.40		
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23							
	IB	INTEREST BOUGHT	25-OCT-23	75.82-	75.82-		
PAYMENT PERIOD 15-AUG-23 TO 25-OCT-23							
	IB	INTEREST BOUGHT	15-NOV-23	421.09-	421.09-		
PAYMENT PERIOD 15-AUG-23 TO 15-NOV-23							
	IS	INTEREST SOLD	01-DEC-23	58.44	58.44		
PAYMENT PERIOD 15-AUG-23 TO 03-DEC-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IB	INTEREST BOUGHT	13-DEC-23	127.41-	127.41-		
PAYMENT PERIOD 15-AUG-23 TO 13-DEC-23							
U S TREASURY BOND							
4.125% 08/15/2053 DD 08/15/23	IB	INTEREST BOUGHT	31-AUG-23	323.95-	323.95-		
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23							
	IB	INTEREST BOUGHT	29-SEP-23	1,614.13-	1,614.13-		
PAYMENT PERIOD 15-AUG-23 TO 01-OCT-23							
	IB	INTEREST BOUGHT	29-SEP-23	26.90-	26.90-		
PAYMENT PERIOD 15-AUG-23 TO 01-OCT-23							
	IB	INTEREST BOUGHT	31-OCT-23	4,371.60-	4,371.60-		
PAYMENT PERIOD 15-AUG-23 TO 31-OCT-23							
	IB	INTEREST BOUGHT	31-OCT-23	131.15-	131.15-		
PAYMENT PERIOD 15-AUG-23 TO 31-OCT-23							
U S TREASURY BOND							
4.750% 11/15/2053 DD 11/15/23	IB	INTEREST BOUGHT	30-NOV-23	2,296.70-	2,296.70-		
PAYMENT PERIOD 15-NOV-23 TO 30-NOV-23							
	IB	INTEREST BOUGHT	30-NOV-23	52.20-	52.20-		
PAYMENT PERIOD 15-NOV-23 TO 30-NOV-23							
	IS	INTEREST SOLD	01-DEC-23	24.79	24.79		
PAYMENT PERIOD 15-NOV-23 TO 03-DEC-23							
	IS	INTEREST SOLD	01-DEC-23	991.76	991.76		
PAYMENT PERIOD 15-NOV-23 TO 03-DEC-23							
	IB	INTEREST BOUGHT	13-DEC-23	18.92-	18.92-		
PAYMENT PERIOD 15-NOV-23 TO 13-DEC-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IB	INTEREST BOUGHT	15-DEC-23	1,722.53-	1,722.53-		
PAYMENT PERIOD 15-NOV-23 TO 17-DEC-23							
U S TREASURY NOTE							
1.250% 04/30/2028 DD 04/30/21	IT	INTEREST RECEIVED	01-MAY-23	2,156.25	2,156.25		
PAYMENT PERIOD 31-OCT-22 TO 29-APR-23							
	IS	INTEREST SOLD	25-OCT-23	364.81	364.81		
PAYMENT PERIOD 30-APR-23 TO 25-OCT-23							
	IT	INTEREST RECEIVED	31-OCT-23	1,781.25	1,781.25		
PAYMENT PERIOD 30-APR-23 TO 30-OCT-23							
	IS	INTEREST SOLD	15-DEC-23	395.60	395.60		
PAYMENT PERIOD 31-OCT-23 TO 17-DEC-23							
U S TREASURY NOTE							
1.625% 05/15/2031 DD 05/15/21	IT	INTEREST RECEIVED	15-MAY-23	650.00	650.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-MAY-23	17,875.00	17,875.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-NOV-23	17,875.00	17,875.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-NOV-23	650.00	650.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
U S TREASURY NOTE							
0.875% 09/30/2026 DD 09/30/21	IT	INTEREST RECEIVED	31-MAR-23	2,450.00	2,450.00		
PAYMENT PERIOD 30-SEP-22 TO 30-MAR-23							
	IT	INTEREST RECEIVED	31-MAR-23	181,300.00	181,300.00		
PAYMENT PERIOD 30-SEP-22 TO 30-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IB	INTEREST BOUGHT	21-SEP-23	460.21-	460.21-		
PAYMENT PERIOD 31-MAR-23 TO 21-SEP-23							
	IT	INTEREST RECEIVED	02-OCT-23	2,931.25	2,931.25		
PAYMENT PERIOD 31-MAR-23 TO 29-SEP-23							
	IT	INTEREST RECEIVED	02-OCT-23	181,300.00	181,300.00		
PAYMENT PERIOD 31-MAR-23 TO 29-SEP-23							
	IS	INTEREST SOLD	15-DEC-23	28,088.17	28,088.17		
PAYMENT PERIOD 30-SEP-23 TO 17-DEC-23							
U S TREASURY NOTE							
1.000% 12/15/2024 DD 12/15/21	IS	INTEREST SOLD	31-MAR-23	314.42	314.42		
PAYMENT PERIOD 15-DEC-22 TO 02-APR-23							
	IS	INTEREST SOLD	28-APR-23	2,427.61	2,427.61		
PAYMENT PERIOD 15-DEC-22 TO 30-APR-23							
	IS	INTEREST SOLD	05-JUN-23	66,538.46	66,538.46		
PAYMENT PERIOD 15-DEC-22 TO 05-JUN-23							
U S TREASURY NOTE							
1.750% 01/31/2029 DD 01/31/22	IT	INTEREST RECEIVED	31-JAN-23	87.50	87.50		
PAYMENT PERIOD 31-JUL-22 TO 30-JAN-23							
	IT	INTEREST RECEIVED	31-JUL-23	87.50	87.50		
PAYMENT PERIOD 31-JAN-23 TO 30-JUL-23							
U S TREASURY NOTE							
1.875% 02/15/2032 DD 02/15/22	IB	INTEREST BOUGHT	13-FEB-23	233.10-	233.10-		
PAYMENT PERIOD 15-AUG-22 TO 13-FEB-23							
	IB	INTEREST BOUGHT	13-FEB-23	9,016.36-	9,016.36-		
PAYMENT PERIOD 15-AUG-22 TO 13-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-FEB-23	51,065.63	51,065.63		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-FEB-23	1,781.25	1,781.25		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IB	INTEREST BOUGHT	28-FEB-23	36.26-	36.26-		
PAYMENT PERIOD 15-FEB-23 TO 28-FEB-23							
	IB	INTEREST BOUGHT	28-FEB-23	725.14-	725.14-		
PAYMENT PERIOD 15-FEB-23 TO 28-FEB-23							
	IB	INTEREST BOUGHT	02-MAR-23	24.86-	24.86-		
PAYMENT PERIOD 15-FEB-23 TO 02-MAR-23							
	IB	INTEREST BOUGHT	31-MAR-23	3,529.87-	3,529.87-		
PAYMENT PERIOD 15-FEB-23 TO 02-APR-23							
	IB	INTEREST BOUGHT	12-APR-23	73.81-	73.81-		
PAYMENT PERIOD 15-FEB-23 TO 12-APR-23							
	IB	INTEREST BOUGHT	14-APR-23	3,080.54-	3,080.54-		
PAYMENT PERIOD 15-FEB-23 TO 16-APR-23							
	IB	INTEREST BOUGHT	28-APR-23	3,884.67-	3,884.67-		
PAYMENT PERIOD 15-FEB-23 TO 30-APR-23							
	IB	INTEREST BOUGHT	31-MAY-23	137.26-	137.26-		
PAYMENT PERIOD 15-FEB-23 TO 31-MAY-23							
	IS	INTEREST SOLD	26-JUN-23	512.77	512.77		
PAYMENT PERIOD 15-FEB-23 TO 26-JUN-23							
	IS	INTEREST SOLD	05-JUL-23	18,257.94	18,257.94		
PAYMENT PERIOD 15-FEB-23 TO 05-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-AUG-23	2,296.88	2,296.88		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-AUG-23	69,112.50	69,112.50		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
	IB	INTEREST BOUGHT	29-AUG-23	30.57-	30.57-		
PAYMENT PERIOD 15-AUG-23 TO 29-AUG-23							
	IS	INTEREST SOLD	18-OCT-23	3,643.00	3,643.00		
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23							
	IS	INTEREST SOLD	18-OCT-23	99.35	99.35		
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23							
	IS	INTEREST SOLD	19-OCT-23	7,398.10	7,398.10		
PAYMENT PERIOD 15-AUG-23 TO 19-OCT-23							
	IS	INTEREST SOLD	19-OCT-23	184.95	184.95		
PAYMENT PERIOD 15-AUG-23 TO 19-OCT-23							
	IS	INTEREST SOLD	20-OCT-23	140.63	140.63		
PAYMENT PERIOD 15-AUG-23 TO 22-OCT-23							
	IS	INTEREST SOLD	20-OCT-23	9,492.19	9,492.19		
PAYMENT PERIOD 15-AUG-23 TO 22-OCT-23							
U S TREASURY NOTE							
VAR RT 04/30/2024 DD 04/30/22	FC	INTEREST BOUGHT	03-JAN-23	0.00	633.40-		
	IT	INTEREST RECEIVED	31-JAN-23	930.99	930.99		
PAYMENT PERIOD 31-OCT-22 TO 30-JAN-23							
	IS	INTEREST SOLD	13-FEB-23	151.06	151.06		
PAYMENT PERIOD 31-JAN-23 TO 13-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22	IB	INTEREST BOUGHT	30-JUN-23	676.23-	676.23-		
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23							
	IB	INTEREST BOUGHT	30-JUN-23	35,163.93-	35,163.93-		
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23							
	IS	INTEREST SOLD	05-JUL-23	221.31	221.31		
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23							
	IS	INTEREST SOLD	05-JUL-23	8,360.66	8,360.66		
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23							
	IB	INTEREST BOUGHT	25-JUL-23	30,601.09-	30,601.09-		
PAYMENT PERIOD 31-MAY-23 TO 25-JUL-23							
	IS	INTEREST SOLD	31-JUL-23	14,822.40	14,822.40		
PAYMENT PERIOD 31-MAY-23 TO 31-JUL-23							
	IS	INTEREST SOLD	04-AUG-23	975.41	975.41		
PAYMENT PERIOD 31-MAY-23 TO 06-AUG-23							
	IS	INTEREST SOLD	04-AUG-23	31,584.70	31,584.70		
PAYMENT PERIOD 31-MAY-23 TO 06-AUG-23							
	IS	INTEREST SOLD	31-AUG-23	19,660.86	19,660.86		
PAYMENT PERIOD 31-MAY-23 TO 31-AUG-23							
	IS	INTEREST SOLD	06-SEP-23	20,286.89	20,286.89		
PAYMENT PERIOD 31-MAY-23 TO 06-SEP-23							
	IS	INTEREST SOLD	04-OCT-23	33,007.86	33,007.86		
PAYMENT PERIOD 31-MAY-23 TO 04-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	IB	INTEREST BOUGHT	13-FEB-23	648.74-	648.74-		
PAYMENT PERIOD 31-AUG-22 TO 13-FEB-23							
	IB	INTEREST BOUGHT	13-FEB-23	72,082.18-	72,082.18-		
PAYMENT PERIOD 31-AUG-22 TO 13-FEB-23							
	IT	INTEREST RECEIVED	28-FEB-23	331,250.00	331,250.00		
PAYMENT PERIOD 31-AUG-22 TO 27-FEB-23							
	IT	INTEREST RECEIVED	28-FEB-23	7,031.25	7,031.25		
PAYMENT PERIOD 31-AUG-22 TO 27-FEB-23							
	IB	INTEREST BOUGHT	28-FEB-23	144.36-	144.36-		
PAYMENT PERIOD 31-AUG-22 TO 28-FEB-23							
	IB	INTEREST BOUGHT	28-FEB-23	2.12-	2.12-		
PAYMENT PERIOD 31-AUG-22 TO 28-FEB-23							
	IB	INTEREST BOUGHT	31-MAR-23	288.72-	288.72-		
PAYMENT PERIOD 28-FEB-23 TO 02-APR-23							
	IB	INTEREST BOUGHT	31-MAR-23	11,837.63-	11,837.63-		
PAYMENT PERIOD 28-FEB-23 TO 02-APR-23							
	IB	INTEREST BOUGHT	28-APR-23	9,476.90-	9,476.90-		
PAYMENT PERIOD 28-FEB-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	31-AUG-23	8,984.38	8,984.38		
PAYMENT PERIOD 28-FEB-23 TO 30-AUG-23							
	IT	INTEREST RECEIVED	31-AUG-23	450,000.00	450,000.00		
PAYMENT PERIOD 28-FEB-23 TO 30-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IS	INTEREST SOLD	14-DEC-23	262,087.91	262,087.91		
PAYMENT PERIOD 31-AUG-23 TO 14-DEC-23							
	IS	INTEREST SOLD	14-DEC-23	5,232.66	5,232.66		
PAYMENT PERIOD 31-AUG-23 TO 14-DEC-23							
U S TREASURY NOTE							
4.375% 10/31/2024 DD 10/31/22	IS	INTEREST SOLD	13-FEB-23	2,562.15	2,562.15		
PAYMENT PERIOD 31-OCT-22 TO 13-FEB-23							
	IS	INTEREST SOLD	02-MAR-23	624.34	624.34		
PAYMENT PERIOD 31-OCT-22 TO 02-MAR-23							
	IS	INTEREST SOLD	21-MAR-23	1,201.31	1,201.31		
PAYMENT PERIOD 31-OCT-22 TO 21-MAR-23							
	IS	INTEREST SOLD	28-APR-23	24.73	24.73		
PAYMENT PERIOD 31-OCT-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-MAY-23	4,550.00	4,550.00		
PAYMENT PERIOD 31-OCT-22 TO 29-APR-23							
U S TREASURY NOTE							
3.875% 04/30/2025 DD 04/30/23	IB	INTEREST BOUGHT	28-APR-23	86.87-	86.87-		
PAYMENT PERIOD 30-APR-23 TO 30-APR-23							
	IS	INTEREST SOLD	05-JUN-23	1,344.14	1,344.14		
PAYMENT PERIOD 30-APR-23 TO 05-JUN-23							
	IS	INTEREST SOLD	31-AUG-23	731.20	731.20		
PAYMENT PERIOD 30-APR-23 TO 31-AUG-23							
	IS	INTEREST SOLD	06-SEP-23	889.78	889.78		
PAYMENT PERIOD 30-APR-23 TO 06-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IS	INTEREST SOLD	04-OCT-23	1,663.72	1,663.72		
PAYMENT PERIOD 30-APR-23 TO 04-OCT-23							
	IS	INTEREST SOLD	25-OCT-23	1,602.12	1,602.12		
PAYMENT PERIOD 30-APR-23 TO 25-OCT-23							
	IT	INTEREST RECEIVED	31-OCT-23	3,371.25	3,371.25		
PAYMENT PERIOD 30-APR-23 TO 30-OCT-23							
	IS	INTEREST SOLD	31-OCT-23	5.32	5.32		
PAYMENT PERIOD 30-APR-23 TO 31-OCT-23							
	IS	INTEREST SOLD	30-NOV-23	409.22	409.22		
PAYMENT PERIOD 31-OCT-23 TO 30-NOV-23							
U S TREASURY NOTE							
3.500% 04/30/2028 DD 04/30/23	IB	INTEREST BOUGHT	31-MAY-23	7,000.00-	7,000.00-		
PAYMENT PERIOD 30-APR-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	31-OCT-23	40,250.00	40,250.00		
PAYMENT PERIOD 30-APR-23 TO 30-OCT-23							
	IS	INTEREST SOLD	15-DEC-23	10,615.38	10,615.38		
PAYMENT PERIOD 31-OCT-23 TO 17-DEC-23							
U S TREASURY NOTE							
3.625% 05/31/2028 DD 05/31/23	IB	INTEREST BOUGHT	05-JUN-23	389.24-	389.24-		
PAYMENT PERIOD 31-MAY-23 TO 05-JUN-23							
	IB	INTEREST BOUGHT	05-JUN-23	15,153.69-	15,153.69-		
PAYMENT PERIOD 31-MAY-23 TO 05-JUN-23							
	IS	INTEREST SOLD	30-JUN-23	702.72	702.72		
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IS	INTEREST SOLD	30-JUN-23	50,660.86	50,660.86		
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23							
	IS	INTEREST SOLD	05-JUL-23	855.74	855.74		
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23							
	IS	INTEREST SOLD	05-JUL-23	35,655.74	35,655.74		
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23							
	IS	INTEREST SOLD	21-SEP-23	1,411.37	1,411.37		
PAYMENT PERIOD 31-MAY-23 TO 21-SEP-23							
	IS	INTEREST SOLD	15-NOV-23	753.23	753.23		
PAYMENT PERIOD 31-MAY-23 TO 15-NOV-23							
	IT	INTEREST RECEIVED	30-NOV-23	543.75	543.75		
PAYMENT PERIOD 31-MAY-23 TO 29-NOV-23							
	IS	INTEREST SOLD	15-DEC-23	53.48	53.48		
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23							
U S TREASURY NOTE							
4.750% 07/31/2025 DD 07/31/23	IB	INTEREST BOUGHT	31-JUL-23	19.36-	19.36-		
PAYMENT PERIOD 31-JUL-23 TO 31-JUL-23							
	IB	INTEREST BOUGHT	31-JUL-23	567.93-	567.93-		
PAYMENT PERIOD 31-JUL-23 TO 31-JUL-23							
	IB	INTEREST BOUGHT	04-AUG-23	167.15-	167.15-		
PAYMENT PERIOD 31-JUL-23 TO 06-AUG-23							
	IB	INTEREST BOUGHT	29-SEP-23	813.18-	813.18-		
PAYMENT PERIOD 31-JUL-23 TO 01-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IS	INTEREST SOLD	30-NOV-23	47,629.07	47,629.07		
PAYMENT PERIOD 31-JUL-23 TO 30-NOV-23							
	IB	INTEREST BOUGHT	08-DEC-23	2,231.73-	2,231.73-		
PAYMENT PERIOD 31-JUL-23 TO 10-DEC-23							
	IS	INTEREST SOLD	15-DEC-23	10,209.92	10,209.92		
PAYMENT PERIOD 31-JUL-23 TO 17-DEC-23							
	IS	INTEREST SOLD	15-DEC-23	25,298.91	25,298.91		
PAYMENT PERIOD 31-JUL-23 TO 17-DEC-23							
U S TREASURY NOTE							
4.125% 07/31/2028 DD 07/31/23	IB	INTEREST BOUGHT	04-AUG-23	5,257.13-	5,257.13-		
PAYMENT PERIOD 31-JUL-23 TO 06-AUG-23							
	IB	INTEREST BOUGHT	04-AUG-23	15.69-	15.69-		
PAYMENT PERIOD 31-JUL-23 TO 06-AUG-23							
	IB	INTEREST BOUGHT	31-AUG-23	143.48-	143.48-		
PAYMENT PERIOD 31-JUL-23 TO 31-AUG-23							
	IB	INTEREST BOUGHT	31-AUG-23	8,300.22-	8,300.22-		
PAYMENT PERIOD 31-JUL-23 TO 31-AUG-23							
	IS	INTEREST SOLD	21-SEP-23	41,586.28	41,586.28		
PAYMENT PERIOD 31-JUL-23 TO 21-SEP-23							
	IS	INTEREST SOLD	21-SEP-23	356.45	356.45		
PAYMENT PERIOD 31-JUL-23 TO 21-SEP-23							
	IS	INTEREST SOLD	15-DEC-23	31,605.57	31,605.57		
PAYMENT PERIOD 31-JUL-23 TO 17-DEC-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23	IB	INTEREST BOUGHT	31-AUG-23	26.85-	26.85-		
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23							
	IB	INTEREST BOUGHT	31-AUG-23	1,118.80-	1,118.80-		
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23							
	IS	INTEREST SOLD	15-SEP-23	53.70	53.70		
PAYMENT PERIOD 15-AUG-23 TO 17-SEP-23							
	IB	INTEREST BOUGHT	29-SEP-23	75.82-	75.82-		
PAYMENT PERIOD 15-AUG-23 TO 01-OCT-23							
	IS	INTEREST SOLD	04-OCT-23	3,356.41	3,356.41		
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23							
	IS	INTEREST SOLD	18-OCT-23	102.66	102.66		
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23							
	IB	INTEREST BOUGHT	25-OCT-23	36,391.30-	36,391.30-		
PAYMENT PERIOD 15-AUG-23 TO 25-OCT-23							
	IB	INTEREST BOUGHT	25-OCT-23	871.87-	871.87-		
PAYMENT PERIOD 15-AUG-23 TO 25-OCT-23							
	IB	INTEREST BOUGHT	30-NOV-23	28,430.70-	28,430.70-		
PAYMENT PERIOD 15-AUG-23 TO 30-NOV-23							
	IB	INTEREST BOUGHT	30-NOV-23	1,137.22-	1,137.22-		
PAYMENT PERIOD 15-AUG-23 TO 30-NOV-23							
	IS	INTEREST SOLD	08-DEC-23	54,671.20	54,671.20		
PAYMENT PERIOD 15-AUG-23 TO 10-DEC-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IS	INTEREST SOLD	08-DEC-23	1,677.41	1,677.41		
PAYMENT PERIOD 15-AUG-23 TO 10-DEC-23							
	IS	INTEREST SOLD	13-DEC-23	445.94	445.94		
PAYMENT PERIOD 15-AUG-23 TO 13-DEC-23							
	IB	INTEREST BOUGHT	14-DEC-23	11,304.89-	11,304.89-		
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23							
	IB	INTEREST BOUGHT	14-DEC-23	449.63-	449.63-		
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23							
U S TREASURY NOTE							
4.125% 08/31/2030 DD 08/31/23	IB	INTEREST BOUGHT	31-AUG-23	4.53-	4.53-		
PAYMENT PERIOD 31-AUG-23 TO 31-AUG-23							
	IB	INTEREST BOUGHT	31-AUG-23	192.65-	192.65-		
PAYMENT PERIOD 31-AUG-23 TO 31-AUG-23							
	IS	INTEREST SOLD	15-SEP-23	81.59	81.59		
PAYMENT PERIOD 31-AUG-23 TO 17-SEP-23							
	IS	INTEREST SOLD	21-SEP-23	4,238.32	4,238.32		
PAYMENT PERIOD 31-AUG-23 TO 21-SEP-23							
	IB	INTEREST BOUGHT	29-SEP-23	4,714.29-	4,714.29-		
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23							
	IB	INTEREST BOUGHT	29-SEP-23	108.79-	108.79-		
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23							
	IS	INTEREST SOLD	04-OCT-23	3,966.34	3,966.34		
PAYMENT PERIOD 31-AUG-23 TO 04-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IS	INTEREST SOLD	04-OCT-23	118.99	118.99		
PAYMENT PERIOD 31-AUG-23 TO 04-OCT-23							
	IB	INTEREST BOUGHT	31-OCT-23	12,646.98-	12,646.98-		
PAYMENT PERIOD 31-AUG-23 TO 31-OCT-23							
U S TREASURY NOTE							
4.375% 08/31/2028 DD 08/31/23	IB	INTEREST BOUGHT	29-SEP-23	6,538.46-	6,538.46-		
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23							
	IS	INTEREST SOLD	25-OCT-23	11,442.31	11,442.31		
PAYMENT PERIOD 31-AUG-23 TO 25-OCT-23							
U S TREASURY NOTE							
4.625% 09/30/2030 DD 09/30/23	IB	INTEREST BOUGHT	25-OCT-23	229.99-	229.99-		
PAYMENT PERIOD 30-SEP-23 TO 25-OCT-23							
	IB	INTEREST BOUGHT	25-OCT-23	7,228.14-	7,228.14-		
PAYMENT PERIOD 30-SEP-23 TO 25-OCT-23							
	IB	INTEREST BOUGHT	30-NOV-23	352.56-	352.56-		
PAYMENT PERIOD 30-SEP-23 TO 30-NOV-23							
	IB	INTEREST BOUGHT	30-NOV-23	4,700.81-	4,700.81-		
PAYMENT PERIOD 30-SEP-23 TO 30-NOV-23							
U S TREASURY NOTE							
4.875% 10/31/2028 DD 10/31/23	IB	INTEREST BOUGHT	31-OCT-23	308.04-	308.04-		
PAYMENT PERIOD 31-OCT-23 TO 31-OCT-23							
	IB	INTEREST BOUGHT	31-OCT-23	7.37-	7.37-		
PAYMENT PERIOD 31-OCT-23 TO 31-OCT-23							
	IB	INTEREST BOUGHT	14-DEC-23	174,776.79-	174,776.79-		
PAYMENT PERIOD 31-OCT-23 TO 14-DEC-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IB	INTEREST BOUGHT	14-DEC-23	3,676.34-	3,676.34-		
PAYMENT PERIOD 31-OCT-23 TO 14-DEC-23							
U S TREASURY NOTE 4.875% 11/30/2025 DD 11/30/23	IB	INTEREST BOUGHT	15-DEC-23	2,061.89-	2,061.89-		
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23							
	IB	INTEREST BOUGHT	15-DEC-23	68,569.67-	68,569.67-		
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23							
U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23	IB	INTEREST BOUGHT	14-DEC-23	2,061.99-	2,061.99-		
PAYMENT PERIOD 30-NOV-23 TO 14-DEC-23							
	IB	INTEREST BOUGHT	14-DEC-23	53.79-	53.79-		
PAYMENT PERIOD 30-NOV-23 TO 14-DEC-23							
U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19	IB	INTEREST BOUGHT	21-SEP-23	6,723.90-	6,723.90-		
PAYMENT PERIOD 31-AUG-23 TO 21-SEP-23							
	IB	INTEREST BOUGHT	21-SEP-23	67.99-	67.99-		
PAYMENT PERIOD 31-AUG-23 TO 21-SEP-23							
	IS	INTEREST SOLD	29-SEP-23	98.90	98.90		
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23							
	IS	INTEREST SOLD	25-OCT-23	6,442.31	6,442.31		
PAYMENT PERIOD 31-AUG-23 TO 25-OCT-23							
	IS	INTEREST SOLD	31-OCT-23	4,684.07	4,684.07		
PAYMENT PERIOD 31-AUG-23 TO 31-OCT-23							
	IS	INTEREST SOLD	15-NOV-23	5,552.88	5,552.88		
PAYMENT PERIOD 31-AUG-23 TO 15-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IS	INTEREST SOLD	30-NOV-23	3,949.18	3,949.18		
PAYMENT PERIOD 31-AUG-23 TO 30-NOV-23							
U S TREASURY NOTE							
1.500% 11/30/2024 DD 11/30/19	IB	INTEREST BOUGHT	08-DEC-23	2,028.69-	2,028.69-		
PAYMENT PERIOD 30-NOV-23 TO 10-DEC-23							
	IS	INTEREST SOLD	15-DEC-23	3,319.67	3,319.67		
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23							
U S TREASURY NOTE							
1.375% 01/31/2025 DD 01/31/20	IB	INTEREST BOUGHT	31-JAN-23	3.79-	3.79-		
PAYMENT PERIOD 31-JUL-22 TO 31-JAN-23							
	IB	INTEREST BOUGHT	31-JAN-23	208.90-	208.90-		
PAYMENT PERIOD 31-JUL-22 TO 31-JAN-23							
	IB	INTEREST BOUGHT	13-FEB-23	119.65-	119.65-		
PAYMENT PERIOD 31-JAN-23 TO 13-FEB-23							
	IS	INTEREST SOLD	05-JUN-23	26,322.51	26,322.51		
PAYMENT PERIOD 31-JAN-23 TO 05-JUN-23							
	IS	INTEREST SOLD	05-JUN-23	1,555.42	1,555.42		
PAYMENT PERIOD 31-JAN-23 TO 05-JUN-23							
U S TREASURY NOTE							
2.125% 07/31/2024 DD 07/31/17	IT	INTEREST RECEIVED	31-JAN-23	227,109.38	227,109.38		
PAYMENT PERIOD 31-JUL-22 TO 30-JAN-23							
	IS	INTEREST SOLD	13-FEB-23	4,520.03	4,520.03		
PAYMENT PERIOD 31-JAN-23 TO 13-FEB-23							
	IS	INTEREST SOLD	31-MAR-23	20,017.26	20,017.26		
PAYMENT PERIOD 31-JAN-23 TO 02-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IS	INTEREST SOLD	28-APR-23	17,962.71	17,962.71		
PAYMENT PERIOD 31-JAN-23 TO 30-APR-23							
	IS	INTEREST SOLD	05-JUN-23	51,589.95	51,589.95		
PAYMENT PERIOD 31-JAN-23 TO 05-JUN-23							
RAYTHEON TECHNOLOGIES CORP							
4.625% 11/16/2048 DD 08/16/18	IT	INTEREST RECEIVED	16-MAY-23	27,865.63	27,865.63		
PAYMENT PERIOD 16-NOV-22 TO 15-MAY-23							
	IT	INTEREST RECEIVED	16-MAY-23	693.75	693.75		
PAYMENT PERIOD 16-NOV-22 TO 15-MAY-23							
	IT	INTEREST RECEIVED	16-NOV-23	27,865.63	27,865.63		
PAYMENT PERIOD 16-MAY-23 TO 15-NOV-23							
	IT	INTEREST RECEIVED	16-NOV-23	693.75	693.75		
PAYMENT PERIOD 16-MAY-23 TO 15-NOV-23							
UNITEDHEALTH GROUP INC							
4.750% 07/15/2045 DD 07/23/15	IT	INTEREST RECEIVED	17-JAN-23	237.50	237.50		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JAN-23	11,281.25	11,281.25		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JUL-23	237.50	237.50		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
	IT	INTEREST RECEIVED	17-JUL-23	11,281.25	11,281.25		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
UNITEDHEALTH GROUP INC							
2.875% 08/15/2029 DD 07/25/19	IT	INTEREST RECEIVED	15-FEB-23	7,618.75	7,618.75		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-FEB-23	215.63	215.63		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-AUG-23	215.63	215.63		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-AUG-23	7,618.75	7,618.75		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
URUGUAY GOVERNMENT INTERNATION							
4.375% 01/23/2031 DD 01/23/19	IT	INTEREST RECEIVED	23-JAN-23	109.38	109.38		
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23							
	IT	INTEREST RECEIVED	23-JAN-23	3,937.50	3,937.50		
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23							
	IT	INTEREST RECEIVED	24-JUL-23	3,937.50	3,937.50		
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23							
	IT	INTEREST RECEIVED	24-JUL-23	109.38	109.38		
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23							
	IS	INTEREST SOLD	30-AUG-23	831.25	831.25		
PAYMENT PERIOD 23-JUL-23 TO 31-AUG-23							
	IS	INTEREST SOLD	30-AUG-23	23.09	23.09		
PAYMENT PERIOD 23-JUL-23 TO 31-AUG-23							
VALE OVERSEAS LTD							
3.750% 07/08/2030 DD 07/08/20	IT	INTEREST RECEIVED	09-JAN-23	10,500.00	10,500.00		
PAYMENT PERIOD 08-JUL-22 TO 07-JAN-23							
	IT	INTEREST RECEIVED	09-JAN-23	281.25	281.25		
PAYMENT PERIOD 08-JUL-22 TO 07-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	10-JUL-23	281.25	281.25		
PAYMENT PERIOD 08-JAN-23 TO 07-JUL-23							
	IT	INTEREST RECEIVED	10-JUL-23	10,500.00	10,500.00		
PAYMENT PERIOD 08-JAN-23 TO 07-JUL-23							
VERIZON COMMUNICATIONS INC							
3.875% 02/08/2029 DD 02/08/19	IT	INTEREST RECEIVED	08-FEB-23	16,759.38	16,759.38		
PAYMENT PERIOD 08-AUG-22 TO 07-FEB-23							
	IT	INTEREST RECEIVED	08-AUG-23	16,759.38	16,759.38		
PAYMENT PERIOD 08-FEB-23 TO 07-AUG-23							
VERIZON COMMUNICATIONS INC							
4.016% 12/03/2029 DD 06/03/19	IT	INTEREST RECEIVED	05-JUN-23	3,714.80	3,714.80		
PAYMENT PERIOD 03-DEC-22 TO 02-JUN-23							
	IT	INTEREST RECEIVED	04-DEC-23	3,714.80	3,714.80		
PAYMENT PERIOD 03-JUN-23 TO 02-DEC-23							
VERIZON COMMUNICATIONS INC							
2.875% 11/20/2050 DD 11/20/20	IT	INTEREST RECEIVED	22-MAY-23	431.25	431.25		
PAYMENT PERIOD 20-NOV-22 TO 19-MAY-23							
	IT	INTEREST RECEIVED	22-MAY-23	16,746.88	16,746.88		
PAYMENT PERIOD 20-NOV-22 TO 19-MAY-23							
	IT	INTEREST RECEIVED	20-NOV-23	431.25	431.25		
PAYMENT PERIOD 20-MAY-23 TO 19-NOV-23							
	IT	INTEREST RECEIVED	20-NOV-23	16,746.88	16,746.88		
PAYMENT PERIOD 20-MAY-23 TO 19-NOV-23							
VERIZON OWNER TRUST 2019 C A1A							
1.940% 04/22/2024 DD 10/08/19	IT	INTEREST RECEIVED	20-JAN-23	1.41	1.41		
PAYMENT PERIOD 20-DEC-22 TO 19-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	20-JAN-23	56.44	56.44		
PAYMENT PERIOD 20-DEC-22 TO 19-JAN-23							
	IT	INTEREST RECEIVED	21-FEB-23	0.02	0.02		
PAYMENT PERIOD 20-JAN-23 TO 19-FEB-23							
	IT	INTEREST RECEIVED	21-FEB-23	0.86	0.86		
PAYMENT PERIOD 20-JAN-23 TO 19-FEB-23							
	IS	INTEREST SOLD	21-FEB-23	0.01	0.01		
PAYMENT PERIOD 20-JAN-23 TO 20-FEB-23							
VISA INC							
3.150% 12/14/2025 DD 12/14/15	IT	INTEREST RECEIVED	14-JUN-23	551.25	551.25		
PAYMENT PERIOD 14-DEC-22 TO 13-JUN-23							
	IT	INTEREST RECEIVED	14-JUN-23	19,687.50	19,687.50		
PAYMENT PERIOD 14-DEC-22 TO 13-JUN-23							
	IT	INTEREST RECEIVED	14-DEC-23	551.25	551.25		
PAYMENT PERIOD 14-JUN-23 TO 13-DEC-23							
	IT	INTEREST RECEIVED	14-DEC-23	19,687.50	19,687.50		
PAYMENT PERIOD 14-JUN-23 TO 13-DEC-23							
WFRBS COMMERCIAL MORTGA C22 A4							
3.488% 09/15/2057 DD 09/01/14	IT	INTEREST RECEIVED	18-JAN-23	37.04	37.04		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	18-JAN-23	1,530.80	1,530.80		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	17-FEB-23	1,530.80	1,530.80		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-FEB-23	37.04	37.04		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	17-MAR-23	37.04	37.04		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-MAR-23	1,530.80	1,530.80		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-APR-23	37.04	37.04		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	17-APR-23	1,530.80	1,530.80		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	17-MAY-23	1,530.80	1,530.80		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	17-MAY-23	37.04	37.04		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	16-JUN-23	1,516.66	1,516.66		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	16-JUN-23	36.69	36.69		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	17-JUL-23	35.49	35.49		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	17-JUL-23	1,466.80	1,466.80		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	17-AUG-23	35.49	35.49		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-AUG-23	1,466.80	1,466.80		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-SEP-23	1,409.50	1,409.50		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	15-SEP-23	34.10	34.10		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	17-OCT-23	34.10	34.10		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	17-OCT-23	1,409.50	1,409.50		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	17-NOV-23	34.10	34.10		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	17-NOV-23	1,409.50	1,409.50		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	15-DEC-23	34.10	34.10		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	15-DEC-23	1,409.50	1,409.50		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
WP CAREY INC							
2.400% 02/01/2031 DD 10/14/20	IT	INTEREST RECEIVED	01-FEB-23	120.00	120.00		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	01-FEB-23	6,000.00	6,000.00		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	01-AUG-23	120.00	120.00		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	01-AUG-23	6,000.00	6,000.00		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							
WP CAREY INC							
2.250% 04/01/2033 DD 02/25/21	IT	INTEREST RECEIVED	03-APR-23	225.00	225.00		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	03-APR-23	9,843.75	9,843.75		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	02-OCT-23	225.00	225.00		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	02-OCT-23	9,843.75	9,843.75		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
WFRBS COMMERCIAL MORTGA C17 A4							
4.023% 12/15/2046 DD 11/01/13	IT	INTEREST RECEIVED	18-JAN-23	33.53	33.53		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	17-FEB-23	33.53	33.53		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	17-MAR-23	33.53	33.53		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-APR-23	33.53	33.53		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	17-MAY-23	33.53	33.53		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	16-JUN-23	33.53	33.53		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	17-JUL-23	33.53	33.53		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	17-AUG-23	21.13	21.13		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-SEP-23	4.91	4.91		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
WASTE MANAGEMENT INC							
2.400% 05/15/2023 DD 05/16/16	IT	INTEREST RECEIVED	15-MAY-23	4,560.00	4,560.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-MAY-23	60.00	60.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
WASTE MANAGEMENT INC							
2.500% 11/15/2050 DD 11/17/20	IT	INTEREST RECEIVED	15-MAY-23	187.50	187.50		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-MAY-23	6,562.50	6,562.50		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-NOV-23	187.50	187.50		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-NOV-23	6,562.50	6,562.50		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
WASTE MANAGEMENT INC							
2.000% 06/01/2029 DD 05/12/21	IT	INTEREST RECEIVED	01-JUN-23	100.00	100.00		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	01-JUN-23	2,050.00	2,050.00		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-DEC-23	100.00	100.00		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	01-DEC-23	2,050.00	2,050.00		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
WELLS FARGO & CO							
4.300% 07/22/2027 DD 07/22/15	IT	INTEREST RECEIVED	23-JAN-23	430.00	430.00		
PAYMENT PERIOD 22-JUL-22 TO 21-JAN-23							
	IT	INTEREST RECEIVED	23-JAN-23	14,190.00	14,190.00		
PAYMENT PERIOD 22-JUL-22 TO 21-JAN-23							
	IT	INTEREST RECEIVED	24-JUL-23	430.00	430.00		
PAYMENT PERIOD 22-JAN-23 TO 21-JUL-23							
	IT	INTEREST RECEIVED	24-JUL-23	14,190.00	14,190.00		
PAYMENT PERIOD 22-JAN-23 TO 21-JUL-23							
WELLS FARGO COMMERCIAL LC18 A4							
3.147% 12/15/2047 DD 12/01/14	IT	INTEREST RECEIVED	18-JAN-23	1,559.84	1,559.84		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	17-FEB-23	1,559.84	1,559.84		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	17-MAR-23	1,559.84	1,559.84		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-APR-23	1,559.84	1,559.84		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-MAY-23	1,500.71	1,500.71		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	16-JUN-23	1,500.71	1,500.71		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	17-JUL-23	1,390.17	1,390.17		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	17-AUG-23	1,389.84	1,389.84		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-SEP-23	1,389.84	1,389.84		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	17-OCT-23	1,389.84	1,389.84		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	17-NOV-23	1,368.47	1,368.47		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	15-DEC-23	1,368.47	1,368.47		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
WELLS FARGO & CO							
4.150% 01/24/2029 DD 01/24/19	IT	INTEREST RECEIVED	24-JAN-23	1,452.50	1,452.50		
PAYMENT PERIOD 24-JUL-22 TO 23-JAN-23							
	IT	INTEREST RECEIVED	24-JAN-23	55,506.25	55,506.25		
PAYMENT PERIOD 24-JUL-22 TO 23-JAN-23							
	IT	INTEREST RECEIVED	24-JUL-23	1,452.50	1,452.50		
PAYMENT PERIOD 24-JAN-23 TO 23-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	24-JUL-23	55,506.25	55,506.25		
PAYMENT PERIOD 24-JAN-23 TO 23-JUL-23							
WELLS FARGO COMMERCIAL RC1 A4							
3.631% 01/15/2060 DD 03/01/17	IT	INTEREST RECEIVED	18-JAN-23	121.03	121.03		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	18-JAN-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	17-FEB-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	17-FEB-23	121.03	121.03		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	17-MAR-23	121.03	121.03		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-MAR-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-APR-23	121.03	121.03		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	17-APR-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	17-MAY-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	17-MAY-23	121.03	121.03		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	16-JUN-23	121.03	121.03		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	16-JUN-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	17-JUL-23	121.03	121.03		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	17-JUL-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	17-AUG-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	17-AUG-23	121.03	121.03		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-SEP-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	15-SEP-23	121.03	121.03		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	17-OCT-23	121.03	121.03		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	17-OCT-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	17-NOV-23	121.03	121.03		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	17-NOV-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-DEC-23	121.03	121.03		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	15-DEC-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20	IT	INTEREST RECEIVED	18-JAN-23	816.00	816.00		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	18-JAN-23	20.40	20.40		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	17-FEB-23	816.00	816.00		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	17-FEB-23	20.40	20.40		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	17-MAR-23	20.40	20.40		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-MAR-23	816.00	816.00		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-APR-23	20.40	20.40		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	17-APR-23	816.00	816.00		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	17-MAY-23	816.00	816.00		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-MAY-23	20.40	20.40		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	16-JUN-23	20.40	20.40		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	16-JUN-23	816.00	816.00		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	17-JUL-23	20.40	20.40		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	17-JUL-23	816.00	816.00		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	17-AUG-23	816.00	816.00		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	17-AUG-23	20.40	20.40		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-SEP-23	816.00	816.00		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	15-SEP-23	20.40	20.40		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	17-OCT-23	20.40	20.40		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	17-OCT-23	816.00	816.00		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	17-NOV-23	816.00	816.00		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-NOV-23	20.40	20.40		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	15-DEC-23	20.40	20.40		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	15-DEC-23	816.00	816.00		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
WESTERN MIDSTREAM OPERATING LP							
6.150% 04/01/2033 DD 04/04/23	IT	INTEREST RECEIVED	02-OCT-23	120.95	120.95		
PAYMENT PERIOD 04-APR-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	02-OCT-23	4,656.58	4,656.58		
PAYMENT PERIOD 04-APR-23 TO 30-SEP-23							
WILLIAMS COS INC/THE							
2.600% 03/15/2031 DD 03/02/21	IT	INTEREST RECEIVED	15-MAR-23	325.00	325.00		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-MAR-23	12,415.00	12,415.00		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	12,415.00	12,415.00		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	15-SEP-23	325.00	325.00		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
WEC ENERGY GROUP INC							
3.550% 06/15/2025 DD 06/10/15	IT	INTEREST RECEIVED	15-JUN-23	106.50	106.50		
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23							
	IT	INTEREST RECEIVED	15-JUN-23	4,153.50	4,153.50		
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-DEC-23	4,153.50	4,153.50		
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23							
	IT	INTEREST RECEIVED	15-DEC-23	106.50	106.50		
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23							
WISCONSIN PUBLIC SERVICE CORP							
4.752% 11/01/2044 DD 11/21/13	IT	INTEREST RECEIVED	01-MAY-23	356.40	356.40		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-MAY-23	15,919.20	15,919.20		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-NOV-23	356.40	356.40		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	01-NOV-23	15,919.20	15,919.20		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
WISCONSIN ST GEN FUND ANNUAL A							
2.196% 05/01/2027 DD 02/13/20	IT	INTEREST RECEIVED	01-MAY-23	109.80	109.80		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-MAY-23	4,392.00	4,392.00		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-NOV-23	109.80	109.80		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	01-NOV-23	4,392.00	4,392.00		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
SHORT TERM FDS INT ADJ							
0.000% 00/00/0000 DD 01/14/91	CD	CR INTEREST-ACCOUNT 19515084	31-JAN-23	0.72	0.72		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	CD	CR INTEREST-ACCOUNT 19515084	28-FEB-23	0.45	0.45		
	CD	CR INTEREST-ACCOUNT 19517284	28-APR-23	0.15	0.15		
	CD	CR INTEREST-ACCOUNT 19515084	28-APR-23	5.70	5.70		
	CD	CR INTEREST-ACCOUNT 19517184	28-APR-23	0.04	0.04		
	CD	CR INTEREST-ACCOUNT 19515084	31-JUL-23	0.08	0.08		
	CD	CR INTEREST-ACCOUNT 19517184	29-SEP-23	0.04	0.04		
	CD	CR INTEREST-ACCOUNT 19514984	29-SEP-23	2.12	2.12		
DREYFUS INS RSRV PR MONEY 6546 PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22	IT	INTEREST RECEIVED	04-JAN-23	350.49	350.49		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22	IT	INTEREST RECEIVED	04-JAN-23	9,504.33	9,504.33		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22	IT	INTEREST RECEIVED	04-JAN-23	0.22	0.22		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22	IT	INTEREST RECEIVED	04-JAN-23	0.65	0.65		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22	IT	INTEREST RECEIVED	04-JAN-23	0.73	0.73		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22	IT	INTEREST RECEIVED	04-JAN-23	0.73	0.73		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	04-JAN-23	0.66	0.66		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.22	0.22		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.22	0.22		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.22	0.22		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.22	0.22		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	197.20	197.20		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	5,672.82	5,672.82		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	04-JAN-23	0.22	0.22		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.27	0.27		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.22	0.22		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.22	0.22		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.98	0.98		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	1.09	1.09		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.25	0.25		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.27	0.27		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.25	0.25		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	04-JAN-23	0.27	0.27		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.27	0.27		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.25	0.25		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.27	0.27		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.27	0.27		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.27	0.27		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.24	0.24		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.27	0.27		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.73	0.73		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	04-JAN-23	0.81	0.81		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.49	0.49		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	0.54	0.54		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	02-FEB-23	0.24	0.24		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	636.44	636.44		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	29,819.76	29,819.76		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.49	0.49		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.54	0.54		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.74	0.74		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.82	0.82		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.99	0.99		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	1.09	1.09		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	241.15	241.15		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	7,305.40	7,305.40		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.82	0.82		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.74	0.74		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.82	0.82		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-FEB-23	0.74	0.74		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.28	0.28		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	15.43	15.43		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	0.27	0.27		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-FEB-23	0.25	0.25		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.27	0.27		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.25	0.25		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	333.40	333.40		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	13,836.32	13,836.32		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.87	0.87		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.79	0.79		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.79	0.79		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.87	0.87		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.79	0.79		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.87	0.87		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	1.16	1.16		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	1.06	1.06		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	222.80	222.80		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	6,286.77	6,286.77		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.29	0.29		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	0.26	0.26		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	04-APR-23	0.26	0.26		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.29	0.29		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	283.17	283.17		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	8,520.54	8,520.54		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.26	0.26		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	04-APR-23	0.29	0.29		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.22	0.22		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.59	0.59		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.66	0.66		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.22	0.22		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.22	0.22		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	206.66	206.66		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	8,161.23	8,161.23		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.22	0.22		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.22	0.22		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.22	0.22		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.22	0.22		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.22	0.22		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.66	0.66		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.59	0.59		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.70	0.70		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	04-APR-23	0.62	0.62		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.22	0.22		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.23	0.23		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.21	0.21		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.23	0.23		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.21	0.21		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.22	0.22		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.23	0.23		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.67	0.67		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	04-APR-23	0.59	0.59		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.15	0.15		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.13	0.13		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.23	0.23		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.21	0.21		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.23	0.23		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.21	0.21		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.22	0.22		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	0.20	0.20		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	02-MAY-23	176.54	176.54		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	5,779.40	5,779.40		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.31	0.31		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-MAY-23	0.26	0.26		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.15	0.15		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	233.40	233.40		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	3,616.47	3,616.47		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.62	0.62		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.53	0.53		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.47	0.47		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.40	0.40		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.47	0.47		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.40	0.40		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	17.16	17.16		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.47	0.47		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-MAY-23	0.40	0.40		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.16	0.16		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	0.13	0.13		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.13	0.13		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.15	0.15		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.13	0.13		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	18,816.94	18,816.94		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.13	0.13		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-JUN-23	330.55	330.55		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.42	0.42		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.49	0.49		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	277.67	277.67		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	2,854.89	2,854.89		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.42	0.42		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.49	0.49		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.42	0.42		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.49	0.49		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.56	0.56		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.65	0.65		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.14	0.14		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	0.16	0.16		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	348.49	348.49		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	13,707.81	13,707.81		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.49	0.49		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	05-JUL-23	0.43	0.43		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	5,545.10	5,545.10		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	304.71	304.71		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.49	0.49		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.42	0.42		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.43	0.43		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.49	0.49		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.57	0.57		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	05-JUL-23	0.66	0.66		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.14	0.14		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	0.16	0.16		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.33	0.33		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	1,000.62	1,000.62		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	35,795.59	35,795.59		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.28	0.28		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.33	0.33		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.28	0.28		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	8,190.85	8,190.85		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-AUG-23	302.40	302.40		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.49	0.49		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.42	0.42		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.49	0.49		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.43	0.43		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.51	0.51		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.45	0.45		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	9.89	9.89		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	8.35	8.35		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.17	0.17		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.15	0.15		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.49	0.49		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.43	0.43		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.17	0.17		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.15	0.15		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	0.16	0.16		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-AUG-23	0.14	0.14		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.17	0.17		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.15	0.15		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.17	0.17		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.15	0.15		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.15	0.15		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.17	0.17		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.17	0.17		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.15	0.15		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	409.35	409.35		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	10,148.11	10,148.11		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.45	0.45		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	05-SEP-23	0.52	0.52		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.15	0.15		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.17	0.17		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.15	0.15		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.17	0.17		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.43	0.43		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.48	0.48		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.15	0.15		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.17	0.17		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.15	0.15		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.17	0.17		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.14	0.14		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	05-SEP-23	0.16	0.16		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.43	0.43		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.48	0.48		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.15	0.15		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.52	0.52		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.45	0.45		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.17	0.17		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.15	0.15		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.17	0.17		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.16	0.16		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.14	0.14		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	359.25	359.25		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	05-SEP-23	10,339.98	10,339.98		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.17	0.17		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.15	0.15		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.16	0.16		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.14	0.14		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.16	0.16		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.14	0.14		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.16	0.16		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.14	0.14		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.16	0.16		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.14	0.14		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.16	0.16		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	05-SEP-23	0.14	0.14		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.16	0.16		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	0.14	0.14		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.64	0.64		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.57	0.57		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	221.42	221.42		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	11,090.98	11,090.98		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.48	0.48		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.43	0.43		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	349.94	349.94		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	10,271.51	10,271.51		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.48	0.48		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.43	0.43		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.48	0.48		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.43	0.43		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.16	0.16		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.14	0.14		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.32	0.32		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	0.29	0.29		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	02-NOV-23	241.54	241.54		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-NOV-23	11,898.22	11,898.22		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.48	0.48		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.43	0.43		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	225.64	225.64		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	7,286.17	7,286.17		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.48	0.48		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.43	0.43		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.49	0.49		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.43	0.43		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	1.61	1.61		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	17.44	17.44		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.16	0.16		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	0.14	0.14		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	1.62	1.62		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	1.60	1.60		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	4.85	4.85		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	4.80	4.80		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	1.62	1.62		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	1.60	1.60		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	1.62	1.62		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-NOV-23	1.60	1.60		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.60	1.60		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.61	1.61		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.60	1.60		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.62	1.62		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	95.25	95.25		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	6,077.26	6,077.26		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.60	1.60		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.62	1.62		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.60	1.60		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.62	1.62		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.60	1.60		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	04-DEC-23	1.62	1.62		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	80.13	80.13		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	3,851.73	3,851.73		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.60	1.60		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.62	1.62		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	4.80	4.80		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	4.85	4.85		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.60	1.60		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.62	1.62		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.60	1.60		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.62	1.62		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.60	1.60		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	04-DEC-23	1.62	1.62		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	4.80	4.80		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	4.85	4.85		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	2.87	2.87		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	2.91	2.91		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.60	1.60		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.62	1.62		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.44	1.44		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.46	1.46		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.60	1.60		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.62	1.62		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	4.81	4.81		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	04-DEC-23	4.86	4.86		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.44	1.44		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.46	1.46		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.44	1.44		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.46	1.46		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.46	1.46		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.44	1.44		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	4.37	4.37		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	4.31	4.31		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.46	1.46		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	1.44	1.44		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
		SETTLED INTEREST RECEIVED - U.S. DOLLAR		11,308,714.88	11,308,081.48	0.00	0.00
		SETTLED INTEREST RECEIVED - FOREIGN (BASE VALUE)		0.00	0.00	0.00	0.00 C 0.00 T 0.00 S
		PENDING INTEREST RECEIVED - U.S. DOLLAR		0.00	0.00	0.00	0.00
		PENDING INTEREST RECEIVED - FOREIGN (BASE VALUE)		0.00	0.00	0.00	0.00 C 0.00 T 0.00 S
		TOTAL NET INTEREST RECEIVED FOR PERIOD		11,308,714.88	11,308,081.48	0.00	
		LESS - INTEREST RECEIVABLE - BEGINNING OF PERIOD		2,461,070.97			
		PLUS - INTEREST RECEIVABLE - END OF PERIOD		2,758,217.07			
		INTEREST EARNED FOR PERIOD		11,605,860.98			



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SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
U.S. DOLLAR							
ALLEGION PLC	DV	DIVIDEND RECEIVED	31-MAR-23	14.17	14.17		
	DV	DIVIDEND RECEIVED	31-MAR-23	602.77	602.77		
	DV	DIVIDEND RECEIVED	31-MAR-23	4.73	4.73		
	DV	DIVIDEND RECEIVED	31-MAR-23	200.93	200.93		
	CW	WTH TAX	31-MAR-23	200.93-	200.93-		
	CW	WTH TAX	31-MAR-23	4.73-	4.73-		
	DV	DIVIDEND RECEIVED	30-JUN-23	602.77	602.77		
	DV	DIVIDEND RECEIVED	30-JUN-23	14.17	14.17		
	DV	DIVIDEND RECEIVED	30-JUN-23	200.93	200.93		
	DV	DIVIDEND RECEIVED	30-JUN-23	4.73	4.73		
	CW	WITHOLDING TAX	30-JUN-23	200.93-	200.93-		
	CW	WITHOLDING TAX	30-JUN-23	4.73-	4.73-		
	DV	DIVIDEND RECEIVED	29-SEP-23	14.17	14.17		
	DV	DIVIDEND RECEIVED	29-SEP-23	602.77	602.77		
	DV	DIVIDEND RECEIVED	29-SEP-23	4.73	4.73		
	DV	DIVIDEND RECEIVED	29-SEP-23	200.93	200.93		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	CW	WITHOLDING TAX	29-SEP-23	4.73-	4.73-		
	CW	WITHOLDING TAX	29-SEP-23	200.93-	200.93-		
	DV	DIVIDEND RECEIVED	29-DEC-23	14.17	14.17		
	DV	DIVIDEND RECEIVED	29-DEC-23	602.77	602.77		
	DV	DIVIDEND RECEIVED	29-DEC-23	200.93	200.93		
	DV	DIVIDEND RECEIVED	29-DEC-23	4.73	4.73		
	CW	OFFSET TAX WITHHOLD	29-DEC-23	200.93-	200.93-		
	CW	OFFSET TAX WITHHOLD	29-DEC-23	4.73-	4.73-		
AMCOR PLC	DV	DIVIDEND RECEIVED	21-MAR-23	88.57	88.57		
	DV	DIVIDEND RECEIVED	21-MAR-23	3,541.97	3,541.97		
	DV	DIVIDEND RECEIVED	20-JUN-23	88.57	88.57		
	DV	DIVIDEND RECEIVED	20-JUN-23	3,541.97	3,541.97		
	DV	DIVIDEND RECEIVED	27-SEP-23	88.57	88.57		
	DV	DIVIDEND RECEIVED	27-SEP-23	3,541.97	3,541.97		
	DV	DIVIDEND RECEIVED	12-DEC-23	3,614.25	3,614.25		
	DV	DIVIDEND RECEIVED	12-DEC-23	90.38	90.38		
AON PLC	DV	DIVIDEND RECEIVED	15-FEB-23	1,698.90	1,698.90		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	15-FEB-23	42.84	42.84		
	DV	DIVIDEND RECEIVED	15-FEB-23	14.28	14.28		
	CW	WTH TAX	15-FEB-23	14.28-	14.28-		
	DV	DIVIDEND RECEIVED	15-MAY-23	47.05	47.05		
	DV	DIVIDEND RECEIVED	15-MAY-23	1,865.76	1,865.76		
	DV	DIVIDEND RECEIVED	15-MAY-23	621.92	621.92		
	DV	DIVIDEND RECEIVED	15-MAY-23	15.68	15.68		
	CW	WTH TAX	15-MAY-23	621.92-	621.92-		
	CW	WTH TAX	15-MAY-23	15.68-	15.68-		
	DV	DIVIDEND RECEIVED	15-AUG-23	46.12	46.12		
	DV	DIVIDEND RECEIVED	15-AUG-23	1,865.76	1,865.76		
	DV	DIVIDEND RECEIVED	15-AUG-23	621.92	621.92		
	DV	DIVIDEND RECEIVED	15-AUG-23	15.38	15.38		
	CW	WITHOLDING TAX	15-AUG-23	621.92-	621.92-		
	CW	WITHOLDING TAX	15-AUG-23	15.38-	15.38-		
	DV	DIVIDEND RECEIVED	15-NOV-23	46.12	46.12		
	DV	DIVIDEND RECEIVED	15-NOV-23	1,865.76	1,865.76		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	15-NOV-23	15.38	15.38		
	DV	DIVIDEND RECEIVED	15-NOV-23	621.92	621.92		
	CW	WITH HOLD TAX	15-NOV-23	15.38-	15.38-		
	CW	WITH HOLD TAX	15-NOV-23	621.92-	621.92-		
ACCENTURE PLC	DV	DIVIDEND RECEIVED	15-FEB-23	10,316.88	10,316.88		
	DV	DIVIDEND RECEIVED	15-FEB-23	257.04	257.04		
	DV	DIVIDEND RECEIVED	15-FEB-23	85.68	85.68		
	CW	WITHOLDING TAX	15-FEB-23	85.68-	85.68-		
	DV	DIVIDEND RECEIVED	15-MAY-23	257.04	257.04		
	DV	DIVIDEND RECEIVED	15-MAY-23	10,374.84	10,374.84		
	DV	DIVIDEND RECEIVED	15-MAY-23	3,458.28	3,458.28		
	DV	DIVIDEND RECEIVED	15-MAY-23	85.68	85.68		
	CW	WITHOLDING TAX	15-MAY-23	3,458.28-	3,458.28-		
	CW	WITHOLDING TAX	15-MAY-23	85.68-	85.68-		
	DV	DIVIDEND RECEIVED	15-AUG-23	259.56	259.56		
	DV	DIVIDEND RECEIVED	15-AUG-23	10,452.96	10,452.96		
	DV	DIVIDEND RECEIVED	15-AUG-23	3,484.32	3,484.32		

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	DV	DIVIDEND RECEIVED	15-AUG-23	86.52	86.52		
	CW	OFFSET TAX	15-AUG-23	3,484.32-	3,484.32-		
	CW	OFFSET TAX	15-AUG-23	86.52-	86.52-		
	DV	DIVIDEND RECEIVED	15-NOV-23	298.96	298.96		
	DV	DIVIDEND RECEIVED	15-NOV-23	12,039.57	12,039.57		
	DV	DIVIDEND RECEIVED	15-NOV-23	99.65	99.65		
	CW	WITHOLDING TAX	15-NOV-23	99.65-	99.65-		
BUNGE LTD	DV	DIVIDEND RECEIVED	02-JUN-23	45.63	45.63		
	DV	DIVIDEND RECEIVED	02-JUN-23	1,835.00	1,835.00		
	DV	DIVIDEND RECEIVED	01-SEP-23	1,945.10	1,945.10		
	DV	DIVIDEND RECEIVED	01-SEP-23	48.36	48.36		
EATON CORP PLC	DV	DIVIDEND RECEIVED	24-MAR-23	5,027.77	5,027.77		
	DV	DIVIDEND RECEIVED	24-MAR-23	123.84	123.84		
	DV	DIVIDEND RECEIVED	24-MAR-23	1,675.93	1,675.93		
	DV	DIVIDEND RECEIVED	24-MAR-23	41.28	41.28		
	CW	WITHHOLD TAX	24-MAR-23	41.28-	41.28-		
	CW	WITHHOLD TAX	24-MAR-23	1,675.93-	1,675.93-		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	26-MAY-23	123.84	123.84		
	DV	DIVIDEND RECEIVED	26-MAY-23	5,027.77	5,027.77		
	DV	DIVIDEND RECEIVED	26-MAY-23	1,675.93	1,675.93		
	DV	DIVIDEND RECEIVED	26-MAY-23	41.28	41.28		
	CW	WITHOLDING TAX	26-MAY-23	1,675.93-	1,675.93-		
	CW	WITHOLDING TAX	26-MAY-23	41.28-	41.28-		
	DV	DIVIDEND RECEIVED	25-AUG-23	123.84	123.84		
	DV	DIVIDEND RECEIVED	25-AUG-23	5,027.77	5,027.77		
	DV	DIVIDEND RECEIVED	25-AUG-23	1,675.93	1,675.93		
	DV	DIVIDEND RECEIVED	25-AUG-23	41.28	41.28		
	CW	WITHOLDING TAX	25-AUG-23	1,675.93-	1,675.93-		
	CW	WITHOLDING TAX	25-AUG-23	41.28-	41.28-		
	DV	DIVIDEND RECEIVED	24-NOV-23	5,091.63	5,091.63		
	DV	DIVIDEND RECEIVED	24-NOV-23	125.77	125.77		
	DV	DIVIDEND RECEIVED	24-NOV-23	41.93	41.93		
	CW	WITHOLD	24-NOV-23	41.93-	41.93-		
EVEREST RE GROUP LTD	DV	DIVIDEND RECEIVED	30-MAR-23	31.35	31.35		

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	DV	DIVIDEND RECEIVED	30-MAR-23	1,282.05	1,282.05		
	DV	DIVIDEND RECEIVED	16-JUN-23	31.35	31.35		
	DV	DIVIDEND RECEIVED	16-JUN-23	1,282.05	1,282.05		
	DV	DIVIDEND RECEIVED	29-SEP-23	36.75	36.75		
	DV	DIVIDEND RECEIVED	29-SEP-23	1,478.75	1,478.75		
	DV	DIVIDEND RECEIVED	15-DEC-23	1,478.75	1,478.75		
	DV	DIVIDEND RECEIVED	15-DEC-23	36.75	36.75		
INVESCO LTD	DV	DIVIDEND RECEIVED	02-MAR-23	1,644.75	1,644.75		
	DV	DIVIDEND RECEIVED	02-MAR-23	40.88	40.88		
	DV	DIVIDEND RECEIVED	02-JUN-23	1,754.40	1,754.40		
	DV	DIVIDEND RECEIVED	02-JUN-23	43.60	43.60		
	DV	DIVIDEND RECEIVED	05-SEP-23	43.60	43.60		
	DV	DIVIDEND RECEIVED	05-SEP-23	1,754.40	1,754.40		
	DV	DIVIDEND RECEIVED	04-DEC-23	1,754.40	1,754.40		
	DV	DIVIDEND RECEIVED	04-DEC-23	43.60	43.60		
JOHNSON CONTROLS INTERNATIONAL	DV	DIVIDEND RECEIVED	13-JAN-23	3,508.31	3,508.31		
	DV	DIVIDEND RECEIVED	13-JAN-23	87.67	87.67		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	13-JAN-23	29.23	29.23		
	CW	WITHHOLD TAX	13-JAN-23	29.23-	29.23-		
	DV	DIVIDEND RECEIVED	14-APR-23	3,608.55	3,608.55		
	DV	DIVIDEND RECEIVED	14-APR-23	90.18	90.18		
	DV	DIVIDEND RECEIVED	14-APR-23	30.06	30.06		
	DV	DIVIDEND RECEIVED	14-APR-23	1,202.85	1,202.85		
	CW	TAX WITHHOLD	14-APR-23	30.06-	30.06-		
	CW	TAX WITHHOLD	14-APR-23	1,202.85-	1,202.85-		
	DV	DIVIDEND RECEIVED	14-JUL-23	92.68	92.68		
	DV	DIVIDEND RECEIVED	14-JUL-23	3,708.79	3,708.79		
	DV	DIVIDEND RECEIVED	14-JUL-23	30.90	30.90		
	DV	DIVIDEND RECEIVED	14-JUL-23	1,236.26	1,236.26		
	CW	WTH TAX	14-JUL-23	30.90-	30.90-		
	CW	WTH TAX	14-JUL-23	1,236.26-	1,236.26-		
	DV	DIVIDEND RECEIVED	20-OCT-23	3,708.79	3,708.79		
	DV	DIVIDEND RECEIVED	20-OCT-23	92.68	92.68		
	DV	DIVIDEND RECEIVED	20-OCT-23	1,236.26	1,236.26		

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	DV	DIVIDEND RECEIVED	20-OCT-23	30.90	30.90		
	CW	WITHOLDING TAX	20-OCT-23	30.90-	30.90-		
	CW	WITHOLDING TAX	20-OCT-23	1,236.26-	1,236.26-		
LINDE PLC	DV	DIVIDEND RECEIVED	28-MAR-23	306.00	306.00		
	DV	DIVIDEND RECEIVED	28-MAR-23	12,316.50	12,316.50		
	DV	DIVIDEND RECEIVED	16-JUN-23	306.00	306.00		
	DV	DIVIDEND RECEIVED	16-JUN-23	12,316.50	12,316.50		
	DV	DIVIDEND RECEIVED	19-SEP-23	306.00	306.00		
	DV	DIVIDEND RECEIVED	19-SEP-23	12,316.50	12,316.50		
	DV	DIVIDEND RECEIVED	18-DEC-23	306.00	306.00		
	DV	DIVIDEND RECEIVED	18-DEC-23	12,316.50	12,316.50		
MEDTRONIC PLC	DV	DIVIDEND RECEIVED	13-JAN-23	13,226.34	13,226.34		
	DV	DIVIDEND RECEIVED	13-JAN-23	326.91	326.91		
	DV	DIVIDEND RECEIVED	13-JAN-23	108.97	108.97		
	CW	OFFSET WITHHOLD	13-JAN-23	108.97-	108.97-		
	DV	DIVIDEND RECEIVED	14-APR-23	13,226.34	13,226.34		
	DV	DIVIDEND RECEIVED	14-APR-23	329.46	329.46		

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	DV	DIVIDEND RECEIVED	14-APR-23	4,408.78	4,408.78		
	DV	DIVIDEND RECEIVED	14-APR-23	109.82	109.82		
	CW	TAX WITHHOLD	14-APR-23	4,408.78-	4,408.78-		
	CW	TAX WITHHOLD	14-APR-23	109.82-	109.82-		
	DV	DIVIDEND RECEIVED	14-JUL-23	334.30	334.30		
	DV	DIVIDEND RECEIVED	14-JUL-23	13,566.26	13,566.26		
	DV	DIVIDEND RECEIVED	14-JUL-23	111.44	111.44		
	CW	WITHHOLDING TAX	14-JUL-23	111.44-	111.44-		
	DV	DIVIDEND RECEIVED	13-OCT-23	334.30	334.30		
	DV	DIVIDEND RECEIVED	13-OCT-23	13,566.26	13,566.26		
	DV	DIVIDEND RECEIVED	13-OCT-23	4,522.09	4,522.09		
	DV	DIVIDEND RECEIVED	13-OCT-23	111.44	111.44		
	CW	OFFSET TAX WITHHOLD	13-OCT-23	4,522.09-	4,522.09-		
	CW	OFFSET TAX WITHHOLD	13-OCT-23	111.44-	111.44-		
PENTAIR PLC	DV	DIVIDEND RECEIVED	03-FEB-23	782.76	782.76		
	DV	DIVIDEND RECEIVED	03-FEB-23	17.16	17.16		
	DV	DIVIDEND RECEIVED	05-MAY-23	17.16	17.16		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	05-MAY-23	782.76	782.76		
	DV	DIVIDEND RECEIVED	04-AUG-23	17.16	17.16		
	DV	DIVIDEND RECEIVED	04-AUG-23	782.76	782.76		
	DV	DIVIDEND RECEIVED	03-NOV-23	17.16	17.16		
	DV	DIVIDEND RECEIVED	03-NOV-23	716.32	716.32		
SEAGATE TECHNOLOGY HOLDINGS PL	DV	DIVIDEND RECEIVED	05-JAN-23	2,028.07	2,028.07		
	DV	DIVIDEND RECEIVED	05-JAN-23	50.92	50.92		
	DV	DIVIDEND RECEIVED	05-JAN-23	16.98	16.98		
	CW	WTH TAX	05-JAN-23	16.98-	16.98-		
	DV	DIVIDEND RECEIVED	06-APR-23	50.92	50.92		
	DV	DIVIDEND RECEIVED	06-APR-23	2,028.07	2,028.07		
	DV	DIVIDEND RECEIVED	06-APR-23	676.03	676.03		
	DV	DIVIDEND RECEIVED	06-APR-23	16.98	16.98		
	CW	WITHOLDING TAX	06-APR-23	676.03-	676.03-		
	CW	WITHOLDING TAX	06-APR-23	16.98-	16.98-		
	DV	DIVIDEND RECEIVED	05-JUL-23	2,704.10	2,704.10		
	DV	DIVIDEND RECEIVED	05-JUL-23	67.90	67.90		

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	DV	DIVIDEND RECEIVED	10-OCT-23	50.92	50.92		
	DV	DIVIDEND RECEIVED	10-OCT-23	2,028.07	2,028.07		
	DV	DIVIDEND RECEIVED	10-OCT-23	16.98	16.98		
	DV	DIVIDEND RECEIVED	10-OCT-23	676.03	676.03		
	CW	WITHHOLD TAX	10-OCT-23	16.98-	16.98-		
	CW	WITHHOLD TAX	10-OCT-23	676.03-	676.03-		
STERIS PLC	DV	DIVIDEND RECEIVED	23-MAR-23	16.57	16.57		
	DV	DIVIDEND RECEIVED	23-MAR-23	701.83	701.83		
	DV	DIVIDEND RECEIVED	23-MAR-23	233.94	233.94		
	DV	DIVIDEND RECEIVED	23-MAR-23	5.52	5.52		
	CW	WTH TAX	23-MAR-23	233.94-	233.94-		
	CW	WTH TAX	23-MAR-23	5.52-	5.52-		
	DV	DIVIDEND RECEIVED	28-JUN-23	701.83	701.83		
	DV	DIVIDEND RECEIVED	28-JUN-23	16.57	16.57		
	DV	DIVIDEND RECEIVED	28-JUN-23	233.94	233.94		
	DV	DIVIDEND RECEIVED	28-JUN-23	5.52	5.52		
	CW	WTH TAX	28-JUN-23	233.94-	233.94-		

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	CW	WTH TAX	28-JUN-23	5.52-	5.52-		
	DV	DIVIDEND RECEIVED	22-SEP-23	776.49	776.49		
	DV	DIVIDEND RECEIVED	22-SEP-23	18.33	18.33		
	DV	DIVIDEND RECEIVED	22-SEP-23	258.83	258.83		
	DV	DIVIDEND RECEIVED	22-SEP-23	6.11	6.11		
	CW	ADR	22-SEP-23	258.83-	258.83-		
	CW	ADR	22-SEP-23	6.11-	6.11-		
	DV	DIVIDEND RECEIVED	21-DEC-23	18.33	18.33		
	DV	DIVIDEND RECEIVED	21-DEC-23	776.49	776.49		
	DV	DIVIDEND RECEIVED	21-DEC-23	6.11	6.11		
	CW	WITHHOLD	21-DEC-23	6.11-	6.11-		
TRANE TECHNOLOGIES PLC	DV	DIVIDEND RECEIVED	30-SEP-22	18.76	18.76		
	CW	WITHHOLDING TAX	30-SEP-22	18.76-	18.76-		
	DV	DIVIDEND RECEIVED	31-MAR-23	2,520.00	2,520.00		
	DV	DIVIDEND RECEIVED	31-MAR-23	63.00	63.00		
	DV	DIVIDEND RECEIVED	31-MAR-23	21.00	21.00		
	CW	WITHHOLDING TAX	31-MAR-23	21.00-	21.00-		

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	DV	DIVIDEND RECEIVED	30-JUN-23	63.00	63.00		
	DV	DIVIDEND RECEIVED	30-JUN-23	2,520.00	2,520.00		
	DV	DIVIDEND RECEIVED	30-JUN-23	21.00	21.00		
	DV	DIVIDEND RECEIVED	30-JUN-23	840.00	840.00		
	CW	OFFSET TAX WITHHOLD	30-JUN-23	840.00-	840.00-		
	CW	OFFSET TAX WITHHOLD	30-JUN-23	21.00-	21.00-		
	DV	DIVIDEND RECEIVED	29-SEP-23	2,520.00	2,520.00		
	DV	DIVIDEND RECEIVED	29-SEP-23	63.00	63.00		
	DV	DIVIDEND RECEIVED	29-SEP-23	21.00	21.00		
	CW	FOREIGN WITHHOLD TAX	29-SEP-23	21.00-	21.00-		
	DV	DIVIDEND RECEIVED	29-SEP-23	840.00	840.00		
	CW	FOREIGN WITHHOLD TAX	29-SEP-23	840.00-	840.00-		
	DV	DIVIDEND RECEIVED	29-DEC-23	63.00	63.00		
	DV	DIVIDEND RECEIVED	29-DEC-23	2,520.00	2,520.00		
WILLIS TOWERS WATSON PLC	DV	DIVIDEND RECEIVED	17-OCT-22	10.87	10.87		
	CW	WITHHOLDING TAX	17-OCT-22	10.87-	10.87-		
	DV	DIVIDEND RECEIVED	17-JAN-23	1,303.18	1,303.18		

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	DV	DIVIDEND RECEIVED	17-JAN-23	32.59	32.59		
	DV	DIVIDEND RECEIVED	17-APR-23	33.39	33.39		
	DV	DIVIDEND RECEIVED	17-APR-23	1,334.97	1,334.97		
	DV	DIVIDEND RECEIVED	17-APR-23	444.99	444.99		
	DV	DIVIDEND RECEIVED	17-APR-23	11.13	11.13		
	CW	WITHHOLD TAX	17-APR-23	444.99-	444.99-		
	CW	WITHHOLD TAX	17-APR-23	11.13-	11.13-		
	DV	DIVIDEND RECEIVED	17-JUL-23	1,334.97	1,334.97		
	DV	DIVIDEND RECEIVED	17-JUL-23	33.39	33.39		
	DV	DIVIDEND RECEIVED	17-JUL-23	444.99	444.99		
	DV	DIVIDEND RECEIVED	17-JUL-23	11.13	11.13		
	CW	WITHOLDING TAX	17-JUL-23	444.99-	444.99-		
	CW	WITHOLDING TAX	17-JUL-23	11.13-	11.13-		
	DV	DIVIDEND RECEIVED	16-OCT-23	1,334.97	1,334.97		
	DV	DIVIDEND RECEIVED	16-OCT-23	33.39	33.39		
	DV	DIVIDEND RECEIVED	16-OCT-23	444.99	444.99		
	DV	DIVIDEND RECEIVED	16-OCT-23	11.13	11.13		

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	CW	ADR OFFSET/WITHOLD	17-OCT-23	444.99-	444.99-		
	CW	ADR OFFSET/WITHOLD	17-OCT-23	11.13-	11.13-		
BUNGE GLOBAL SA	DV	DIVIDEND RECEIVED	01-DEC-23	1,945.10	1,945.10		
	DV	DIVIDEND RECEIVED	01-DEC-23	48.36	48.36		
CHUBB LTD	DV	DIVIDEND RECEIVED	06-JAN-23	6,742.09	6,742.09		
	DV	DIVIDEND RECEIVED	06-JAN-23	168.49	168.49		
	DV	DIVIDEND RECEIVED	10-APR-23	6,742.09	6,742.09		
	DV	DIVIDEND RECEIVED	10-APR-23	168.49	168.49		
	DV	DIVIDEND RECEIVED	07-JUL-23	6,985.78	6,985.78		
	DV	DIVIDEND RECEIVED	07-JUL-23	174.58	174.58		
	DV	DIVIDEND RECEIVED	06-OCT-23	174.58	174.58		
	DV	DIVIDEND RECEIVED	06-OCT-23	6,985.78	6,985.78		
GARMIN LTD	DV	DIVIDEND RECEIVED	31-MAR-23	52.56	52.56		
	DV	DIVIDEND RECEIVED	31-MAR-23	2,092.18	2,092.18		
	DV	DIVIDEND RECEIVED	30-JUN-23	52.56	52.56		
	DV	DIVIDEND RECEIVED	30-JUN-23	2,092.18	2,092.18		
	DV	DIVIDEND RECEIVED	29-SEP-23	2,092.18	2,092.18		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	29-SEP-23	52.56	52.56		
	DV	DIVIDEND RECEIVED	29-DEC-23	52.56	52.56		
	DV	DIVIDEND RECEIVED	29-DEC-23	2,092.18	2,092.18		
TE CONNECTIVITY LTD	DV	DIVIDEND RECEIVED	03-MAR-23	86.24	86.24		
	DV	DIVIDEND RECEIVED	03-MAR-23	3,446.24	3,446.24		
	DV	DIVIDEND RECEIVED	02-JUN-23	3,630.86	3,630.86		
	DV	DIVIDEND RECEIVED	02-JUN-23	90.86	90.86		
	DV	DIVIDEND RECEIVED	01-SEP-23	90.86	90.86		
	DV	DIVIDEND RECEIVED	01-SEP-23	3,630.86	3,630.86		
	DV	DIVIDEND RECEIVED	01-DEC-23	90.86	90.86		
	DV	DIVIDEND RECEIVED	01-DEC-23	3,630.86	3,630.86		
LYONDELLBASELL INDUSTRIES NV	DV	DIVIDEND RECEIVED	13-MAR-23	147.56	147.56		
	DV	DIVIDEND RECEIVED	13-MAR-23	5,900.02	5,900.02		
	DV	DIVIDEND RECEIVED	06-JUN-23	155.00	155.00		
	DV	DIVIDEND RECEIVED	06-JUN-23	6,197.50	6,197.50		
	DV	DIVIDEND RECEIVED	05-SEP-23	155.00	155.00		
	DV	DIVIDEND RECEIVED	05-SEP-23	6,197.50	6,197.50		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	04-DEC-23	155.00	155.00		
	DV	DIVIDEND RECEIVED	04-DEC-23	6,197.50	6,197.50		
NXP SEMICONDUCTORS NV	DV	DIVIDEND RECEIVED	06-JAN-23	3,690.37	3,690.37		
	DV	DIVIDEND RECEIVED	06-JAN-23	89.79	89.79		
	DV	DIVIDEND RECEIVED	05-APR-23	107.74	107.74		
	DV	DIVIDEND RECEIVED	05-APR-23	4,428.44	4,428.44		
	DV	DIVIDEND RECEIVED	05-APR-23	781.49	781.49		
	DV	DIVIDEND RECEIVED	05-APR-23	19.01	19.01		
	CW	TAX WITHHOLD	05-APR-23	781.49-	781.49-		
	CW	TAX WITHHOLD	05-APR-23	19.01-	19.01-		
	DV	DIVIDEND RECEIVED	06-JUL-23	107.74	107.74		
	DV	DIVIDEND RECEIVED	06-JUL-23	4,428.44	4,428.44		
	DV	DIVIDEND RECEIVED	06-JUL-23	19.01	19.01		
	DV	DIVIDEND RECEIVED	06-JUL-23	781.49	781.49		
	CW	OFFSET TAX WITHHOLD	06-JUL-23	19.01-	19.01-		
	CW	OFFSET TAX WITHHOLD	06-JUL-23	781.49-	781.49-		
	DV	DIVIDEND RECEIVED	05-OCT-23	4,428.44	4,428.44		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	05-OCT-23	107.74	107.74		
	DV	DIVIDEND RECEIVED	05-OCT-23	781.49	781.49		
	DV	DIVIDEND RECEIVED	05-OCT-23	19.01	19.01		
	CW	WITH HOLD TAX	05-OCT-23	781.49-	781.49-		
	CW	WITH HOLD TAX	05-OCT-23	19.01-	19.01-		
AFLAC INC	DV	DIVIDEND RECEIVED	01-MAR-23	115.50	115.50		
	DV	DIVIDEND RECEIVED	01-MAR-23	4,656.12	4,656.12		
	DV	DIVIDEND RECEIVED	01-JUN-23	4,656.12	4,656.12		
	DV	DIVIDEND RECEIVED	01-JUN-23	115.50	115.50		
	DV	DIVIDEND RECEIVED	01-SEP-23	115.50	115.50		
	DV	DIVIDEND RECEIVED	01-SEP-23	4,656.12	4,656.12		
	DV	DIVIDEND RECEIVED	01-DEC-23	4,473.42	4,473.42		
	DV	DIVIDEND RECEIVED	01-DEC-23	111.30	111.30		
AES CORP/THE	DV	DIVIDEND RECEIVED	15-FEB-23	52.09	52.09		
	DV	DIVIDEND RECEIVED	15-FEB-23	2,201.66	2,201.66		
	DV	DIVIDEND RECEIVED	15-MAY-23	52.09	52.09		
	DV	DIVIDEND RECEIVED	15-MAY-23	2,201.66	2,201.66		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	15-AUG-23	52.09	52.09		
	DV	DIVIDEND RECEIVED	15-AUG-23	2,201.66	2,201.66		
	DV	DIVIDEND RECEIVED	15-NOV-23	52.09	52.09		
	DV	DIVIDEND RECEIVED	15-NOV-23	2,201.66	2,201.66		
AT&T INC	DV	DIVIDEND RECEIVED	01-FEB-23	956.82	956.82		
	DV	DIVIDEND RECEIVED	01-FEB-23	38,619.95	38,619.95		
	DV	DIVIDEND RECEIVED	01-MAY-23	956.82	956.82		
	DV	DIVIDEND RECEIVED	01-MAY-23	38,619.95	38,619.95		
	DV	DIVIDEND RECEIVED	01-AUG-23	970.70	970.70		
	DV	DIVIDEND RECEIVED	01-AUG-23	39,090.87	39,090.87		
	DV	DIVIDEND RECEIVED	01-NOV-23	970.70	970.70		
	DV	DIVIDEND RECEIVED	01-NOV-23	39,090.87	39,090.87		
ABBOTT LABORATORIES	DV	DIVIDEND RECEIVED	15-FEB-23	431.97	431.97		
	DV	DIVIDEND RECEIVED	15-FEB-23	17,343.06	17,343.06		
	DV	DIVIDEND RECEIVED	15-MAY-23	17,428.74	17,428.74		
	DV	DIVIDEND RECEIVED	15-MAY-23	431.97	431.97		
	DV	DIVIDEND RECEIVED	15-AUG-23	17,428.74	17,428.74		

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	DV	DIVIDEND RECEIVED	15-AUG-23	431.97	431.97		
	DV	DIVIDEND RECEIVED	15-NOV-23	17,428.74	17,428.74		
	DV	DIVIDEND RECEIVED	15-NOV-23	431.97	431.97		
ABBVIE INC	DV	DIVIDEND RECEIVED	15-FEB-23	1,268.36	1,268.36		
	DV	DIVIDEND RECEIVED	15-FEB-23	51,085.16	51,085.16		
	DV	DIVIDEND RECEIVED	15-MAY-23	51,512.88	51,512.88		
	DV	DIVIDEND RECEIVED	15-MAY-23	1,274.28	1,274.28		
	DV	DIVIDEND RECEIVED	15-AUG-23	51,512.88	51,512.88		
	DV	DIVIDEND RECEIVED	15-AUG-23	1,274.28	1,274.28		
	DV	DIVIDEND RECEIVED	15-NOV-23	1,274.28	1,274.28		
	DV	DIVIDEND RECEIVED	15-NOV-23	51,512.88	51,512.88		
ACTIVISION BLIZZARD INC	DV	DIVIDEND RECEIVED	17-AUG-23	13,827.33	13,827.33		
	DV	DIVIDEND RECEIVED	17-AUG-23	346.50	346.50		
ADVANCE AUTO PARTS INC	DV	DIVIDEND RECEIVED	03-JAN-23	45.00	45.00		
	DV	DIVIDEND RECEIVED	03-JAN-23	1,782.00	1,782.00		
	DV	DIVIDEND RECEIVED	28-APR-23	45.00	45.00		
	DV	DIVIDEND RECEIVED	28-APR-23	1,782.00	1,782.00		

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	DV	DIVIDEND RECEIVED	28-JUL-23	297.00	297.00		
	DV	DIVIDEND RECEIVED	28-JUL-23	7.50	7.50		
AGILENT TECHNOLOGIES INC	DV	DIVIDEND RECEIVED	25-JAN-23	32.18	32.18		
	DV	DIVIDEND RECEIVED	25-JAN-23	1,314.90	1,314.90		
	DV	DIVIDEND RECEIVED	26-APR-23	32.18	32.18		
	DV	DIVIDEND RECEIVED	26-APR-23	1,314.90	1,314.90		
	DV	DIVIDEND RECEIVED	26-JUL-23	1,314.90	1,314.90		
	DV	DIVIDEND RECEIVED	26-JUL-23	32.18	32.18		
	DV	DIVIDEND RECEIVED	25-OCT-23	32.18	32.18		
	DV	DIVIDEND RECEIVED	25-OCT-23	1,314.90	1,314.90		
AIR PRODUCTS AND CHEMICALS INC	DV	DIVIDEND RECEIVED	13-FEB-23	171.72	171.72		
	DV	DIVIDEND RECEIVED	13-FEB-23	7,009.74	7,009.74		
	DV	DIVIDEND RECEIVED	08-MAY-23	189.00	189.00		
	DV	DIVIDEND RECEIVED	08-MAY-23	7,729.75	7,729.75		
	DV	DIVIDEND RECEIVED	14-AUG-23	189.00	189.00		
	DV	DIVIDEND RECEIVED	14-AUG-23	7,729.75	7,729.75		
	DV	DIVIDEND RECEIVED	13-NOV-23	7,729.75	7,729.75		

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	DV	DIVIDEND RECEIVED	13-NOV-23	189.00	189.00		
ALBEMARLE CORP	DV	DIVIDEND RECEIVED	03-JAN-23	897.44	897.44		
	DV	DIVIDEND RECEIVED	03-JAN-23	22.52	22.52		
	DV	DIVIDEND RECEIVED	03-APR-23	908.80	908.80		
	DV	DIVIDEND RECEIVED	03-APR-23	22.80	22.80		
	DV	DIVIDEND RECEIVED	03-JUL-23	22.80	22.80		
	DV	DIVIDEND RECEIVED	03-JUL-23	908.80	908.80		
	DV	DIVIDEND RECEIVED	02-OCT-23	22.80	22.80		
	DV	DIVIDEND RECEIVED	02-OCT-23	908.80	908.80		
ALEXANDRIA REAL ESTATE EQUITIE	DV	DIVIDEND RECEIVED	13-JAN-23	85.91	85.91		
	DV	DIVIDEND RECEIVED	13-JAN-23	3,407.36	3,407.36		
	DV	DIVIDEND RECEIVED	14-APR-23	93.17	93.17		
	DV	DIVIDEND RECEIVED	14-APR-23	3,752.21	3,752.21		
	DV	DIVIDEND RECEIVED	14-JUL-23	3,845.24	3,845.24		
	DV	DIVIDEND RECEIVED	14-JUL-23	95.48	95.48		
	DV	DIVIDEND RECEIVED	13-OCT-23	95.48	95.48		
	DV	DIVIDEND RECEIVED	13-OCT-23	3,845.24	3,845.24		

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ALLIANT ENERGY CORP	DV	DIVIDEND RECEIVED	15-FEB-23	2,212.73	2,212.73		
	DV	DIVIDEND RECEIVED	15-FEB-23	53.40	53.40		
	DV	DIVIDEND RECEIVED	15-MAY-23	2,212.73	2,212.73		
	DV	DIVIDEND RECEIVED	15-MAY-23	53.40	53.40		
	DV	DIVIDEND RECEIVED	15-AUG-23	2,212.73	2,212.73		
	DV	DIVIDEND RECEIVED	15-AUG-23	53.40	53.40		
	DV	DIVIDEND RECEIVED	15-NOV-23	53.40	53.40		
	DV	DIVIDEND RECEIVED	15-NOV-23	2,212.73	2,212.73		
ALLSTATE CORP/THE	DV	DIVIDEND RECEIVED	03-JAN-23	109.65	109.65		
	DV	DIVIDEND RECEIVED	03-JAN-23	4,443.80	4,443.80		
	DV	DIVIDEND RECEIVED	03-APR-23	114.81	114.81		
	DV	DIVIDEND RECEIVED	03-APR-23	4,652.92	4,652.92		
	DV	DIVIDEND RECEIVED	03-JUL-23	114.81	114.81		
	DV	DIVIDEND RECEIVED	03-JUL-23	4,652.92	4,652.92		
	DV	DIVIDEND RECEIVED	02-OCT-23	4,652.92	4,652.92		
	DV	DIVIDEND RECEIVED	02-OCT-23	114.81	114.81		
ALTRIA GROUP INC	DV	DIVIDEND RECEIVED	10-JAN-23	32,931.96	32,931.96		

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	DV	DIVIDEND RECEIVED	10-JAN-23	814.04	814.04		
	DV	DIVIDEND RECEIVED	28-APR-23	32,931.96	32,931.96		
	DV	DIVIDEND RECEIVED	28-APR-23	814.04	814.04		
	DV	DIVIDEND RECEIVED	10-JUL-23	32,931.96	32,931.96		
	DV	DIVIDEND RECEIVED	10-JUL-23	814.04	814.04		
	DV	DIVIDEND RECEIVED	10-OCT-23	848.68	848.68		
	DV	DIVIDEND RECEIVED	10-OCT-23	34,333.32	34,333.32		
AMERICAN EXPRESS CO	DV	DIVIDEND RECEIVED	10-FEB-23	6,050.20	6,050.20		
	DV	DIVIDEND RECEIVED	10-FEB-23	149.76	149.76		
	DV	DIVIDEND RECEIVED	10-MAY-23	174.60	174.60		
	DV	DIVIDEND RECEIVED	10-MAY-23	7,054.20	7,054.20		
	DV	DIVIDEND RECEIVED	10-AUG-23	174.60	174.60		
	DV	DIVIDEND RECEIVED	10-AUG-23	7,054.20	7,054.20		
	DV	DIVIDEND RECEIVED	10-NOV-23	171.00	171.00		
	DV	DIVIDEND RECEIVED	10-NOV-23	6,882.00	6,882.00		
AMERICAN INTERNATIONAL GROUP I	DV	DIVIDEND RECEIVED	31-MAR-23	4,688.00	4,688.00		
	DV	DIVIDEND RECEIVED	31-MAR-23	115.84	115.84		

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	DV	DIVIDEND RECEIVED	30-JUN-23	5,274.00	5,274.00		
	DV	DIVIDEND RECEIVED	30-JUN-23	130.32	130.32		
	DV	DIVIDEND RECEIVED	29-SEP-23	5,133.96	5,133.96		
	DV	DIVIDEND RECEIVED	29-SEP-23	130.32	130.32		
	DV	DIVIDEND RECEIVED	28-DEC-23	5,133.96	5,133.96		
	DV	DIVIDEND RECEIVED	28-DEC-23	125.28	125.28		
AMERICAN TOWER CORP	DV	DIVIDEND RECEIVED	02-FEB-23	14,147.64	14,147.64		
	DV	DIVIDEND RECEIVED	02-FEB-23	351.00	351.00		
	DV	DIVIDEND RECEIVED	28-APR-23	14,284.92	14,284.92		
	DV	DIVIDEND RECEIVED	28-APR-23	351.00	351.00		
	DV	DIVIDEND RECEIVED	10-JUL-23	14,376.49	14,376.49		
	DV	DIVIDEND RECEIVED	10-JUL-23	353.25	353.25		
	DV	DIVIDEND RECEIVED	27-OCT-23	364.50	364.50		
	DV	DIVIDEND RECEIVED	27-OCT-23	14,834.34	14,834.34		
AMERICAN WATER WORKS CO INC	DV	DIVIDEND RECEIVED	01-MAR-23	56.33	56.33		
	DV	DIVIDEND RECEIVED	01-MAR-23	2,354.07	2,354.07		
	DV	DIVIDEND RECEIVED	01-JUN-23	66.51	66.51		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	01-JUN-23	2,670.11	2,670.11		
	DV	DIVIDEND RECEIVED	01-SEP-23	2,670.11	2,670.11		
	DV	DIVIDEND RECEIVED	01-SEP-23	66.51	66.51		
	DV	DIVIDEND RECEIVED	01-DEC-23	66.51	66.51		
	DV	DIVIDEND RECEIVED	01-DEC-23	2,670.11	2,670.11		
AMERISOURCEBERGEN CORP	DV	DIVIDEND RECEIVED	27-FEB-23	38.32	38.32		
	DV	DIVIDEND RECEIVED	27-FEB-23	1,535.03	1,535.03		
	DV	DIVIDEND RECEIVED	30-MAY-23	38.32	38.32		
	DV	DIVIDEND RECEIVED	30-MAY-23	1,535.03	1,535.03		
	DV	DIVIDEND RECEIVED	28-AUG-23	1,535.03	1,535.03		
	DV	DIVIDEND RECEIVED	28-AUG-23	38.32	38.32		
	DV	DIVIDEND RECEIVED	27-NOV-23	40.29	40.29		
	DV	DIVIDEND RECEIVED	27-NOV-23	1,681.47	1,681.47		
AMERIPRISE FINANCIAL INC	DV	DIVIDEND RECEIVED	28-FEB-23	2,637.50	2,637.50		
	DV	DIVIDEND RECEIVED	28-FEB-23	66.25	66.25		
	DV	DIVIDEND RECEIVED	19-MAY-23	2,848.50	2,848.50		
	DV	DIVIDEND RECEIVED	19-MAY-23	71.55	71.55		

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	DV	DIVIDEND RECEIVED	18-AUG-23	2,848.50	2,848.50		
	DV	DIVIDEND RECEIVED	18-AUG-23	68.85	68.85		
	DV	DIVIDEND RECEIVED	17-NOV-23	68.85	68.85		
	DV	DIVIDEND RECEIVED	17-NOV-23	2,728.35	2,728.35		
AMETEK INC	DV	DIVIDEND RECEIVED	31-MAR-23	1,141.75	1,141.75		
	DV	DIVIDEND RECEIVED	31-MAR-23	27.25	27.25		
	DV	DIVIDEND RECEIVED	30-JUN-23	1,141.75	1,141.75		
	DV	DIVIDEND RECEIVED	30-JUN-23	27.25	27.25		
	DV	DIVIDEND RECEIVED	29-SEP-23	1,141.75	1,141.75		
	DV	DIVIDEND RECEIVED	29-SEP-23	28.25	28.25		
	DV	DIVIDEND RECEIVED	22-DEC-23	28.25	28.25		
	DV	DIVIDEND RECEIVED	22-DEC-23	1,141.75	1,141.75		
AMGEN INC	DV	DIVIDEND RECEIVED	08-MAR-23	22,258.50	22,258.50		
	DV	DIVIDEND RECEIVED	08-MAR-23	547.41	547.41		
	DV	DIVIDEND RECEIVED	08-JUN-23	22,486.41	22,486.41		
	DV	DIVIDEND RECEIVED	08-JUN-23	553.80	553.80		
	DV	DIVIDEND RECEIVED	08-SEP-23	553.80	553.80		

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	DV	DIVIDEND RECEIVED	08-SEP-23	22,486.41	22,486.41		
	DV	DIVIDEND RECEIVED	08-DEC-23	22,486.41	22,486.41		
	DV	DIVIDEND RECEIVED	08-DEC-23	560.19	560.19		
AMPHENOL CORP	DV	DIVIDEND RECEIVED	11-JAN-23	59.22	59.22		
	DV	DIVIDEND RECEIVED	11-JAN-23	2,457.84	2,457.84		
	DV	DIVIDEND RECEIVED	12-APR-23	60.48	60.48		
	DV	DIVIDEND RECEIVED	12-APR-23	2,457.84	2,457.84		
	DV	DIVIDEND RECEIVED	12-JUL-23	2,457.84	2,457.84		
	DV	DIVIDEND RECEIVED	12-JUL-23	60.48	60.48		
	DV	DIVIDEND RECEIVED	11-OCT-23	2,457.84	2,457.84		
	DV	DIVIDEND RECEIVED	11-OCT-23	60.48	60.48		
ANALOG DEVICES INC	DV	DIVIDEND RECEIVED	08-MAR-23	8,689.44	8,689.44		
	DV	DIVIDEND RECEIVED	08-MAR-23	214.14	214.14		
	DV	DIVIDEND RECEIVED	14-JUN-23	214.14	214.14		
	DV	DIVIDEND RECEIVED	14-JUN-23	8,565.60	8,565.60		
	DV	DIVIDEND RECEIVED	14-SEP-23	8,565.60	8,565.60		
	DV	DIVIDEND RECEIVED	14-SEP-23	214.14	214.14		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	14-DEC-23	210.70	210.70		
	DV	DIVIDEND RECEIVED	14-DEC-23	8,565.60	8,565.60		
ELEVANCE HEALTH INC	DV	DIVIDEND RECEIVED	24-MAR-23	171.68	171.68		
	DV	DIVIDEND RECEIVED	24-MAR-23	6,896.80	6,896.80		
	DV	DIVIDEND RECEIVED	23-JUN-23	6,896.80	6,896.80		
	DV	DIVIDEND RECEIVED	23-JUN-23	171.68	171.68		
	DV	DIVIDEND RECEIVED	22-SEP-23	171.68	171.68		
	DV	DIVIDEND RECEIVED	22-SEP-23	6,896.80	6,896.80		
	DV	DIVIDEND RECEIVED	21-DEC-23	6,896.80	6,896.80		
	DV	DIVIDEND RECEIVED	21-DEC-23	171.68	171.68		
APA CORP	DV	DIVIDEND RECEIVED	22-FEB-23	38.50	38.50		
	DV	DIVIDEND RECEIVED	22-FEB-23	1,573.00	1,573.00		
	DV	DIVIDEND RECEIVED	22-MAY-23	1,573.00	1,573.00		
	DV	DIVIDEND RECEIVED	22-MAY-23	38.50	38.50		
	DV	DIVIDEND RECEIVED	22-AUG-23	1,573.00	1,573.00		
	DV	DIVIDEND RECEIVED	22-AUG-23	38.50	38.50		
	DV	DIVIDEND RECEIVED	22-NOV-23	38.50	38.50		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	22-NOV-23	1,552.75	1,552.75		
APPLE INC	DV	DIVIDEND RECEIVED	16-FEB-23	1,667.96	1,667.96		
	DV	DIVIDEND RECEIVED	16-FEB-23	67,345.61	67,345.61		
	DV	DIVIDEND RECEIVED	18-MAY-23	1,741.20	1,741.20		
	DV	DIVIDEND RECEIVED	18-MAY-23	70,170.48	70,170.48		
	DV	DIVIDEND RECEIVED	17-AUG-23	69,919.44	69,919.44		
	DV	DIVIDEND RECEIVED	17-AUG-23	1,737.12	1,737.12		
	DV	DIVIDEND RECEIVED	16-NOV-23	69,710.16	69,710.16		
	DV	DIVIDEND RECEIVED	16-NOV-23	1,735.20	1,735.20		
APPLIED MATERIALS INC	DV	DIVIDEND RECEIVED	16-MAR-23	4,359.16	4,359.16		
	DV	DIVIDEND RECEIVED	16-MAR-23	109.46	109.46		
	DV	DIVIDEND RECEIVED	15-JUN-23	5,300.48	5,300.48		
	DV	DIVIDEND RECEIVED	15-JUN-23	131.84	131.84		
	DV	DIVIDEND RECEIVED	14-SEP-23	5,300.48	5,300.48		
	DV	DIVIDEND RECEIVED	14-SEP-23	131.84	131.84		
	DV	DIVIDEND RECEIVED	14-DEC-23	5,300.48	5,300.48		
	DV	DIVIDEND RECEIVED	14-DEC-23	131.84	131.84		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
ARCHER-DANIELS-MIDLAND CO	DV	DIVIDEND RECEIVED	02-MAR-23	121.95	121.95		
	DV	DIVIDEND RECEIVED	02-MAR-23	4,860.90	4,860.90		
	DV	DIVIDEND RECEIVED	07-JUN-23	121.95	121.95		
	DV	DIVIDEND RECEIVED	07-JUN-23	4,860.90	4,860.90		
	DV	DIVIDEND RECEIVED	06-SEP-23	4,860.90	4,860.90		
	DV	DIVIDEND RECEIVED	06-SEP-23	121.95	121.95		
	DV	DIVIDEND RECEIVED	06-DEC-23	4,860.90	4,860.90		
	DV	DIVIDEND RECEIVED	06-DEC-23	117.90	117.90		
ASSURANT INC	DV	DIVIDEND RECEIVED	20-MAR-23	18.90	18.90		
	DV	DIVIDEND RECEIVED	20-MAR-23	710.50	710.50		
	DV	DIVIDEND RECEIVED	20-JUN-23	18.90	18.90		
	DV	DIVIDEND RECEIVED	20-JUN-23	710.50	710.50		
	DV	DIVIDEND RECEIVED	18-SEP-23	18.90	18.90		
	DV	DIVIDEND RECEIVED	18-SEP-23	710.50	710.50		
	DV	DIVIDEND RECEIVED	18-DEC-23	19.44	19.44		
	DV	DIVIDEND RECEIVED	18-DEC-23	730.80	730.80		
ATMOS ENERGY CORP	DV	DIVIDEND RECEIVED	06-MAR-23	48.10	48.10		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	06-MAR-23	1,968.40	1,968.40		
	DV	DIVIDEND RECEIVED	05-JUN-23	2,130.46	2,130.46		
	DV	DIVIDEND RECEIVED	05-JUN-23	48.10	48.10		
	DV	DIVIDEND RECEIVED	05-SEP-23	52.54	52.54		
	DV	DIVIDEND RECEIVED	05-SEP-23	2,130.46	2,130.46		
	DV	DIVIDEND RECEIVED	11-DEC-23	2,317.60	2,317.60		
	DV	DIVIDEND RECEIVED	11-DEC-23	57.16	57.16		
AUTOMATIC DATA PROCESSING INC	DV	DIVIDEND RECEIVED	03-JAN-23	251.25	251.25		
	DV	DIVIDEND RECEIVED	03-JAN-23	10,073.75	10,073.75		
	DV	DIVIDEND RECEIVED	03-APR-23	10,172.50	10,172.50		
	DV	DIVIDEND RECEIVED	03-APR-23	251.25	251.25		
	DV	DIVIDEND RECEIVED	03-JUL-23	251.25	251.25		
	DV	DIVIDEND RECEIVED	03-JUL-23	10,172.50	10,172.50		
	DV	DIVIDEND RECEIVED	02-OCT-23	10,172.50	10,172.50		
	DV	DIVIDEND RECEIVED	02-OCT-23	251.25	251.25		
AVALONBAY COMMUNITIES INC	DV	DIVIDEND RECEIVED	17-JAN-23	104.94	104.94		
	DV	DIVIDEND RECEIVED	17-JAN-23	4,189.65	4,189.65		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	17-APR-23	4,347.75	4,347.75		
	DV	DIVIDEND RECEIVED	17-APR-23	108.90	108.90		
	DV	DIVIDEND RECEIVED	17-JUL-23	108.90	108.90		
	DV	DIVIDEND RECEIVED	17-JUL-23	4,616.70	4,616.70		
	DV	DIVIDEND RECEIVED	16-OCT-23	115.50	115.50		
	DV	DIVIDEND RECEIVED	16-OCT-23	4,616.70	4,616.70		
AVERY DENNISON CORP	DV	DIVIDEND RECEIVED	15-MAR-23	29.25	29.25		
	DV	DIVIDEND RECEIVED	15-MAR-23	1,170.75	1,170.75		
	DV	DIVIDEND RECEIVED	21-JUN-23	31.59	31.59		
	DV	DIVIDEND RECEIVED	21-JUN-23	1,264.41	1,264.41		
	DV	DIVIDEND RECEIVED	20-SEP-23	31.59	31.59		
	DV	DIVIDEND RECEIVED	20-SEP-23	1,264.41	1,264.41		
	DV	DIVIDEND RECEIVED	20-DEC-23	31.59	31.59		
	DV	DIVIDEND RECEIVED	20-DEC-23	1,264.41	1,264.41		
BAKER HUGHES CO	DV	DIVIDEND RECEIVED	17-FEB-23	92.72	92.72		
	DV	DIVIDEND RECEIVED	17-FEB-23	3,705.19	3,705.19		
	DV	DIVIDEND RECEIVED	09-JUN-23	3,705.19	3,705.19		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	09-JUN-23	92.72	92.72		
	DV	DIVIDEND RECEIVED	18-AUG-23	97.60	97.60		
	DV	DIVIDEND RECEIVED	18-AUG-23	3,900.20	3,900.20		
	DV	DIVIDEND RECEIVED	17-NOV-23	4,018.80	4,018.80		
	DV	DIVIDEND RECEIVED	17-NOV-23	97.60	97.60		
BALL CORP	DV	DIVIDEND RECEIVED	15-MAR-23	30.60	30.60		
	DV	DIVIDEND RECEIVED	15-MAR-23	1,221.60	1,221.60		
	DV	DIVIDEND RECEIVED	15-JUN-23	30.60	30.60		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,221.60	1,221.60		
	DV	DIVIDEND RECEIVED	15-SEP-23	30.60	30.60		
	DV	DIVIDEND RECEIVED	15-SEP-23	1,221.60	1,221.60		
	DV	DIVIDEND RECEIVED	15-DEC-23	30.60	30.60		
	DV	DIVIDEND RECEIVED	15-DEC-23	1,221.60	1,221.60		
BANK OF AMERICA CORP	DV	DIVIDEND RECEIVED	31-MAR-23	30,051.12	30,051.12		
	DV	DIVIDEND RECEIVED	31-MAR-23	744.70	744.70		
	DV	DIVIDEND RECEIVED	30-JUN-23	744.70	744.70		
	DV	DIVIDEND RECEIVED	30-JUN-23	30,240.98	30,240.98		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	29-SEP-23	32,787.60	32,787.60		
	DV	DIVIDEND RECEIVED	29-SEP-23	812.40	812.40		
	DV	DIVIDEND RECEIVED	29-DEC-23	816.24	816.24		
	DV	DIVIDEND RECEIVED	29-DEC-23	32,787.60	32,787.60		
BATH & BODY WORKS INC	DV	DIVIDEND RECEIVED	03-MAR-23	22.00	22.00		
	DV	DIVIDEND RECEIVED	03-MAR-23	880.20	880.20		
	DV	DIVIDEND RECEIVED	16-JUN-23	22.00	22.00		
	DV	DIVIDEND RECEIVED	16-JUN-23	880.20	880.20		
	DV	DIVIDEND RECEIVED	01-SEP-23	880.20	880.20		
	DV	DIVIDEND RECEIVED	01-SEP-23	22.00	22.00		
	DV	DIVIDEND RECEIVED	01-DEC-23	22.00	22.00		
	DV	DIVIDEND RECEIVED	01-DEC-23	880.20	880.20		
BAXTER INTERNATIONAL INC	DV	DIVIDEND RECEIVED	03-JAN-23	2,829.53	2,829.53		
	DV	DIVIDEND RECEIVED	03-JAN-23	68.44	68.44		
	DV	DIVIDEND RECEIVED	03-APR-23	68.44	68.44		
	DV	DIVIDEND RECEIVED	03-APR-23	2,829.53	2,829.53		
	DV	DIVIDEND RECEIVED	03-JUL-23	3,018.61	3,018.61		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	03-JUL-23	68.44	68.44		
	DV	DIVIDEND RECEIVED	02-OCT-23	68.44	68.44		
	DV	DIVIDEND RECEIVED	02-OCT-23	3,018.61	3,018.61		
BECTON DICKINSON & CO	DV	DIVIDEND RECEIVED	31-MAR-23	125.58	125.58		
	DV	DIVIDEND RECEIVED	31-MAR-23	5,037.76	5,037.76		
	DV	DIVIDEND RECEIVED	30-JUN-23	125.58	125.58		
	DV	DIVIDEND RECEIVED	30-JUN-23	5,037.76	5,037.76		
	DV	DIVIDEND RECEIVED	29-SEP-23	125.58	125.58		
	DV	DIVIDEND RECEIVED	29-SEP-23	5,037.76	5,037.76		
	DV	DIVIDEND RECEIVED	29-DEC-23	134.90	134.90		
	DV	DIVIDEND RECEIVED	29-DEC-23	5,429.25	5,429.25		
W R BERKLEY CORP	DV	DIVIDEND RECEIVED	24-JAN-23	2,102.00	2,102.00		
	DV	DIVIDEND RECEIVED	24-JAN-23	49.50	49.50		
	DV	DIVIDEND RECEIVED	23-MAR-23	420.40	420.40		
	DV	DIVIDEND RECEIVED	23-MAR-23	9.90	9.90		
	DV	DIVIDEND RECEIVED	30-JUN-23	462.44	462.44		
	DV	DIVIDEND RECEIVED	30-JUN-23	10.89	10.89		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	04-OCT-23	49.50	49.50		
	DV	DIVIDEND RECEIVED	04-OCT-23	2,102.00	2,102.00		
	DV	DIVIDEND RECEIVED	04-OCT-23	10.89	10.89		
	DV	DIVIDEND RECEIVED	04-OCT-23	462.44	462.44		
	DV	DIVIDEND RECEIVED	27-DEC-23	462.44	462.44		
	DV	DIVIDEND RECEIVED	27-DEC-23	10.89	10.89		
	DV	DIVIDEND RECEIVED	27-DEC-23	2,102.00	2,102.00		
	DV	DIVIDEND RECEIVED	27-DEC-23	49.50	49.50		
BEST BUY CO INC	DV	DIVIDEND RECEIVED	03-JAN-23	3,416.16	3,416.16		
	DV	DIVIDEND RECEIVED	03-JAN-23	85.36	85.36		
	DV	DIVIDEND RECEIVED	13-APR-23	89.24	89.24		
	DV	DIVIDEND RECEIVED	13-APR-23	3,571.44	3,571.44		
	DV	DIVIDEND RECEIVED	06-JUL-23	3,571.44	3,571.44		
	DV	DIVIDEND RECEIVED	06-JUL-23	89.24	89.24		
	DV	DIVIDEND RECEIVED	10-OCT-23	89.24	89.24		
	DV	DIVIDEND RECEIVED	10-OCT-23	3,571.44	3,571.44		
BIO-TECHNE CORP	DV	DIVIDEND RECEIVED	27-FEB-23	6.40	6.40		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	27-FEB-23	237.12	237.12		
	DV	DIVIDEND RECEIVED	26-MAY-23	237.12	237.12		
	DV	DIVIDEND RECEIVED	26-MAY-23	6.40	6.40		
	DV	DIVIDEND RECEIVED	01-SEP-23	6.40	6.40		
	DV	DIVIDEND RECEIVED	01-SEP-23	237.12	237.12		
	DV	DIVIDEND RECEIVED	24-NOV-23	6.40	6.40		
	DV	DIVIDEND RECEIVED	24-NOV-23	237.12	237.12		
BLACKROCK INC	DV	DIVIDEND RECEIVED	23-MAR-23	365.00	365.00		
	DV	DIVIDEND RECEIVED	23-MAR-23	14,680.00	14,680.00		
	DV	DIVIDEND RECEIVED	23-JUN-23	365.00	365.00		
	DV	DIVIDEND RECEIVED	23-JUN-23	14,680.00	14,680.00		
	DV	DIVIDEND RECEIVED	22-SEP-23	365.00	365.00		
	DV	DIVIDEND RECEIVED	22-SEP-23	14,680.00	14,680.00		
	DV	DIVIDEND RECEIVED	22-DEC-23	345.00	345.00		
	DV	DIVIDEND RECEIVED	22-DEC-23	13,830.00	13,830.00		
BLACKSTONE INC	DV	DIVIDEND RECEIVED	06-NOV-23	277.60	277.60		
	DV	DIVIDEND RECEIVED	06-NOV-23	11,193.60	11,193.60		

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BORGWARNER INC	DV	DIVIDEND RECEIVED	15-MAR-23	19.21	19.21		
	DV	DIVIDEND RECEIVED	15-MAR-23	829.94	829.94		
	DV	DIVIDEND RECEIVED	15-JUN-23	829.94	829.94		
	DV	DIVIDEND RECEIVED	15-JUN-23	19.21	19.21		
	DV	DIVIDEND RECEIVED	15-SEP-23	537.02	537.02		
	DV	DIVIDEND RECEIVED	15-SEP-23	12.43	12.43		
	DV	DIVIDEND RECEIVED	15-DEC-23	12.43	12.43		
	DV	DIVIDEND RECEIVED	15-DEC-23	537.02	537.02		
BOSTON PROPERTIES INC	DV	DIVIDEND RECEIVED	30-JAN-23	65.66	65.66		
	DV	DIVIDEND RECEIVED	30-JAN-23	2,789.08	2,789.08		
	DV	DIVIDEND RECEIVED	28-APR-23	2,789.08	2,789.08		
	DV	DIVIDEND RECEIVED	28-APR-23	65.66	65.66		
	DV	DIVIDEND RECEIVED	31-JUL-23	2,789.08	2,789.08		
	DV	DIVIDEND RECEIVED	31-JUL-23	65.66	65.66		
	DV	DIVIDEND RECEIVED	31-OCT-23	65.66	65.66		
	DV	DIVIDEND RECEIVED	31-OCT-23	2,789.08	2,789.08		
BRISTOL-MYERS SQUIBB CO	DV	DIVIDEND RECEIVED	01-FEB-23	588.81	588.81		

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	DV	DIVIDEND RECEIVED	01-FEB-23	23,611.68	23,611.68		
	DV	DIVIDEND RECEIVED	01-MAY-23	23,815.74	23,815.74		
	DV	DIVIDEND RECEIVED	01-MAY-23	588.81	588.81		
	DV	DIVIDEND RECEIVED	01-AUG-23	23,595.72	23,595.72		
	DV	DIVIDEND RECEIVED	01-AUG-23	588.81	588.81		
	DV	DIVIDEND RECEIVED	01-NOV-23	23,595.72	23,595.72		
	DV	DIVIDEND RECEIVED	01-NOV-23	588.81	588.81		
BROADRIDGE FINANCIAL SOLUTIONS	DV	DIVIDEND RECEIVED	05-JAN-23	39.88	39.88		
	DV	DIVIDEND RECEIVED	05-JAN-23	1,593.55	1,593.55		
	DV	DIVIDEND RECEIVED	05-APR-23	39.88	39.88		
	DV	DIVIDEND RECEIVED	05-APR-23	1,593.55	1,593.55		
	DV	DIVIDEND RECEIVED	06-JUL-23	39.88	39.88		
	DV	DIVIDEND RECEIVED	06-JUL-23	1,593.55	1,593.55		
	DV	DIVIDEND RECEIVED	05-OCT-23	44.00	44.00		
	DV	DIVIDEND RECEIVED	05-OCT-23	1,860.00	1,860.00		
BROADCOM INC	DV	DIVIDEND RECEIVED	31-MAR-23	938.40	938.40		
	DV	DIVIDEND RECEIVED	31-MAR-23	37,789.00	37,789.00		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	30-JUN-23	938.40	938.40		
	DV	DIVIDEND RECEIVED	30-JUN-23	37,789.00	37,789.00		
	DV	DIVIDEND RECEIVED	29-SEP-23	37,430.20	37,430.20		
	DV	DIVIDEND RECEIVED	29-SEP-23	929.20	929.20		
	DV	DIVIDEND RECEIVED	29-DEC-23	45,543.75	45,543.75		
	DV	DIVIDEND RECEIVED	29-DEC-23	1,128.75	1,128.75		
BROWN & BROWN INC	DV	DIVIDEND RECEIVED	15-FEB-23	12.65	12.65		
	DV	DIVIDEND RECEIVED	15-FEB-23	508.42	508.42		
	DV	DIVIDEND RECEIVED	17-MAY-23	12.65	12.65		
	DV	DIVIDEND RECEIVED	17-MAY-23	508.42	508.42		
	DV	DIVIDEND RECEIVED	16-AUG-23	508.42	508.42		
	DV	DIVIDEND RECEIVED	16-AUG-23	12.65	12.65		
	DV	DIVIDEND RECEIVED	15-NOV-23	613.34	613.34		
	DV	DIVIDEND RECEIVED	15-NOV-23	14.30	14.30		
BROWN-FORMAN CORP	DV	DIVIDEND RECEIVED	03-JAN-23	17.67	17.67		
	DV	DIVIDEND RECEIVED	03-JAN-23	708.36	708.36		
	DV	DIVIDEND RECEIVED	03-APR-23	17.67	17.67		

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	DV	DIVIDEND RECEIVED	03-APR-23	708.36	708.36		
	DV	DIVIDEND RECEIVED	03-JUL-23	708.36	708.36		
	DV	DIVIDEND RECEIVED	03-JUL-23	17.67	17.67		
	DV	DIVIDEND RECEIVED	02-OCT-23	17.67	17.67		
	DV	DIVIDEND RECEIVED	02-OCT-23	708.36	708.36		
CBOE GLOBAL MARKETS INC	DV	DIVIDEND RECEIVED	15-MAR-23	25.00	25.00		
	DV	DIVIDEND RECEIVED	15-MAR-23	1,080.00	1,080.00		
	DV	DIVIDEND RECEIVED	15-JUN-23	25.00	25.00		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,080.00	1,080.00		
	DV	DIVIDEND RECEIVED	15-SEP-23	1,188.00	1,188.00		
	DV	DIVIDEND RECEIVED	15-SEP-23	27.50	27.50		
	DV	DIVIDEND RECEIVED	15-DEC-23	1,188.00	1,188.00		
	DV	DIVIDEND RECEIVED	15-DEC-23	27.50	27.50		
CDW CORP/DE	DV	DIVIDEND RECEIVED	10-MAR-23	37.76	37.76		
	DV	DIVIDEND RECEIVED	10-MAR-23	1,509.81	1,509.81		
	DV	DIVIDEND RECEIVED	13-JUN-23	37.76	37.76		
	DV	DIVIDEND RECEIVED	13-JUN-23	1,574.71	1,574.71		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	12-SEP-23	37.76	37.76		
	DV	DIVIDEND RECEIVED	12-SEP-23	1,574.71	1,574.71		
	DV	DIVIDEND RECEIVED	12-DEC-23	39.68	39.68		
	DV	DIVIDEND RECEIVED	12-DEC-23	1,654.78	1,654.78		
CF INDUSTRIES HOLDINGS INC	DV	DIVIDEND RECEIVED	28-FEB-23	38.40	38.40		
	DV	DIVIDEND RECEIVED	28-FEB-23	1,524.00	1,524.00		
	DV	DIVIDEND RECEIVED	31-MAY-23	38.40	38.40		
	DV	DIVIDEND RECEIVED	31-MAY-23	1,524.00	1,524.00		
	DV	DIVIDEND RECEIVED	31-AUG-23	1,524.00	1,524.00		
	DV	DIVIDEND RECEIVED	31-AUG-23	38.40	38.40		
	DV	DIVIDEND RECEIVED	30-NOV-23	38.40	38.40		
	DV	DIVIDEND RECEIVED	30-NOV-23	1,524.00	1,524.00		
CH ROBINSON WORLDWIDE INC	DV	DIVIDEND RECEIVED	03-JAN-23	37.21	37.21		
	DV	DIVIDEND RECEIVED	03-JAN-23	1,495.72	1,495.72		
	DV	DIVIDEND RECEIVED	03-APR-23	1,495.72	1,495.72		
	DV	DIVIDEND RECEIVED	03-APR-23	37.21	37.21		
	DV	DIVIDEND RECEIVED	03-JUL-23	1,495.72	1,495.72		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	03-JUL-23	37.21	37.21		
	DV	DIVIDEND RECEIVED	02-OCT-23	37.21	37.21		
	DV	DIVIDEND RECEIVED	02-OCT-23	1,495.72	1,495.72		
CIGNA GROUP/THE	DV	DIVIDEND RECEIVED	23-MAR-23	7,338.18	7,338.18		
	DV	DIVIDEND RECEIVED	23-MAR-23	182.04	182.04		
	DV	DIVIDEND RECEIVED	22-JUN-23	182.04	182.04		
	DV	DIVIDEND RECEIVED	22-JUN-23	7,217.64	7,217.64		
	DV	DIVIDEND RECEIVED	21-SEP-23	178.35	178.35		
	DV	DIVIDEND RECEIVED	21-SEP-23	7,217.64	7,217.64		
	DV	DIVIDEND RECEIVED	21-DEC-23	178.35	178.35		
	DV	DIVIDEND RECEIVED	21-DEC-23	7,217.64	7,217.64		
CME GROUP INC	DV	DIVIDEND RECEIVED	18-JAN-23	31,405.50	31,405.50		
	DV	DIVIDEND RECEIVED	18-JAN-23	774.00	774.00		
	DV	DIVIDEND RECEIVED	27-MAR-23	7,797.90	7,797.90		
	DV	DIVIDEND RECEIVED	27-MAR-23	192.50	192.50		
	DV	DIVIDEND RECEIVED	27-JUN-23	192.50	192.50		
	DV	DIVIDEND RECEIVED	27-JUN-23	7,797.90	7,797.90		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	27-SEP-23	7,797.90	7,797.90		
	DV	DIVIDEND RECEIVED	27-SEP-23	192.50	192.50		
	DV	DIVIDEND RECEIVED	28-DEC-23	194.70	194.70		
	DV	DIVIDEND RECEIVED	28-DEC-23	7,797.90	7,797.90		
CMS ENERGY CORP	DV	DIVIDEND RECEIVED	28-FEB-23	66.79	66.79		
	DV	DIVIDEND RECEIVED	28-FEB-23	2,811.90	2,811.90		
	DV	DIVIDEND RECEIVED	31-MAY-23	2,811.90	2,811.90		
	DV	DIVIDEND RECEIVED	31-MAY-23	66.79	66.79		
	DV	DIVIDEND RECEIVED	31-AUG-23	2,811.90	2,811.90		
	DV	DIVIDEND RECEIVED	31-AUG-23	66.79	66.79		
	DV	DIVIDEND RECEIVED	30-NOV-23	2,811.90	2,811.90		
	DV	DIVIDEND RECEIVED	30-NOV-23	66.79	66.79		
CSX CORP	DV	DIVIDEND RECEIVED	15-MAR-23	111.87	111.87		
	DV	DIVIDEND RECEIVED	15-MAR-23	4,509.56	4,509.56		
	DV	DIVIDEND RECEIVED	15-JUN-23	4,509.56	4,509.56		
	DV	DIVIDEND RECEIVED	15-JUN-23	111.87	111.87		
	DV	DIVIDEND RECEIVED	15-SEP-23	109.34	109.34		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	15-SEP-23	4,406.60	4,406.60		
	DV	DIVIDEND RECEIVED	15-DEC-23	109.34	109.34		
	DV	DIVIDEND RECEIVED	15-DEC-23	4,406.60	4,406.60		
CVS HEALTH CORP	DV	DIVIDEND RECEIVED	01-FEB-23	384.18	384.18		
	DV	DIVIDEND RECEIVED	01-FEB-23	15,420.24	15,420.24		
	DV	DIVIDEND RECEIVED	01-MAY-23	15,265.97	15,265.97		
	DV	DIVIDEND RECEIVED	01-MAY-23	378.73	378.73		
	DV	DIVIDEND RECEIVED	01-AUG-23	378.73	378.73		
	DV	DIVIDEND RECEIVED	01-AUG-23	15,265.97	15,265.97		
	DV	DIVIDEND RECEIVED	01-NOV-23	378.73	378.73		
	DV	DIVIDEND RECEIVED	01-NOV-23	15,265.97	15,265.97		
COTERRA ENERGY INC	DV	DIVIDEND RECEIVED	30-MAR-23	218.31	218.31		
	DV	DIVIDEND RECEIVED	30-MAR-23	8,745.51	8,745.51		
	DV	DIVIDEND RECEIVED	09-JUN-23	76.60	76.60		
	DV	DIVIDEND RECEIVED	09-JUN-23	3,281.40	3,281.40		
	DV	DIVIDEND RECEIVED	31-AUG-23	2,985.00	2,985.00		
	DV	DIVIDEND RECEIVED	31-AUG-23	76.60	76.60		

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	DV	DIVIDEND RECEIVED	30-NOV-23	76.60	76.60		
	DV	DIVIDEND RECEIVED	30-NOV-23	2,985.00	2,985.00		
CAMDEN PROPERTY TRUST	DV	DIVIDEND RECEIVED	17-JAN-23	1,971.18	1,971.18		
	DV	DIVIDEND RECEIVED	17-JAN-23	45.12	45.12		
	DV	DIVIDEND RECEIVED	17-APR-23	54.00	54.00		
	DV	DIVIDEND RECEIVED	17-APR-23	2,097.00	2,097.00		
	DV	DIVIDEND RECEIVED	17-JUL-23	54.00	54.00		
	DV	DIVIDEND RECEIVED	17-JUL-23	2,097.00	2,097.00		
	DV	DIVIDEND RECEIVED	17-OCT-23	2,097.00	2,097.00		
	DV	DIVIDEND RECEIVED	17-OCT-23	54.00	54.00		
CAMPBELL SOUP CO	DV	DIVIDEND RECEIVED	30-JAN-23	35.15	35.15		
	DV	DIVIDEND RECEIVED	30-JAN-23	1,479.63	1,479.63		
	DV	DIVIDEND RECEIVED	01-MAY-23	35.15	35.15		
	DV	DIVIDEND RECEIVED	01-MAY-23	1,479.63	1,479.63		
	DV	DIVIDEND RECEIVED	31-JUL-23	35.15	35.15		
	DV	DIVIDEND RECEIVED	31-JUL-23	1,479.63	1,479.63		
	DV	DIVIDEND RECEIVED	30-OCT-23	1,479.63	1,479.63		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	30-OCT-23	35.15	35.15		
CAPITAL ONE FINANCIAL CORP	DV	DIVIDEND RECEIVED	17-FEB-23	112.80	112.80		
	DV	DIVIDEND RECEIVED	17-FEB-23	4,509.00	4,509.00		
	DV	DIVIDEND RECEIVED	26-MAY-23	4,509.00	4,509.00		
	DV	DIVIDEND RECEIVED	26-MAY-23	112.80	112.80		
	DV	DIVIDEND RECEIVED	18-AUG-23	4,509.00	4,509.00		
	DV	DIVIDEND RECEIVED	18-AUG-23	112.80	112.80		
	DV	DIVIDEND RECEIVED	24-NOV-23	112.80	112.80		
	DV	DIVIDEND RECEIVED	24-NOV-23	4,509.00	4,509.00		
CARDINAL HEALTH INC	DV	DIVIDEND RECEIVED	17-JAN-23	65.93	65.93		
	DV	DIVIDEND RECEIVED	17-JAN-23	2,634.65	2,634.65		
	DV	DIVIDEND RECEIVED	17-APR-23	2,634.65	2,634.65		
	DV	DIVIDEND RECEIVED	17-APR-23	65.93	65.93		
	DV	DIVIDEND RECEIVED	17-JUL-23	62.58	62.58		
	DV	DIVIDEND RECEIVED	17-JUL-23	2,511.51	2,511.51		
	DV	DIVIDEND RECEIVED	16-OCT-23	2,511.51	2,511.51		
	DV	DIVIDEND RECEIVED	16-OCT-23	62.58	62.58		

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CARRIER GLOBAL CORP	DV	DIVIDEND RECEIVED	10-FEB-23	75.48	75.48		
	DV	DIVIDEND RECEIVED	10-FEB-23	3,023.27	3,023.27		
	DV	DIVIDEND RECEIVED	24-MAY-23	75.48	75.48		
	DV	DIVIDEND RECEIVED	24-MAY-23	3,023.27	3,023.27		
	DV	DIVIDEND RECEIVED	10-AUG-23	3,023.27	3,023.27		
	DV	DIVIDEND RECEIVED	10-AUG-23	75.48	75.48		
	DV	DIVIDEND RECEIVED	20-NOV-23	75.48	75.48		
	DV	DIVIDEND RECEIVED	20-NOV-23	3,023.27	3,023.27		
CATERPILLAR INC	DV	DIVIDEND RECEIVED	17-FEB-23	302.40	302.40		
	DV	DIVIDEND RECEIVED	17-FEB-23	12,241.20	12,241.20		
	DV	DIVIDEND RECEIVED	19-MAY-23	302.40	302.40		
	DV	DIVIDEND RECEIVED	19-MAY-23	12,241.20	12,241.20		
	DV	DIVIDEND RECEIVED	18-AUG-23	327.60	327.60		
	DV	DIVIDEND RECEIVED	18-AUG-23	13,261.30	13,261.30		
	DV	DIVIDEND RECEIVED	20-NOV-23	13,072.80	13,072.80		
	DV	DIVIDEND RECEIVED	20-NOV-23	327.60	327.60		
CELANESE CORP	DV	DIVIDEND RECEIVED	07-MAR-23	35.70	35.70		

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	DV	DIVIDEND RECEIVED	07-MAR-23	1,437.10	1,437.10		
	DV	DIVIDEND RECEIVED	15-MAY-23	35.70	35.70		
	DV	DIVIDEND RECEIVED	15-MAY-23	1,437.10	1,437.10		
	DV	DIVIDEND RECEIVED	14-AUG-23	1,437.10	1,437.10		
	DV	DIVIDEND RECEIVED	14-AUG-23	35.70	35.70		
	DV	DIVIDEND RECEIVED	13-NOV-23	1,437.10	1,437.10		
	DV	DIVIDEND RECEIVED	13-NOV-23	35.70	35.70		
CENTERPOINT ENERGY INC	DV	DIVIDEND RECEIVED	09-MAR-23	56.24	56.24		
	DV	DIVIDEND RECEIVED	09-MAR-23	2,407.49	2,407.49		
	DV	DIVIDEND RECEIVED	08-JUN-23	2,407.49	2,407.49		
	DV	DIVIDEND RECEIVED	08-JUN-23	56.24	56.24		
	DV	DIVIDEND RECEIVED	14-SEP-23	56.24	56.24		
	DV	DIVIDEND RECEIVED	14-SEP-23	2,407.49	2,407.49		
	DV	DIVIDEND RECEIVED	14-DEC-23	59.20	59.20		
	DV	DIVIDEND RECEIVED	14-DEC-23	2,534.20	2,534.20		
CHEVRON CORP	DV	DIVIDEND RECEIVED	10-MAR-23	1,307.66	1,307.66		
	DV	DIVIDEND RECEIVED	10-MAR-23	52,646.15	52,646.15		

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	DV	DIVIDEND RECEIVED	12-JUN-23	1,307.66	1,307.66		
	DV	DIVIDEND RECEIVED	12-JUN-23	52,892.28	52,892.28		
	DV	DIVIDEND RECEIVED	11-SEP-23	1,313.70	1,313.70		
	DV	DIVIDEND RECEIVED	11-SEP-23	52,964.76	52,964.76		
	DV	DIVIDEND RECEIVED	11-DEC-23	1,313.70	1,313.70		
	DV	DIVIDEND RECEIVED	11-DEC-23	52,964.76	52,964.76		
CHURCH & DWIGHT CO INC	DV	DIVIDEND RECEIVED	01-MAR-23	1,254.86	1,254.86		
	DV	DIVIDEND RECEIVED	01-MAR-23	31.34	31.34		
	DV	DIVIDEND RECEIVED	01-JUN-23	31.34	31.34		
	DV	DIVIDEND RECEIVED	01-JUN-23	1,254.86	1,254.86		
	DV	DIVIDEND RECEIVED	01-SEP-23	1,254.86	1,254.86		
	DV	DIVIDEND RECEIVED	01-SEP-23	31.34	31.34		
	DV	DIVIDEND RECEIVED	01-DEC-23	1,324.35	1,324.35		
	DV	DIVIDEND RECEIVED	01-DEC-23	33.25	33.25		
CINCINNATI FINANCIAL CORP	DV	DIVIDEND RECEIVED	13-JAN-23	53.13	53.13		
	DV	DIVIDEND RECEIVED	13-JAN-23	2,116.23	2,116.23		
	DV	DIVIDEND RECEIVED	14-APR-23	2,300.25	2,300.25		

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	DV	DIVIDEND RECEIVED	14-APR-23	57.75	57.75		
	DV	DIVIDEND RECEIVED	14-JUL-23	2,300.25	2,300.25		
	DV	DIVIDEND RECEIVED	14-JUL-23	57.75	57.75		
	DV	DIVIDEND RECEIVED	16-OCT-23	2,300.25	2,300.25		
	DV	DIVIDEND RECEIVED	16-OCT-23	57.75	57.75		
CISCO SYSTEMS INC	DV	DIVIDEND RECEIVED	25-JAN-23	761.14	761.14		
	DV	DIVIDEND RECEIVED	25-JAN-23	30,565.68	30,565.68		
	DV	DIVIDEND RECEIVED	26-APR-23	781.17	781.17		
	DV	DIVIDEND RECEIVED	26-APR-23	31,564.65	31,564.65		
	DV	DIVIDEND RECEIVED	26-JUL-23	31,564.65	31,564.65		
	DV	DIVIDEND RECEIVED	26-JUL-23	781.17	781.17		
	DV	DIVIDEND RECEIVED	25-OCT-23	781.17	781.17		
	DV	DIVIDEND RECEIVED	25-OCT-23	31,325.19	31,325.19		
CINTAS CORP	DV	DIVIDEND RECEIVED	15-MAR-23	1,906.70	1,906.70		
	DV	DIVIDEND RECEIVED	15-MAR-23	47.15	47.15		
	DV	DIVIDEND RECEIVED	15-JUN-23	48.30	48.30		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,973.40	1,973.40		

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	DV	DIVIDEND RECEIVED	15-SEP-23	2,316.60	2,316.60		
	DV	DIVIDEND RECEIVED	15-SEP-23	56.70	56.70		
	DV	DIVIDEND RECEIVED	15-DEC-23	56.70	56.70		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,316.60	2,316.60		
CITIGROUP INC	DV	DIVIDEND RECEIVED	24-FEB-23	476.85	476.85		
	DV	DIVIDEND RECEIVED	24-FEB-23	19,291.26	19,291.26		
	DV	DIVIDEND RECEIVED	26-MAY-23	476.85	476.85		
	DV	DIVIDEND RECEIVED	26-MAY-23	19,291.26	19,291.26		
	DV	DIVIDEND RECEIVED	25-AUG-23	505.09	505.09		
	DV	DIVIDEND RECEIVED	25-AUG-23	20,330.80	20,330.80		
	DV	DIVIDEND RECEIVED	22-NOV-23	505.09	505.09		
	DV	DIVIDEND RECEIVED	22-NOV-23	20,330.80	20,330.80		
CITIZENS FINANCIAL GROUP INC	DV	DIVIDEND RECEIVED	14-FEB-23	98.28	98.28		
	DV	DIVIDEND RECEIVED	14-FEB-23	4,130.28	4,130.28		
	DV	DIVIDEND RECEIVED	17-MAY-23	98.28	98.28		
	DV	DIVIDEND RECEIVED	17-MAY-23	4,130.28	4,130.28		
	DV	DIVIDEND RECEIVED	16-AUG-23	98.28	98.28		

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	DV	DIVIDEND RECEIVED	16-AUG-23	4,130.28	4,130.28		
	DV	DIVIDEND RECEIVED	15-NOV-23	98.28	98.28		
	DV	DIVIDEND RECEIVED	15-NOV-23	4,130.28	4,130.28		
CLOROX CO/THE	DV	DIVIDEND RECEIVED	10-FEB-23	2,887.46	2,887.46		
	DV	DIVIDEND RECEIVED	10-FEB-23	68.44	68.44		
	DV	DIVIDEND RECEIVED	12-MAY-23	2,887.46	2,887.46		
	DV	DIVIDEND RECEIVED	12-MAY-23	68.44	68.44		
	DV	DIVIDEND RECEIVED	25-AUG-23	69.60	69.60		
	DV	DIVIDEND RECEIVED	25-AUG-23	2,936.40	2,936.40		
	DV	DIVIDEND RECEIVED	09-NOV-23	69.60	69.60		
	DV	DIVIDEND RECEIVED	09-NOV-23	2,936.40	2,936.40		
COCA-COLA CO/THE	DV	DIVIDEND RECEIVED	03-APR-23	870.32	870.32		
	DV	DIVIDEND RECEIVED	03-APR-23	35,113.64	35,113.64		
	DV	DIVIDEND RECEIVED	03-JUL-23	870.32	870.32		
	DV	DIVIDEND RECEIVED	03-JUL-23	35,304.54	35,304.54		
	DV	DIVIDEND RECEIVED	02-OCT-23	35,304.54	35,304.54		
	DV	DIVIDEND RECEIVED	02-OCT-23	876.30	876.30		

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	DV	DIVIDEND RECEIVED	15-DEC-23	35,304.54	35,304.54		
	DV	DIVIDEND RECEIVED	15-DEC-23	881.36	881.36		
COGNIZANT TECHNOLOGY SOLUTIONS	DV	DIVIDEND RECEIVED	28-FEB-23	71.92	71.92		
	DV	DIVIDEND RECEIVED	28-FEB-23	2,872.45	2,872.45		
	DV	DIVIDEND RECEIVED	30-MAY-23	71.92	71.92		
	DV	DIVIDEND RECEIVED	30-MAY-23	2,872.45	2,872.45		
	DV	DIVIDEND RECEIVED	29-AUG-23	71.92	71.92		
	DV	DIVIDEND RECEIVED	29-AUG-23	2,872.45	2,872.45		
	DV	DIVIDEND RECEIVED	30-NOV-23	2,872.45	2,872.45		
	DV	DIVIDEND RECEIVED	30-NOV-23	71.92	71.92		
COLGATE-PALMOLIVE CO	DV	DIVIDEND RECEIVED	14-FEB-23	190.82	190.82		
	DV	DIVIDEND RECEIVED	14-FEB-23	7,655.36	7,655.36		
	DV	DIVIDEND RECEIVED	15-MAY-23	194.88	194.88		
	DV	DIVIDEND RECEIVED	15-MAY-23	7,937.76	7,937.76		
	DV	DIVIDEND RECEIVED	15-AUG-23	7,937.76	7,937.76		
	DV	DIVIDEND RECEIVED	15-AUG-23	194.88	194.88		
	DV	DIVIDEND RECEIVED	15-NOV-23	194.88	194.88		

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	DV	DIVIDEND RECEIVED	15-NOV-23	7,937.76	7,937.76		
COMCAST CORP	DV	DIVIDEND RECEIVED	25-JAN-23	565.11	565.11		
	DV	DIVIDEND RECEIVED	25-JAN-23	22,729.95	22,729.95		
	DV	DIVIDEND RECEIVED	26-APR-23	23,977.78	23,977.78		
	DV	DIVIDEND RECEIVED	26-APR-23	595.37	595.37		
	DV	DIVIDEND RECEIVED	26-JUL-23	590.44	590.44		
	DV	DIVIDEND RECEIVED	26-JUL-23	23,768.11	23,768.11		
	DV	DIVIDEND RECEIVED	25-OCT-23	23,526.25	23,526.25		
	DV	DIVIDEND RECEIVED	25-OCT-23	584.35	584.35		
COMERICA INC	DV	DIVIDEND RECEIVED	03-JAN-23	42.16	42.16		
	DV	DIVIDEND RECEIVED	03-JAN-23	1,685.04	1,685.04		
	DV	DIVIDEND RECEIVED	03-APR-23	1,759.38	1,759.38		
	DV	DIVIDEND RECEIVED	03-APR-23	44.02	44.02		
	DV	DIVIDEND RECEIVED	03-JUL-23	1,759.38	1,759.38		
	DV	DIVIDEND RECEIVED	03-JUL-23	44.02	44.02		
	DV	DIVIDEND RECEIVED	02-OCT-23	1,759.38	1,759.38		
	DV	DIVIDEND RECEIVED	02-OCT-23	44.02	44.02		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
CONAGRA BRANDS INC	DV	DIVIDEND RECEIVED	02-MAR-23	74.58	74.58		
	DV	DIVIDEND RECEIVED	02-MAR-23	2,985.84	2,985.84		
	DV	DIVIDEND RECEIVED	01-JUN-23	74.58	74.58		
	DV	DIVIDEND RECEIVED	01-JUN-23	2,985.84	2,985.84		
	DV	DIVIDEND RECEIVED	31-AUG-23	3,166.80	3,166.80		
	DV	DIVIDEND RECEIVED	31-AUG-23	79.10	79.10		
	DV	DIVIDEND RECEIVED	30-NOV-23	3,428.95	3,428.95		
	DV	DIVIDEND RECEIVED	30-NOV-23	79.10	79.10		
CONOCOPHILLIPS	DV	DIVIDEND RECEIVED	13-JAN-23	422.80	422.80		
	DV	DIVIDEND RECEIVED	13-JAN-23	17,026.80	17,026.80		
	DV	DIVIDEND RECEIVED	01-MAR-23	308.04	308.04		
	DV	DIVIDEND RECEIVED	01-MAR-23	12,405.24	12,405.24		
	DV	DIVIDEND RECEIVED	14-APR-23	14,434.20	14,434.20		
	DV	DIVIDEND RECEIVED	14-APR-23	362.40	362.40		
	DV	DIVIDEND RECEIVED	01-JUN-23	12,269.07	12,269.07		
	DV	DIVIDEND RECEIVED	01-JUN-23	308.04	308.04		
	DV	DIVIDEND RECEIVED	14-JUL-23	355.20	355.20		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	14-JUL-23	14,306.40	14,306.40		
	DV	DIVIDEND RECEIVED	01-SEP-23	12,160.44	12,160.44		
	DV	DIVIDEND RECEIVED	01-SEP-23	301.92	301.92		
	DV	DIVIDEND RECEIVED	16-OCT-23	14,175.00	14,175.00		
	DV	DIVIDEND RECEIVED	16-OCT-23	351.60	351.60		
	DV	DIVIDEND RECEIVED	01-DEC-23	13,702.50	13,702.50		
	DV	DIVIDEND RECEIVED	01-DEC-23	342.78	342.78		
CONSOLIDATED EDISON INC	DV	DIVIDEND RECEIVED	15-MAR-23	5,591.43	5,591.43		
	DV	DIVIDEND RECEIVED	15-MAR-23	135.27	135.27		
	DV	DIVIDEND RECEIVED	15-JUN-23	5,591.43	5,591.43		
	DV	DIVIDEND RECEIVED	15-JUN-23	135.27	135.27		
	DV	DIVIDEND RECEIVED	15-SEP-23	135.27	135.27		
	DV	DIVIDEND RECEIVED	15-SEP-23	5,591.43	5,591.43		
	DV	DIVIDEND RECEIVED	15-DEC-23	135.27	135.27		
	DV	DIVIDEND RECEIVED	15-DEC-23	5,591.43	5,591.43		
CONSTELLATION BRANDS INC	DV	DIVIDEND RECEIVED	22-FEB-23	61.60	61.60		
	DV	DIVIDEND RECEIVED	22-FEB-23	2,478.40	2,478.40		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	18-MAY-23	2,848.89	2,848.89		
	DV	DIVIDEND RECEIVED	18-MAY-23	70.31	70.31		
	DV	DIVIDEND RECEIVED	24-AUG-23	70.31	70.31		
	DV	DIVIDEND RECEIVED	24-AUG-23	2,848.89	2,848.89		
	DV	DIVIDEND RECEIVED	17-NOV-23	2,848.89	2,848.89		
	DV	DIVIDEND RECEIVED	17-NOV-23	70.31	70.31		
COOPER COS INC/THE	DV	DIVIDEND RECEIVED	10-FEB-23	27.90	27.90		
	DV	DIVIDEND RECEIVED	10-FEB-23	0.69	0.69		
	DV	DIVIDEND RECEIVED	11-AUG-23	0.69	0.69		
	DV	DIVIDEND RECEIVED	11-AUG-23	27.90	27.90		
CORNING INC	DV	DIVIDEND RECEIVED	30-MAR-23	101.36	101.36		
	DV	DIVIDEND RECEIVED	30-MAR-23	4,203.92	4,203.92		
	DV	DIVIDEND RECEIVED	29-JUN-23	101.36	101.36		
	DV	DIVIDEND RECEIVED	29-JUN-23	4,203.92	4,203.92		
	DV	DIVIDEND RECEIVED	28-SEP-23	4,203.92	4,203.92		
	DV	DIVIDEND RECEIVED	28-SEP-23	101.36	101.36		
	DV	DIVIDEND RECEIVED	15-DEC-23	101.36	101.36		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	15-DEC-23	4,203.92	4,203.92		
CORTEVA INC	DV	DIVIDEND RECEIVED	15-MAR-23	2,062.05	2,062.05		
	DV	DIVIDEND RECEIVED	15-MAR-23	51.60	51.60		
	DV	DIVIDEND RECEIVED	15-JUN-23	2,062.05	2,062.05		
	DV	DIVIDEND RECEIVED	15-JUN-23	51.60	51.60		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,199.52	2,199.52		
	DV	DIVIDEND RECEIVED	15-SEP-23	55.04	55.04		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,199.52	2,199.52		
	DV	DIVIDEND RECEIVED	15-DEC-23	55.04	55.04		
COSTCO WHOLESALE CORP	DV	DIVIDEND RECEIVED	17-FEB-23	7,810.20	7,810.20		
	DV	DIVIDEND RECEIVED	17-FEB-23	191.70	191.70		
	DV	DIVIDEND RECEIVED	19-MAY-23	221.34	221.34		
	DV	DIVIDEND RECEIVED	19-MAY-23	8,897.46	8,897.46		
	DV	DIVIDEND RECEIVED	08-SEP-23	221.34	221.34		
	DV	DIVIDEND RECEIVED	08-SEP-23	8,897.46	8,897.46		
	DV	DIVIDEND RECEIVED	17-NOV-23	8,936.22	8,936.22		
	DV	DIVIDEND RECEIVED	17-NOV-23	222.36	222.36		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
CROWN CASTLE INC	DV	DIVIDEND RECEIVED	31-MAR-23	13,189.82	13,189.82		
	DV	DIVIDEND RECEIVED	31-MAR-23	328.65	328.65		
	DV	DIVIDEND RECEIVED	30-JUN-23	328.65	328.65		
	DV	DIVIDEND RECEIVED	30-JUN-23	13,485.61	13,485.61		
	DV	DIVIDEND RECEIVED	29-SEP-23	13,485.61	13,485.61		
	DV	DIVIDEND RECEIVED	29-SEP-23	328.65	328.65		
	DV	DIVIDEND RECEIVED	29-DEC-23	328.65	328.65		
	DV	DIVIDEND RECEIVED	29-DEC-23	13,485.61	13,485.61		
CUMMINS INC	DV	DIVIDEND RECEIVED	09-MAR-23	4,235.86	4,235.86		
	DV	DIVIDEND RECEIVED	09-MAR-23	105.19	105.19		
	DV	DIVIDEND RECEIVED	01-JUN-23	4,235.86	4,235.86		
	DV	DIVIDEND RECEIVED	01-JUN-23	105.19	105.19		
	DV	DIVIDEND RECEIVED	07-SEP-23	4,685.52	4,685.52		
	DV	DIVIDEND RECEIVED	07-SEP-23	112.56	112.56		
	DV	DIVIDEND RECEIVED	07-DEC-23	115.92	115.92		
	DV	DIVIDEND RECEIVED	07-DEC-23	4,685.52	4,685.52		
DR HORTON INC	DV	DIVIDEND RECEIVED	14-FEB-23	1,536.50	1,536.50		

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	DV	DIVIDEND RECEIVED	14-FEB-23	38.50	38.50		
	DV	DIVIDEND RECEIVED	10-MAY-23	1,536.50	1,536.50		
	DV	DIVIDEND RECEIVED	10-MAY-23	38.50	38.50		
	DV	DIVIDEND RECEIVED	14-AUG-23	1,536.50	1,536.50		
	DV	DIVIDEND RECEIVED	14-AUG-23	38.50	38.50		
	DV	DIVIDEND RECEIVED	28-NOV-23	46.20	46.20		
	DV	DIVIDEND RECEIVED	28-NOV-23	1,843.80	1,843.80		
DANAHER CORP	DV	DIVIDEND RECEIVED	27-JAN-23	79.50	79.50		
	DV	DIVIDEND RECEIVED	27-JAN-23	3,196.75	3,196.75		
	DV	DIVIDEND RECEIVED	28-APR-23	85.86	85.86		
	DV	DIVIDEND RECEIVED	28-APR-23	3,471.39	3,471.39		
	DV	DIVIDEND RECEIVED	28-JUL-23	3,533.22	3,533.22		
	DV	DIVIDEND RECEIVED	28-JUL-23	87.75	87.75		
	DV	DIVIDEND RECEIVED	27-OCT-23	3,497.04	3,497.04		
	DV	DIVIDEND RECEIVED	27-OCT-23	86.94	86.94		
DARDEN RESTAURANTS INC	DV	DIVIDEND RECEIVED	01-FEB-23	2,962.08	2,962.08		
	DV	DIVIDEND RECEIVED	01-FEB-23	73.81	73.81		

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	DV	DIVIDEND RECEIVED	01-MAY-23	2,962.08	2,962.08		
	DV	DIVIDEND RECEIVED	01-MAY-23	73.81	73.81		
	DV	DIVIDEND RECEIVED	01-AUG-23	3,206.88	3,206.88		
	DV	DIVIDEND RECEIVED	01-AUG-23	79.91	79.91		
	DV	DIVIDEND RECEIVED	01-NOV-23	3,206.88	3,206.88		
	DV	DIVIDEND RECEIVED	01-NOV-23	79.91	79.91		
DEERE & CO	DV	DIVIDEND RECEIVED	08-FEB-23	159.60	159.60		
	DV	DIVIDEND RECEIVED	08-FEB-23	6,470.40	6,470.40		
	DV	DIVIDEND RECEIVED	08-MAY-23	165.00	165.00		
	DV	DIVIDEND RECEIVED	08-MAY-23	6,643.75	6,643.75		
	DV	DIVIDEND RECEIVED	08-AUG-23	6,643.75	6,643.75		
	DV	DIVIDEND RECEIVED	08-AUG-23	165.00	165.00		
	DV	DIVIDEND RECEIVED	08-NOV-23	178.20	178.20		
	DV	DIVIDEND RECEIVED	08-NOV-23	7,256.25	7,256.25		
DELTA AIR LINES INC	DV	DIVIDEND RECEIVED	07-AUG-23	30.20	30.20		
	DV	DIVIDEND RECEIVED	07-AUG-23	1,266.40	1,266.40		
	DV	DIVIDEND RECEIVED	02-NOV-23	30.20	30.20		

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	DV	DIVIDEND RECEIVED	02-NOV-23	1,266.40	1,266.40		
DENTSPLY SIRONA INC	DV	DIVIDEND RECEIVED	13-JAN-23	559.00	559.00		
	DV	DIVIDEND RECEIVED	13-JAN-23	12.88	12.88		
	DV	DIVIDEND RECEIVED	14-APR-23	626.08	626.08		
	DV	DIVIDEND RECEIVED	14-APR-23	14.42	14.42		
	DV	DIVIDEND RECEIVED	14-JUL-23	626.08	626.08		
	DV	DIVIDEND RECEIVED	14-JUL-23	14.42	14.42		
	DV	DIVIDEND RECEIVED	13-OCT-23	14.42	14.42		
	DV	DIVIDEND RECEIVED	13-OCT-23	626.08	626.08		
DEVON ENERGY CORP	DV	DIVIDEND RECEIVED	31-MAR-23	11,231.80	11,231.80		
	DV	DIVIDEND RECEIVED	31-MAR-23	280.35	280.35		
	DV	DIVIDEND RECEIVED	30-JUN-23	9,086.40	9,086.40		
	DV	DIVIDEND RECEIVED	30-JUN-23	226.80	226.80		
	DV	DIVIDEND RECEIVED	29-SEP-23	6,183.80	6,183.80		
	DV	DIVIDEND RECEIVED	29-SEP-23	154.35	154.35		
	DV	DIVIDEND RECEIVED	29-DEC-23	242.55	242.55		
	DV	DIVIDEND RECEIVED	29-DEC-23	9,717.40	9,717.40		

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DIAMONDBACK ENERGY INC	DV	DIVIDEND RECEIVED	10-MAR-23	184.90	184.90		
	DV	DIVIDEND RECEIVED	10-MAR-23	7,363.75	7,363.75		
	DV	DIVIDEND RECEIVED	10-MAR-23	2,740.00	2,740.00		
	DV	DIVIDEND RECEIVED	10-MAR-23	68.80	68.80		
	DV	DIVIDEND RECEIVED	18-MAY-23	108.30	108.30		
	DV	DIVIDEND RECEIVED	18-MAY-23	2.58	2.58		
	DV	DIVIDEND RECEIVED	18-MAY-23	2,888.00	2,888.00		
	DV	DIVIDEND RECEIVED	18-MAY-23	68.80	68.80		
	DV	DIVIDEND RECEIVED	17-AUG-23	72.24	72.24		
	DV	DIVIDEND RECEIVED	17-AUG-23	3,032.40	3,032.40		
	DV	DIVIDEND RECEIVED	24-NOV-23	72.24	72.24		
	DV	DIVIDEND RECEIVED	24-NOV-23	3,032.40	3,032.40		
	DV	DIVIDEND RECEIVED	24-NOV-23	217.58	217.58		
	DV	DIVIDEND RECEIVED	24-NOV-23	9,133.30	9,133.30		
DIGITAL REALTY TRUST INC	DV	DIVIDEND RECEIVED	13-JAN-23	6,706.34	6,706.34		
	DV	DIVIDEND RECEIVED	13-JAN-23	169.58	169.58		
	DV	DIVIDEND RECEIVED	31-MAR-23	169.58	169.58		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	31-MAR-23	6,922.28	6,922.28		
	DV	DIVIDEND RECEIVED	30-JUN-23	6,922.28	6,922.28		
	DV	DIVIDEND RECEIVED	30-JUN-23	169.58	169.58		
	DV	DIVIDEND RECEIVED	29-SEP-23	169.58	169.58		
	DV	DIVIDEND RECEIVED	29-SEP-23	6,922.28	6,922.28		
DISCOVER FINANCIAL SERVICES	DV	DIVIDEND RECEIVED	09-MAR-23	3,158.40	3,158.40		
	DV	DIVIDEND RECEIVED	09-MAR-23	78.60	78.60		
	DV	DIVIDEND RECEIVED	08-JUN-23	3,684.80	3,684.80		
	DV	DIVIDEND RECEIVED	08-JUN-23	91.70	91.70		
	DV	DIVIDEND RECEIVED	07-SEP-23	86.80	86.80		
	DV	DIVIDEND RECEIVED	07-SEP-23	3,502.80	3,502.80		
	DV	DIVIDEND RECEIVED	07-DEC-23	86.80	86.80		
	DV	DIVIDEND RECEIVED	07-DEC-23	3,502.80	3,502.80		
DOLLAR GENERAL CORP	DV	DIVIDEND RECEIVED	17-JAN-23	2,420.00	2,420.00		
	DV	DIVIDEND RECEIVED	17-JAN-23	60.50	60.50		
	DV	DIVIDEND RECEIVED	25-APR-23	2,596.00	2,596.00		
	DV	DIVIDEND RECEIVED	25-APR-23	64.90	64.90		

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	DV	DIVIDEND RECEIVED	25-JUL-23	2,596.00	2,596.00		
	DV	DIVIDEND RECEIVED	25-JUL-23	64.90	64.90		
	DV	DIVIDEND RECEIVED	24-OCT-23	64.90	64.90		
	DV	DIVIDEND RECEIVED	24-OCT-23	2,596.00	2,596.00		
DOMINO'S PIZZA INC	DV	DIVIDEND RECEIVED	30-MAR-23	20.57	20.57		
	DV	DIVIDEND RECEIVED	30-MAR-23	830.06	830.06		
	DV	DIVIDEND RECEIVED	30-JUN-23	830.06	830.06		
	DV	DIVIDEND RECEIVED	30-JUN-23	20.57	20.57		
	DV	DIVIDEND RECEIVED	29-SEP-23	20.57	20.57		
	DV	DIVIDEND RECEIVED	29-SEP-23	830.06	830.06		
	DV	DIVIDEND RECEIVED	29-DEC-23	20.57	20.57		
	DV	DIVIDEND RECEIVED	29-DEC-23	830.06	830.06		
DOVER CORP	DV	DIVIDEND RECEIVED	15-MAR-23	34.34	34.34		
	DV	DIVIDEND RECEIVED	15-MAR-23	1,371.08	1,371.08		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,371.08	1,371.08		
	DV	DIVIDEND RECEIVED	15-JUN-23	34.34	34.34		
	DV	DIVIDEND RECEIVED	15-SEP-23	1,384.65	1,384.65		

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	DV	DIVIDEND RECEIVED	15-SEP-23	34.68	34.68		
	DV	DIVIDEND RECEIVED	15-DEC-23	1,384.65	1,384.65		
	DV	DIVIDEND RECEIVED	15-DEC-23	34.68	34.68		
DOW INC	DV	DIVIDEND RECEIVED	10-MAR-23	244.30	244.30		
	DV	DIVIDEND RECEIVED	10-MAR-23	9,764.30	9,764.30		
	DV	DIVIDEND RECEIVED	09-JUN-23	244.30	244.30		
	DV	DIVIDEND RECEIVED	09-JUN-23	9,764.30	9,764.30		
	DV	DIVIDEND RECEIVED	08-SEP-23	9,764.30	9,764.30		
	DV	DIVIDEND RECEIVED	08-SEP-23	244.30	244.30		
	DV	DIVIDEND RECEIVED	08-DEC-23	244.30	244.30		
	DV	DIVIDEND RECEIVED	08-DEC-23	9,764.30	9,764.30		
DUPONT DE NEMOURS INC	DV	DIVIDEND RECEIVED	15-MAR-23	3,517.56	3,517.56		
	DV	DIVIDEND RECEIVED	15-MAR-23	87.84	87.84		
	DV	DIVIDEND RECEIVED	15-JUN-23	79.20	79.20		
	DV	DIVIDEND RECEIVED	15-JUN-23	3,234.24	3,234.24		
	DV	DIVIDEND RECEIVED	15-SEP-23	3,234.24	3,234.24		
	DV	DIVIDEND RECEIVED	15-SEP-23	79.20	79.20		

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	DV	DIVIDEND RECEIVED	15-DEC-23	79.20	79.20		
	DV	DIVIDEND RECEIVED	15-DEC-23	3,234.24	3,234.24		
EOG RESOURCES INC	DV	DIVIDEND RECEIVED	31-JAN-23	233.48	233.48		
	DV	DIVIDEND RECEIVED	31-JAN-23	9,376.13	9,376.13		
	DV	DIVIDEND RECEIVED	30-MAR-23	283.00	283.00		
	DV	DIVIDEND RECEIVED	30-MAR-23	11,508.00	11,508.00		
	DV	DIVIDEND RECEIVED	28-APR-23	9,494.10	9,494.10		
	DV	DIVIDEND RECEIVED	28-APR-23	233.48	233.48		
	DV	DIVIDEND RECEIVED	31-JUL-23	233.48	233.48		
	DV	DIVIDEND RECEIVED	31-JUL-23	9,494.10	9,494.10		
	DV	DIVIDEND RECEIVED	31-OCT-23	233.48	233.48		
	DV	DIVIDEND RECEIVED	31-OCT-23	9,494.10	9,494.10		
	DV	DIVIDEND RECEIVED	29-DEC-23	17,262.00	17,262.00		
	DV	DIVIDEND RECEIVED	29-DEC-23	424.50	424.50		
EQT CORP	DV	DIVIDEND RECEIVED	01-MAR-23	26.70	26.70		
	DV	DIVIDEND RECEIVED	01-MAR-23	1,070.25	1,070.25		
	DV	DIVIDEND RECEIVED	01-JUN-23	1,070.25	1,070.25		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	01-JUN-23	26.70	26.70		
	DV	DIVIDEND RECEIVED	01-SEP-23	26.70	26.70		
	DV	DIVIDEND RECEIVED	01-SEP-23	1,070.25	1,070.25		
	DV	DIVIDEND RECEIVED	01-DEC-23	28.04	28.04		
	DV	DIVIDEND RECEIVED	01-DEC-23	1,123.76	1,123.76		
EASTMAN CHEMICAL CO	DV	DIVIDEND RECEIVED	06-JAN-23	49.77	49.77		
	DV	DIVIDEND RECEIVED	06-JAN-23	2,003.44	2,003.44		
	DV	DIVIDEND RECEIVED	10-APR-23	49.77	49.77		
	DV	DIVIDEND RECEIVED	10-APR-23	2,003.44	2,003.44		
	DV	DIVIDEND RECEIVED	07-JUL-23	2,003.44	2,003.44		
	DV	DIVIDEND RECEIVED	07-JUL-23	49.77	49.77		
	DV	DIVIDEND RECEIVED	06-OCT-23	2,003.44	2,003.44		
	DV	DIVIDEND RECEIVED	06-OCT-23	49.77	49.77		
EBAY INC	DV	DIVIDEND RECEIVED	24-MAR-23	2,674.25	2,674.25		
	DV	DIVIDEND RECEIVED	24-MAR-23	66.75	66.75		
	DV	DIVIDEND RECEIVED	16-JUN-23	2,674.25	2,674.25		
	DV	DIVIDEND RECEIVED	16-JUN-23	66.75	66.75		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	15-SEP-23	2,674.25	2,674.25		
	DV	DIVIDEND RECEIVED	15-SEP-23	66.75	66.75		
	DV	DIVIDEND RECEIVED	15-DEC-23	66.75	66.75		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,674.25	2,674.25		
ECOLAB INC	DV	DIVIDEND RECEIVED	17-JAN-23	2,565.73	2,565.73		
	DV	DIVIDEND RECEIVED	17-JAN-23	62.54	62.54		
	DV	DIVIDEND RECEIVED	17-APR-23	62.54	62.54		
	DV	DIVIDEND RECEIVED	17-APR-23	2,565.73	2,565.73		
	DV	DIVIDEND RECEIVED	17-JUL-23	2,565.73	2,565.73		
	DV	DIVIDEND RECEIVED	17-JUL-23	62.54	62.54		
	DV	DIVIDEND RECEIVED	16-OCT-23	65.72	65.72		
	DV	DIVIDEND RECEIVED	16-OCT-23	2,655.83	2,655.83		
ELECTRONIC ARTS INC	DV	DIVIDEND RECEIVED	22-MAR-23	24.13	24.13		
	DV	DIVIDEND RECEIVED	22-MAR-23	967.29	967.29		
	DV	DIVIDEND RECEIVED	21-JUN-23	24.13	24.13		
	DV	DIVIDEND RECEIVED	21-JUN-23	967.29	967.29		
	DV	DIVIDEND RECEIVED	20-SEP-23	24.13	24.13		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	20-SEP-23	967.29	967.29		
	DV	DIVIDEND RECEIVED	20-DEC-23	22.99	22.99		
	DV	DIVIDEND RECEIVED	20-DEC-23	924.35	924.35		
EMERSON ELECTRIC CO	DV	DIVIDEND RECEIVED	10-MAR-23	5,972.72	5,972.72		
	DV	DIVIDEND RECEIVED	10-MAR-23	149.24	149.24		
	DV	DIVIDEND RECEIVED	09-JUN-23	144.04	144.04		
	DV	DIVIDEND RECEIVED	09-JUN-23	5,972.72	5,972.72		
	DV	DIVIDEND RECEIVED	11-SEP-23	5,972.72	5,972.72		
	DV	DIVIDEND RECEIVED	11-SEP-23	144.04	144.04		
	DV	DIVIDEND RECEIVED	11-DEC-23	5,921.48	5,921.48		
	DV	DIVIDEND RECEIVED	11-DEC-23	145.43	145.43		
EQUIFAX INC	DV	DIVIDEND RECEIVED	15-MAR-23	22.62	22.62		
	DV	DIVIDEND RECEIVED	15-MAR-23	933.27	933.27		
	DV	DIVIDEND RECEIVED	15-JUN-23	933.27	933.27		
	DV	DIVIDEND RECEIVED	15-JUN-23	22.62	22.62		
	DV	DIVIDEND RECEIVED	15-SEP-23	933.27	933.27		
	DV	DIVIDEND RECEIVED	15-SEP-23	22.62	22.62		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	15-DEC-23	22.62	22.62		
	DV	DIVIDEND RECEIVED	15-DEC-23	933.27	933.27		
EQUINIX INC	DV	DIVIDEND RECEIVED	22-MAR-23	153.45	153.45		
	DV	DIVIDEND RECEIVED	22-MAR-23	6,158.46	6,158.46		
	DV	DIVIDEND RECEIVED	21-JUN-23	153.45	153.45		
	DV	DIVIDEND RECEIVED	21-JUN-23	6,281.22	6,281.22		
	DV	DIVIDEND RECEIVED	20-SEP-23	156.86	156.86		
	DV	DIVIDEND RECEIVED	20-SEP-23	6,281.22	6,281.22		
	DV	DIVIDEND RECEIVED	13-DEC-23	7,846.92	7,846.92		
	DV	DIVIDEND RECEIVED	13-DEC-23	195.96	195.96		
EQUITY RESIDENTIAL	DV	DIVIDEND RECEIVED	13-JAN-23	100.63	100.63		
	DV	DIVIDEND RECEIVED	13-JAN-23	4,022.50	4,022.50		
	DV	DIVIDEND RECEIVED	14-APR-23	4,263.85	4,263.85		
	DV	DIVIDEND RECEIVED	14-APR-23	106.66	106.66		
	DV	DIVIDEND RECEIVED	14-JUL-23	4,263.85	4,263.85		
	DV	DIVIDEND RECEIVED	14-JUL-23	106.66	106.66		
	DV	DIVIDEND RECEIVED	13-OCT-23	106.66	106.66		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	13-OCT-23	4,479.83	4,479.83		
ESSEX PROPERTY TRUST INC	DV	DIVIDEND RECEIVED	13-JAN-23	2,699.40	2,699.40		
	DV	DIVIDEND RECEIVED	13-JAN-23	68.20	68.20		
	DV	DIVIDEND RECEIVED	14-APR-23	2,834.37	2,834.37		
	DV	DIVIDEND RECEIVED	14-APR-23	71.61	71.61		
	DV	DIVIDEND RECEIVED	14-JUL-23	2,834.37	2,834.37		
	DV	DIVIDEND RECEIVED	14-JUL-23	71.61	71.61		
	DV	DIVIDEND RECEIVED	13-OCT-23	71.61	71.61		
	DV	DIVIDEND RECEIVED	13-OCT-23	2,834.37	2,834.37		
EVERSOURCE ENERGY	DV	DIVIDEND RECEIVED	31-MAR-23	109.35	109.35		
	DV	DIVIDEND RECEIVED	31-MAR-23	4,541.40	4,541.40		
	DV	DIVIDEND RECEIVED	30-JUN-23	115.43	115.43		
	DV	DIVIDEND RECEIVED	30-JUN-23	4,541.40	4,541.40		
	DV	DIVIDEND RECEIVED	29-SEP-23	4,541.40	4,541.40		
	DV	DIVIDEND RECEIVED	29-SEP-23	115.43	115.43		
	DV	DIVIDEND RECEIVED	29-DEC-23	4,541.40	4,541.40		
	DV	DIVIDEND RECEIVED	29-DEC-23	115.43	115.43		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
EXPEDITORS INTERNATIONAL OF WA	DV	DIVIDEND RECEIVED	15-JUN-23	55.20	55.20		
	DV	DIVIDEND RECEIVED	15-JUN-23	2,204.55	2,204.55		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,077.59	2,077.59		
	DV	DIVIDEND RECEIVED	15-DEC-23	50.37	50.37		
EXTRA SPACE STORAGE INC	DV	DIVIDEND RECEIVED	31-MAR-23	102.06	102.06		
	DV	DIVIDEND RECEIVED	31-MAR-23	4,293.00	4,293.00		
	DV	DIVIDEND RECEIVED	30-JUN-23	4,293.00	4,293.00		
	DV	DIVIDEND RECEIVED	30-JUN-23	102.06	102.06		
	DV	DIVIDEND RECEIVED	19-JUL-23	2,676.50	2,676.50		
	DV	DIVIDEND RECEIVED	19-JUL-23	63.63	63.63		
	DV	DIVIDEND RECEIVED	29-SEP-23	62.83	62.83		
	DV	DIVIDEND RECEIVED	29-SEP-23	2,538.82	2,538.82		
	DV	DIVIDEND RECEIVED	29-DEC-23	6,742.44	6,742.44		
	DV	DIVIDEND RECEIVED	29-DEC-23	166.86	166.86		
EXXON MOBIL CORP	DV	DIVIDEND RECEIVED	10-MAR-23	73,415.16	73,415.16		
	DV	DIVIDEND RECEIVED	10-MAR-23	1,817.27	1,817.27		
	DV	DIVIDEND RECEIVED	09-JUN-23	73,678.15	73,678.15		

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	DV	DIVIDEND RECEIVED	09-JUN-23	1,823.64	1,823.64		
	DV	DIVIDEND RECEIVED	11-SEP-23	72,495.15	72,495.15		
	DV	DIVIDEND RECEIVED	11-SEP-23	1,800.89	1,800.89		
	DV	DIVIDEND RECEIVED	11-DEC-23	1,886.70	1,886.70		
	DV	DIVIDEND RECEIVED	11-DEC-23	75,971.50	75,971.50		
FMC CORP	DV	DIVIDEND RECEIVED	19-JAN-23	34.80	34.80		
	DV	DIVIDEND RECEIVED	19-JAN-23	1,386.78	1,386.78		
	DV	DIVIDEND RECEIVED	20-APR-23	34.80	34.80		
	DV	DIVIDEND RECEIVED	20-APR-23	1,386.78	1,386.78		
	DV	DIVIDEND RECEIVED	20-JUL-23	1,386.78	1,386.78		
	DV	DIVIDEND RECEIVED	20-JUL-23	34.80	34.80		
	DV	DIVIDEND RECEIVED	19-OCT-23	1,386.78	1,386.78		
	DV	DIVIDEND RECEIVED	19-OCT-23	34.80	34.80		
FACTSET RESEARCH SYSTEMS INC	DV	DIVIDEND RECEIVED	16-MAR-23	16.02	16.02		
	DV	DIVIDEND RECEIVED	16-MAR-23	645.25	645.25		
	DV	DIVIDEND RECEIVED	15-JUN-23	17.64	17.64		
	DV	DIVIDEND RECEIVED	15-JUN-23	710.50	710.50		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	21-SEP-23	710.50	710.50		
	DV	DIVIDEND RECEIVED	21-SEP-23	17.64	17.64		
	DV	DIVIDEND RECEIVED	21-DEC-23	17.64	17.64		
	DV	DIVIDEND RECEIVED	21-DEC-23	710.50	710.50		
FASTENAL CO	DV	DIVIDEND RECEIVED	02-MAR-23	94.85	94.85		
	DV	DIVIDEND RECEIVED	02-MAR-23	3,930.50	3,930.50		
	DV	DIVIDEND RECEIVED	25-MAY-23	94.85	94.85		
	DV	DIVIDEND RECEIVED	25-MAY-23	3,930.50	3,930.50		
	DV	DIVIDEND RECEIVED	24-AUG-23	94.85	94.85		
	DV	DIVIDEND RECEIVED	24-AUG-23	3,930.50	3,930.50		
	DV	DIVIDEND RECEIVED	24-NOV-23	3,930.50	3,930.50		
	DV	DIVIDEND RECEIVED	24-NOV-23	94.85	94.85		
	DV	DIVIDEND RECEIVED	20-DEC-23	102.98	102.98		
	DV	DIVIDEND RECEIVED	20-DEC-23	4,267.40	4,267.40		
FEDERAL REALTY INVESTMENT TRUS	DV	DIVIDEND RECEIVED	17-JAN-23	37.80	37.80		
	DV	DIVIDEND RECEIVED	17-JAN-23	1,634.04	1,634.04		
	DV	DIVIDEND RECEIVED	17-APR-23	1,634.04	1,634.04		

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	DV	DIVIDEND RECEIVED	17-APR-23	37.80	37.80		
	DV	DIVIDEND RECEIVED	17-JUL-23	37.80	37.80		
	DV	DIVIDEND RECEIVED	17-JUL-23	1,634.04	1,634.04		
	DV	DIVIDEND RECEIVED	16-OCT-23	38.15	38.15		
	DV	DIVIDEND RECEIVED	16-OCT-23	1,649.17	1,649.17		
FEDEX CORP	DV	DIVIDEND RECEIVED	03-JAN-23	132.25	132.25		
	DV	DIVIDEND RECEIVED	03-JAN-23	5,300.35	5,300.35		
	DV	DIVIDEND RECEIVED	03-APR-23	5,300.35	5,300.35		
	DV	DIVIDEND RECEIVED	03-APR-23	132.25	132.25		
	DV	DIVIDEND RECEIVED	03-JUL-23	5,807.34	5,807.34		
	DV	DIVIDEND RECEIVED	03-JUL-23	144.90	144.90		
	DV	DIVIDEND RECEIVED	02-OCT-23	5,807.34	5,807.34		
	DV	DIVIDEND RECEIVED	02-OCT-23	144.90	144.90		
FIDELITY NATIONAL INFORMATION	DV	DIVIDEND RECEIVED	24-MAR-23	6,132.88	6,132.88		
	DV	DIVIDEND RECEIVED	24-MAR-23	152.88	152.88		
	DV	DIVIDEND RECEIVED	23-JUN-23	6,132.88	6,132.88		
	DV	DIVIDEND RECEIVED	23-JUN-23	152.88	152.88		

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	DV	DIVIDEND RECEIVED	22-SEP-23	6,132.88	6,132.88		
	DV	DIVIDEND RECEIVED	22-SEP-23	152.88	152.88		
	DV	DIVIDEND RECEIVED	22-DEC-23	6,132.88	6,132.88		
	DV	DIVIDEND RECEIVED	22-DEC-23	152.88	152.88		
FIFTH THIRD BANCORP	DV	DIVIDEND RECEIVED	17-JAN-23	4,258.98	4,258.98		
	DV	DIVIDEND RECEIVED	17-JAN-23	106.26	106.26		
	DV	DIVIDEND RECEIVED	17-APR-23	4,436.52	4,436.52		
	DV	DIVIDEND RECEIVED	17-APR-23	106.26	106.26		
	DV	DIVIDEND RECEIVED	17-JUL-23	4,436.52	4,436.52		
	DV	DIVIDEND RECEIVED	17-JUL-23	106.26	106.26		
	DV	DIVIDEND RECEIVED	16-OCT-23	4,705.40	4,705.40		
	DV	DIVIDEND RECEIVED	16-OCT-23	112.70	112.70		
FIRST REPUBLIC BANK/CA	DV	DIVIDEND RECEIVED	09-FEB-23	23.76	23.76		
	DV	DIVIDEND RECEIVED	09-FEB-23	950.94	950.94		
FORD MOTOR CO	DV	DIVIDEND RECEIVED	01-MAR-23	62,076.80	62,076.80		
	DV	DIVIDEND RECEIVED	01-MAR-23	1,511.20	1,511.20		
	DV	DIVIDEND RECEIVED	01-JUN-23	11,639.40	11,639.40		

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	DV	DIVIDEND RECEIVED	01-JUN-23	288.15	288.15		
	DV	DIVIDEND RECEIVED	01-SEP-23	11,639.40	11,639.40		
	DV	DIVIDEND RECEIVED	01-SEP-23	288.15	288.15		
	DV	DIVIDEND RECEIVED	01-DEC-23	288.15	288.15		
	DV	DIVIDEND RECEIVED	01-DEC-23	11,639.40	11,639.40		
FORTIVE CORP	DV	DIVIDEND RECEIVED	31-MAR-23	473.34	473.34		
	DV	DIVIDEND RECEIVED	31-MAR-23	11.83	11.83		
	DV	DIVIDEND RECEIVED	30-JUN-23	473.34	473.34		
	DV	DIVIDEND RECEIVED	30-JUN-23	11.83	11.83		
	DV	DIVIDEND RECEIVED	29-SEP-23	473.34	473.34		
	DV	DIVIDEND RECEIVED	29-SEP-23	11.83	11.83		
	DV	DIVIDEND RECEIVED	29-DEC-23	13.52	13.52		
	DV	DIVIDEND RECEIVED	29-DEC-23	540.96	540.96		
FOX CORP	DV	DIVIDEND RECEIVED	29-MAR-23	1,510.50	1,510.50		
	DV	DIVIDEND RECEIVED	29-MAR-23	37.75	37.75		
	DV	DIVIDEND RECEIVED	27-SEP-23	34.06	34.06		
	DV	DIVIDEND RECEIVED	27-SEP-23	1,378.52	1,378.52		

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FOX CORP	DV	DIVIDEND RECEIVED	29-MAR-23	17.25	17.25		
	DV	DIVIDEND RECEIVED	29-MAR-23	678.50	678.50		
	DV	DIVIDEND RECEIVED	27-SEP-23	705.64	705.64		
	DV	DIVIDEND RECEIVED	27-SEP-23	17.94	17.94		
FRANKLIN RESOURCES INC	DV	DIVIDEND RECEIVED	13-JAN-23	1,646.70	1,646.70		
	DV	DIVIDEND RECEIVED	13-JAN-23	39.60	39.60		
	DV	DIVIDEND RECEIVED	14-APR-23	1,646.70	1,646.70		
	DV	DIVIDEND RECEIVED	14-APR-23	39.60	39.60		
	DV	DIVIDEND RECEIVED	14-JUL-23	1,646.70	1,646.70		
	DV	DIVIDEND RECEIVED	14-JUL-23	39.60	39.60		
	DV	DIVIDEND RECEIVED	13-OCT-23	1,646.70	1,646.70		
	DV	DIVIDEND RECEIVED	13-OCT-23	39.60	39.60		
FREEPORT-MCMORAN INC	DV	DIVIDEND RECEIVED	01-FEB-23	103.80	103.80		
	DV	DIVIDEND RECEIVED	01-FEB-23	4,153.80	4,153.80		
	DV	DIVIDEND RECEIVED	01-MAY-23	2,076.90	2,076.90		
	DV	DIVIDEND RECEIVED	01-MAY-23	51.90	51.90		
	DV	DIVIDEND RECEIVED	01-MAY-23	2,076.90	2,076.90		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	01-MAY-23	51.90	51.90		
	DV	DIVIDEND RECEIVED	01-AUG-23	51.90	51.90		
	DV	DIVIDEND RECEIVED	01-AUG-23	2,118.15	2,118.15		
	DV	DIVIDEND RECEIVED	01-AUG-23	2,118.15	2,118.15		
	DV	DIVIDEND RECEIVED	01-AUG-23	51.90	51.90		
	DV	DIVIDEND RECEIVED	01-NOV-23	103.80	103.80		
	DV	DIVIDEND RECEIVED	01-NOV-23	4,236.30	4,236.30		
GE HEALTHCARE INC	DV	DIVIDEND RECEIVED	15-JUN-23	212.73	212.73		
	DV	DIVIDEND RECEIVED	15-JUN-23	5.25	5.25		
	DV	DIVIDEND RECEIVED	15-AUG-23	5.73	5.73		
	DV	DIVIDEND RECEIVED	15-AUG-23	230.91	230.91		
	DV	DIVIDEND RECEIVED	15-NOV-23	230.91	230.91		
	DV	DIVIDEND RECEIVED	15-NOV-23	5.73	5.73		
ARTHUR J GALLAGHER & CO	DV	DIVIDEND RECEIVED	17-MAR-23	2,230.80	2,230.80		
	DV	DIVIDEND RECEIVED	17-MAR-23	55.55	55.55		
	DV	DIVIDEND RECEIVED	16-JUN-23	2,302.85	2,302.85		
	DV	DIVIDEND RECEIVED	16-JUN-23	55.55	55.55		

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	DV	DIVIDEND RECEIVED	15-SEP-23	2,302.85	2,302.85		
	DV	DIVIDEND RECEIVED	15-SEP-23	57.75	57.75		
	DV	DIVIDEND RECEIVED	15-DEC-23	57.75	57.75		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,302.85	2,302.85		
GENERAL DYNAMICS CORP	DV	DIVIDEND RECEIVED	10-FEB-23	5,507.46	5,507.46		
	DV	DIVIDEND RECEIVED	10-FEB-23	137.34	137.34		
	DV	DIVIDEND RECEIVED	12-MAY-23	143.88	143.88		
	DV	DIVIDEND RECEIVED	12-MAY-23	5,769.72	5,769.72		
	DV	DIVIDEND RECEIVED	11-AUG-23	5,769.72	5,769.72		
	DV	DIVIDEND RECEIVED	11-AUG-23	143.88	143.88		
	DV	DIVIDEND RECEIVED	10-NOV-23	143.88	143.88		
	DV	DIVIDEND RECEIVED	10-NOV-23	5,769.72	5,769.72		
GENERAL ELECTRIC CO	DV	DIVIDEND RECEIVED	25-JAN-23	42.08	42.08		
	DV	DIVIDEND RECEIVED	25-JAN-23	1,701.84	1,701.84		
	DV	DIVIDEND RECEIVED	25-APR-23	42.48	42.48		
	DV	DIVIDEND RECEIVED	25-APR-23	1,701.84	1,701.84		
	DV	DIVIDEND RECEIVED	25-JUL-23	1,701.84	1,701.84		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	25-JUL-23	42.48	42.48		
	DV	DIVIDEND RECEIVED	25-OCT-23	42.48	42.48		
	DV	DIVIDEND RECEIVED	25-OCT-23	1,716.56	1,716.56		
GENERAL MILLS INC	DV	DIVIDEND RECEIVED	01-FEB-23	153.90	153.90		
	DV	DIVIDEND RECEIVED	01-FEB-23	6,167.88	6,167.88		
	DV	DIVIDEND RECEIVED	01-MAY-23	6,300.72	6,300.72		
	DV	DIVIDEND RECEIVED	01-MAY-23	153.90	153.90		
	DV	DIVIDEND RECEIVED	01-AUG-23	168.15	168.15		
	DV	DIVIDEND RECEIVED	01-AUG-23	6,884.12	6,884.12		
	DV	DIVIDEND RECEIVED	01-NOV-23	6,884.12	6,884.12		
	DV	DIVIDEND RECEIVED	01-NOV-23	168.15	168.15		
GENERAL MOTORS CO	DV	DIVIDEND RECEIVED	16-MAR-23	62.73	62.73		
	DV	DIVIDEND RECEIVED	16-MAR-23	2,529.27	2,529.27		
	DV	DIVIDEND RECEIVED	15-JUN-23	62.73	62.73		
	DV	DIVIDEND RECEIVED	15-JUN-23	2,467.26	2,467.26		
	DV	DIVIDEND RECEIVED	14-SEP-23	61.20	61.20		
	DV	DIVIDEND RECEIVED	14-SEP-23	2,467.26	2,467.26		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	14-DEC-23	2,400.39	2,400.39		
	DV	DIVIDEND RECEIVED	14-DEC-23	61.20	61.20		
GENUINE PARTS CO	DV	DIVIDEND RECEIVED	03-JAN-23	59.97	59.97		
	DV	DIVIDEND RECEIVED	03-JAN-23	2,497.95	2,497.95		
	DV	DIVIDEND RECEIVED	03-APR-23	2,651.45	2,651.45		
	DV	DIVIDEND RECEIVED	03-APR-23	63.65	63.65		
	DV	DIVIDEND RECEIVED	03-JUL-23	2,651.45	2,651.45		
	DV	DIVIDEND RECEIVED	03-JUL-23	63.65	63.65		
	DV	DIVIDEND RECEIVED	02-OCT-23	63.65	63.65		
	DV	DIVIDEND RECEIVED	02-OCT-23	2,651.45	2,651.45		
GILEAD SCIENCES INC	DV	DIVIDEND RECEIVED	30-MAR-23	454.50	454.50		
	DV	DIVIDEND RECEIVED	30-MAR-23	18,423.00	18,423.00		
	DV	DIVIDEND RECEIVED	29-JUN-23	454.50	454.50		
	DV	DIVIDEND RECEIVED	29-JUN-23	18,423.00	18,423.00		
	DV	DIVIDEND RECEIVED	28-SEP-23	454.50	454.50		
	DV	DIVIDEND RECEIVED	28-SEP-23	18,423.00	18,423.00		
	DV	DIVIDEND RECEIVED	28-DEC-23	459.00	459.00		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	28-DEC-23	18,423.00	18,423.00		
GLOBAL PAYMENTS INC	DV	DIVIDEND RECEIVED	31-MAR-23	33.00	33.00		
	DV	DIVIDEND RECEIVED	31-MAR-23	1,368.00	1,368.00		
	DV	DIVIDEND RECEIVED	30-JUN-23	1,291.00	1,291.00		
	DV	DIVIDEND RECEIVED	30-JUN-23	33.00	33.00		
	DV	DIVIDEND RECEIVED	29-SEP-23	33.00	33.00		
	DV	DIVIDEND RECEIVED	29-SEP-23	1,291.00	1,291.00		
	DV	DIVIDEND RECEIVED	29-DEC-23	1,291.00	1,291.00		
	DV	DIVIDEND RECEIVED	29-DEC-23	31.75	31.75		
GLOBE LIFE INC	DV	DIVIDEND RECEIVED	01-FEB-23	9.13	9.13		
	DV	DIVIDEND RECEIVED	01-FEB-23	390.10	390.10		
	DV	DIVIDEND RECEIVED	01-MAY-23	423.00	423.00		
	DV	DIVIDEND RECEIVED	01-MAY-23	9.90	9.90		
	DV	DIVIDEND RECEIVED	01-AUG-23	423.00	423.00		
	DV	DIVIDEND RECEIVED	01-AUG-23	9.90	9.90		
	DV	DIVIDEND RECEIVED	01-NOV-23	423.00	423.00		
	DV	DIVIDEND RECEIVED	01-NOV-23	9.90	9.90		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
GOLDMAN SACHS GROUP INC/THE	DV	DIVIDEND RECEIVED	30-MAR-23	410.00	410.00		
	DV	DIVIDEND RECEIVED	30-MAR-23	16,567.50	16,567.50		
	DV	DIVIDEND RECEIVED	29-JUN-23	16,567.50	16,567.50		
	DV	DIVIDEND RECEIVED	29-JUN-23	410.00	410.00		
	DV	DIVIDEND RECEIVED	28-SEP-23	18,015.25	18,015.25		
	DV	DIVIDEND RECEIVED	28-SEP-23	451.00	451.00		
	DV	DIVIDEND RECEIVED	28-DEC-23	442.75	442.75		
	DV	DIVIDEND RECEIVED	28-DEC-23	18,015.25	18,015.25		
WW GRAINGER INC	DV	DIVIDEND RECEIVED	01-MAR-23	37.84	37.84		
	DV	DIVIDEND RECEIVED	01-MAR-23	1,501.56	1,501.56		
	DV	DIVIDEND RECEIVED	01-JUN-23	1,623.78	1,623.78		
	DV	DIVIDEND RECEIVED	01-JUN-23	40.92	40.92		
	DV	DIVIDEND RECEIVED	01-SEP-23	40.92	40.92		
	DV	DIVIDEND RECEIVED	01-SEP-23	1,623.78	1,623.78		
	DV	DIVIDEND RECEIVED	01-DEC-23	40.92	40.92		
	DV	DIVIDEND RECEIVED	01-DEC-23	1,623.78	1,623.78		
HCA HEALTHCARE INC	DV	DIVIDEND RECEIVED	31-MAR-23	2,489.40	2,489.40		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	31-MAR-23	62.40	62.40		
	DV	DIVIDEND RECEIVED	30-JUN-23	62.40	62.40		
	DV	DIVIDEND RECEIVED	30-JUN-23	2,489.40	2,489.40		
	DV	DIVIDEND RECEIVED	29-SEP-23	60.60	60.60		
	DV	DIVIDEND RECEIVED	29-SEP-23	2,439.00	2,439.00		
	DV	DIVIDEND RECEIVED	28-DEC-23	2,379.60	2,379.60		
	DV	DIVIDEND RECEIVED	28-DEC-23	60.60	60.60		
HP INC	DV	DIVIDEND RECEIVED	04-JAN-23	4,602.94	4,602.94		
	DV	DIVIDEND RECEIVED	04-JAN-23	114.19	114.19		
	DV	DIVIDEND RECEIVED	05-APR-23	114.19	114.19		
	DV	DIVIDEND RECEIVED	05-APR-23	4,602.94	4,602.94		
	DV	DIVIDEND RECEIVED	05-JUL-23	114.19	114.19		
	DV	DIVIDEND RECEIVED	05-JUL-23	4,602.94	4,602.94		
	DV	DIVIDEND RECEIVED	04-OCT-23	114.19	114.19		
	DV	DIVIDEND RECEIVED	04-OCT-23	4,602.94	4,602.94		
HALLIBURTON CO	DV	DIVIDEND RECEIVED	29-MAR-23	70.08	70.08		
	DV	DIVIDEND RECEIVED	29-MAR-23	2,880.32	2,880.32		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	28-JUN-23	70.08	70.08		
	DV	DIVIDEND RECEIVED	28-JUN-23	2,880.32	2,880.32		
	DV	DIVIDEND RECEIVED	27-SEP-23	2,880.32	2,880.32		
	DV	DIVIDEND RECEIVED	27-SEP-23	70.08	70.08		
	DV	DIVIDEND RECEIVED	27-DEC-23	70.08	70.08		
	DV	DIVIDEND RECEIVED	27-DEC-23	2,880.32	2,880.32		
HARTFORD FINANCIAL SERVICES GR	DV	DIVIDEND RECEIVED	04-JAN-23	68.00	68.00		
	DV	DIVIDEND RECEIVED	04-JAN-23	2,728.08	2,728.08		
	DV	DIVIDEND RECEIVED	04-APR-23	2,728.08	2,728.08		
	DV	DIVIDEND RECEIVED	04-APR-23	68.00	68.00		
	DV	DIVIDEND RECEIVED	05-JUL-23	68.00	68.00		
	DV	DIVIDEND RECEIVED	05-JUL-23	2,728.08	2,728.08		
	DV	DIVIDEND RECEIVED	03-OCT-23	68.00	68.00		
	DV	DIVIDEND RECEIVED	03-OCT-23	2,598.03	2,598.03		
HASBRO INC	DV	DIVIDEND RECEIVED	15-FEB-23	1,786.40	1,786.40		
	DV	DIVIDEND RECEIVED	15-FEB-23	42.70	42.70		
	DV	DIVIDEND RECEIVED	15-MAY-23	42.70	42.70		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	15-MAY-23	1,786.40	1,786.40		
	DV	DIVIDEND RECEIVED	15-AUG-23	42.70	42.70		
	DV	DIVIDEND RECEIVED	15-AUG-23	1,786.40	1,786.40		
	DV	DIVIDEND RECEIVED	15-NOV-23	1,786.40	1,786.40		
	DV	DIVIDEND RECEIVED	15-NOV-23	42.70	42.70		
HEALTHPEAK PROPERTIES INTERIM	DV	DIVIDEND RECEIVED	23-FEB-23	76.20	76.20		
	DV	DIVIDEND RECEIVED	23-FEB-23	3,290.10	3,290.10		
	DV	DIVIDEND RECEIVED	19-MAY-23	3,290.10	3,290.10		
	DV	DIVIDEND RECEIVED	19-MAY-23	76.20	76.20		
	DV	DIVIDEND RECEIVED	18-AUG-23	3,290.10	3,290.10		
	DV	DIVIDEND RECEIVED	18-AUG-23	76.20	76.20		
	DV	DIVIDEND RECEIVED	20-NOV-23	76.20	76.20		
	DV	DIVIDEND RECEIVED	20-NOV-23	3,290.10	3,290.10		
JACK HENRY & ASSOCIATES INC	DV	DIVIDEND RECEIVED	24-MAR-23	726.44	726.44		
	DV	DIVIDEND RECEIVED	24-MAR-23	18.20	18.20		
	DV	DIVIDEND RECEIVED	15-JUN-23	726.44	726.44		
	DV	DIVIDEND RECEIVED	15-JUN-23	18.20	18.20		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	28-SEP-23	18.20	18.20		
	DV	DIVIDEND RECEIVED	28-SEP-23	726.44	726.44		
	DV	DIVIDEND RECEIVED	22-DEC-23	18.20	18.20		
	DV	DIVIDEND RECEIVED	22-DEC-23	726.44	726.44		
HERSHEY CO/THE	DV	DIVIDEND RECEIVED	15-MAR-23	2,994.04	2,994.04		
	DV	DIVIDEND RECEIVED	15-MAR-23	73.56	73.56		
	DV	DIVIDEND RECEIVED	15-JUN-23	2,994.04	2,994.04		
	DV	DIVIDEND RECEIVED	15-JUN-23	73.56	73.56		
	DV	DIVIDEND RECEIVED	15-SEP-23	84.63	84.63		
	DV	DIVIDEND RECEIVED	15-SEP-23	3,444.88	3,444.88		
	DV	DIVIDEND RECEIVED	15-DEC-23	3,444.88	3,444.88		
	DV	DIVIDEND RECEIVED	15-DEC-23	88.21	88.21		
HESS CORP	DV	DIVIDEND RECEIVED	30-MAR-23	2,403.63	2,403.63		
	DV	DIVIDEND RECEIVED	30-MAR-23	59.06	59.06		
	DV	DIVIDEND RECEIVED	30-JUN-23	59.06	59.06		
	DV	DIVIDEND RECEIVED	30-JUN-23	2,403.63	2,403.63		
	DV	DIVIDEND RECEIVED	29-SEP-23	59.06	59.06		

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	DV	DIVIDEND RECEIVED	29-SEP-23	2,403.63	2,403.63		
	DV	DIVIDEND RECEIVED	29-DEC-23	59.06	59.06		
	DV	DIVIDEND RECEIVED	29-DEC-23	2,403.63	2,403.63		
HEWLETT PACKARD ENTERPRISE CO	DV	DIVIDEND RECEIVED	13-JAN-23	2,960.40	2,960.40		
	DV	DIVIDEND RECEIVED	13-JAN-23	74.04	74.04		
	DV	DIVIDEND RECEIVED	14-APR-23	2,960.40	2,960.40		
	DV	DIVIDEND RECEIVED	14-APR-23	74.04	74.04		
	DV	DIVIDEND RECEIVED	14-JUL-23	2,960.40	2,960.40		
	DV	DIVIDEND RECEIVED	14-JUL-23	74.04	74.04		
	DV	DIVIDEND RECEIVED	13-OCT-23	2,960.40	2,960.40		
	DV	DIVIDEND RECEIVED	13-OCT-23	74.04	74.04		
HILTON WORLDWIDE HOLDINGS INC	DV	DIVIDEND RECEIVED	31-MAR-23	19.65	19.65		
	DV	DIVIDEND RECEIVED	31-MAR-23	788.40	788.40		
	DV	DIVIDEND RECEIVED	30-JUN-23	19.65	19.65		
	DV	DIVIDEND RECEIVED	30-JUN-23	788.40	788.40		
	DV	DIVIDEND RECEIVED	29-SEP-23	788.40	788.40		
	DV	DIVIDEND RECEIVED	29-SEP-23	19.65	19.65		

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	DV	DIVIDEND RECEIVED	29-DEC-23	788.40	788.40		
	DV	DIVIDEND RECEIVED	29-DEC-23	19.65	19.65		
HOME DEPOT INC/THE	DV	DIVIDEND RECEIVED	23-MAR-23	1,038.73	1,038.73		
	DV	DIVIDEND RECEIVED	23-MAR-23	41,848.07	41,848.07		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,038.73	1,038.73		
	DV	DIVIDEND RECEIVED	15-JUN-23	41,848.07	41,848.07		
	DV	DIVIDEND RECEIVED	14-SEP-23	1,038.73	1,038.73		
	DV	DIVIDEND RECEIVED	14-SEP-23	41,703.86	41,703.86		
	DV	DIVIDEND RECEIVED	14-DEC-23	1,028.28	1,028.28		
	DV	DIVIDEND RECEIVED	14-DEC-23	41,421.71	41,421.71		
HONEYWELL INTERNATIONAL INC	DV	DIVIDEND RECEIVED	10-MAR-23	336.81	336.81		
	DV	DIVIDEND RECEIVED	10-MAR-23	13,574.37	13,574.37		
	DV	DIVIDEND RECEIVED	02-JUN-23	13,574.37	13,574.37		
	DV	DIVIDEND RECEIVED	02-JUN-23	336.81	336.81		
	DV	DIVIDEND RECEIVED	01-SEP-23	13,574.37	13,574.37		
	DV	DIVIDEND RECEIVED	01-SEP-23	336.81	336.81		
	DV	DIVIDEND RECEIVED	01-DEC-23	14,233.32	14,233.32		

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	DV	DIVIDEND RECEIVED	01-DEC-23	353.16	353.16		
HORMEL FOODS CORP	DV	DIVIDEND RECEIVED	15-FEB-23	36.58	36.58		
	DV	DIVIDEND RECEIVED	15-FEB-23	1,571.90	1,571.90		
	DV	DIVIDEND RECEIVED	15-MAY-23	1,571.90	1,571.90		
	DV	DIVIDEND RECEIVED	15-MAY-23	36.58	36.58		
	DV	DIVIDEND RECEIVED	15-AUG-23	1,571.90	1,571.90		
	DV	DIVIDEND RECEIVED	15-AUG-23	36.58	36.58		
	DV	DIVIDEND RECEIVED	15-NOV-23	36.58	36.58		
	DV	DIVIDEND RECEIVED	15-NOV-23	1,571.90	1,571.90		
HOST HOTELS & RESORTS INC	DV	DIVIDEND RECEIVED	17-JAN-23	2,878.00	2,878.00		
	DV	DIVIDEND RECEIVED	17-JAN-23	72.20	72.20		
	DV	DIVIDEND RECEIVED	17-JAN-23	1,726.80	1,726.80		
	DV	DIVIDEND RECEIVED	17-JAN-23	43.32	43.32		
	DV	DIVIDEND RECEIVED	17-APR-23	43.32	43.32		
	DV	DIVIDEND RECEIVED	17-APR-23	1,726.80	1,726.80		
	DV	DIVIDEND RECEIVED	17-JUL-23	54.15	54.15		
	DV	DIVIDEND RECEIVED	17-JUL-23	2,158.50	2,158.50		

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	DV	DIVIDEND RECEIVED	16-OCT-23	64.98	64.98		
	DV	DIVIDEND RECEIVED	16-OCT-23	2,590.20	2,590.20		
HOWMET AEROSPACE INC	DV	DIVIDEND RECEIVED	27-FEB-23	7.24	7.24		
	DV	DIVIDEND RECEIVED	27-FEB-23	284.80	284.80		
	DV	DIVIDEND RECEIVED	25-MAY-23	7.24	7.24		
	DV	DIVIDEND RECEIVED	25-MAY-23	284.80	284.80		
	DV	DIVIDEND RECEIVED	25-AUG-23	7.24	7.24		
	DV	DIVIDEND RECEIVED	25-AUG-23	284.80	284.80		
	DV	DIVIDEND RECEIVED	27-NOV-23	384.90	384.90		
	DV	DIVIDEND RECEIVED	27-NOV-23	9.05	9.05		
HUBBELL INC	DV	DIVIDEND RECEIVED	15-DEC-23	31.72	31.72		
	DV	DIVIDEND RECEIVED	15-DEC-23	1,293.20	1,293.20		
HUMANA INC	DV	DIVIDEND RECEIVED	27-JAN-23	48.04	48.04		
	DV	DIVIDEND RECEIVED	27-JAN-23	1,936.46	1,936.46		
	DV	DIVIDEND RECEIVED	28-APR-23	53.99	53.99		
	DV	DIVIDEND RECEIVED	28-APR-23	2,172.68	2,172.68		
	DV	DIVIDEND RECEIVED	28-JUL-23	2,172.68	2,172.68		

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	DV	DIVIDEND RECEIVED	28-JUL-23	53.99	53.99		
	DV	DIVIDEND RECEIVED	27-OCT-23	53.99	53.99		
	DV	DIVIDEND RECEIVED	27-OCT-23	2,172.68	2,172.68		
JB HUNT TRANSPORT SERVICES INC	DV	DIVIDEND RECEIVED	24-FEB-23	665.70	665.70		
	DV	DIVIDEND RECEIVED	24-FEB-23	16.80	16.80		
	DV	DIVIDEND RECEIVED	26-MAY-23	665.70	665.70		
	DV	DIVIDEND RECEIVED	26-MAY-23	16.80	16.80		
	DV	DIVIDEND RECEIVED	18-AUG-23	16.80	16.80		
	DV	DIVIDEND RECEIVED	18-AUG-23	665.70	665.70		
	DV	DIVIDEND RECEIVED	24-NOV-23	665.70	665.70		
	DV	DIVIDEND RECEIVED	24-NOV-23	16.80	16.80		
HUNTINGTON BANCSHARES INC/OH	DV	DIVIDEND RECEIVED	03-JAN-23	4,231.97	4,231.97		
	DV	DIVIDEND RECEIVED	03-JAN-23	105.71	105.71		
	DV	DIVIDEND RECEIVED	03-APR-23	105.71	105.71		
	DV	DIVIDEND RECEIVED	03-APR-23	4,231.97	4,231.97		
	DV	DIVIDEND RECEIVED	03-JUL-23	105.71	105.71		
	DV	DIVIDEND RECEIVED	03-JUL-23	4,231.97	4,231.97		

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	DV	DIVIDEND RECEIVED	02-OCT-23	4,231.97	4,231.97		
	DV	DIVIDEND RECEIVED	02-OCT-23	105.71	105.71		
HUNTINGTON INGALLS INDUSTRIES	DV	DIVIDEND RECEIVED	10-MAR-23	933.72	933.72		
	DV	DIVIDEND RECEIVED	10-MAR-23	23.56	23.56		
	DV	DIVIDEND RECEIVED	09-JUN-23	23.56	23.56		
	DV	DIVIDEND RECEIVED	09-JUN-23	933.72	933.72		
	DV	DIVIDEND RECEIVED	08-SEP-23	23.56	23.56		
	DV	DIVIDEND RECEIVED	08-SEP-23	933.72	933.72		
	DV	DIVIDEND RECEIVED	08-DEC-23	978.90	978.90		
	DV	DIVIDEND RECEIVED	08-DEC-23	24.70	24.70		
IDEX CORP	DV	DIVIDEND RECEIVED	27-JAN-23	901.20	901.20		
	DV	DIVIDEND RECEIVED	27-JAN-23	21.60	21.60		
	DV	DIVIDEND RECEIVED	23-JUN-23	961.28	961.28		
	DV	DIVIDEND RECEIVED	23-JUN-23	23.04	23.04		
	DV	DIVIDEND RECEIVED	28-JUL-23	961.28	961.28		
	DV	DIVIDEND RECEIVED	28-JUL-23	23.04	23.04		
	DV	DIVIDEND RECEIVED	27-OCT-23	23.04	23.04		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	27-OCT-23	961.28	961.28		
ILLINOIS TOOL WORKS INC	DV	DIVIDEND RECEIVED	12-JAN-23	176.85	176.85		
	DV	DIVIDEND RECEIVED	12-JAN-23	7,218.10	7,218.10		
	DV	DIVIDEND RECEIVED	13-APR-23	176.85	176.85		
	DV	DIVIDEND RECEIVED	13-APR-23	7,218.10	7,218.10		
	DV	DIVIDEND RECEIVED	13-JUL-23	7,218.10	7,218.10		
	DV	DIVIDEND RECEIVED	13-JUL-23	176.85	176.85		
	DV	DIVIDEND RECEIVED	12-OCT-23	189.00	189.00		
	DV	DIVIDEND RECEIVED	12-OCT-23	7,714.00	7,714.00		
INGERSOLL RAND INC	DV	DIVIDEND RECEIVED	24-MAR-23	153.72	153.72		
	DV	DIVIDEND RECEIVED	24-MAR-23	3.84	3.84		
	DV	DIVIDEND RECEIVED	22-JUN-23	3.84	3.84		
	DV	DIVIDEND RECEIVED	22-JUN-23	153.72	153.72		
	DV	DIVIDEND RECEIVED	21-SEP-23	153.72	153.72		
	DV	DIVIDEND RECEIVED	21-SEP-23	3.84	3.84		
	DV	DIVIDEND RECEIVED	14-DEC-23	153.72	153.72		
	DV	DIVIDEND RECEIVED	14-DEC-23	3.84	3.84		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
INTEL CORP	DV	DIVIDEND RECEIVED	01-MAR-23	725.26	725.26		
	DV	DIVIDEND RECEIVED	01-MAR-23	29,409.15	29,409.15		
	DV	DIVIDEND RECEIVED	01-JUN-23	10,169.13	10,169.13		
	DV	DIVIDEND RECEIVED	01-JUN-23	251.00	251.00		
	DV	DIVIDEND RECEIVED	01-SEP-23	255.25	255.25		
	DV	DIVIDEND RECEIVED	01-SEP-23	10,273.50	10,273.50		
	DV	DIVIDEND RECEIVED	01-DEC-23	10,345.25	10,345.25		
	DV	DIVIDEND RECEIVED	01-DEC-23	257.38	257.38		
INTERCONTINENTAL EXCHANGE INC	DV	DIVIDEND RECEIVED	31-MAR-23	4,548.60	4,548.60		
	DV	DIVIDEND RECEIVED	31-MAR-23	113.82	113.82		
	DV	DIVIDEND RECEIVED	30-JUN-23	4,548.60	4,548.60		
	DV	DIVIDEND RECEIVED	30-JUN-23	113.82	113.82		
	DV	DIVIDEND RECEIVED	29-SEP-23	113.82	113.82		
	DV	DIVIDEND RECEIVED	29-SEP-23	4,633.44	4,633.44		
	DV	DIVIDEND RECEIVED	29-DEC-23	117.60	117.60		
	DV	DIVIDEND RECEIVED	29-DEC-23	4,746.00	4,746.00		
INTERNATIONAL BUSINESS MACHINE	DV	DIVIDEND RECEIVED	10-MAR-23	721.05	721.05		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	10-MAR-23	29,180.25	29,180.25		
	DV	DIVIDEND RECEIVED	12-JUN-23	730.40	730.40		
	DV	DIVIDEND RECEIVED	12-JUN-23	29,357.10	29,357.10		
	DV	DIVIDEND RECEIVED	11-SEP-23	730.40	730.40		
	DV	DIVIDEND RECEIVED	11-SEP-23	29,702.38	29,702.38		
	DV	DIVIDEND RECEIVED	11-DEC-23	740.36	740.36		
	DV	DIVIDEND RECEIVED	11-DEC-23	29,951.38	29,951.38		
INTERNATIONAL FLAVORS & FRAGRA	DV	DIVIDEND RECEIVED	06-JAN-23	97.20	97.20		
	DV	DIVIDEND RECEIVED	06-JAN-23	3,888.81	3,888.81		
	DV	DIVIDEND RECEIVED	06-APR-23	4,037.04	4,037.04		
	DV	DIVIDEND RECEIVED	06-APR-23	97.20	97.20		
	DV	DIVIDEND RECEIVED	11-JUL-23	97.20	97.20		
	DV	DIVIDEND RECEIVED	11-JUL-23	4,037.04	4,037.04		
	DV	DIVIDEND RECEIVED	05-OCT-23	4,037.04	4,037.04		
	DV	DIVIDEND RECEIVED	05-OCT-23	97.20	97.20		
INTERNATIONAL PAPER CO	DV	DIVIDEND RECEIVED	15-MAR-23	3,378.56	3,378.56		
	DV	DIVIDEND RECEIVED	15-MAR-23	84.64	84.64		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	15-JUN-23	84.64	84.64		
	DV	DIVIDEND RECEIVED	15-JUN-23	3,378.56	3,378.56		
	DV	DIVIDEND RECEIVED	15-SEP-23	84.64	84.64		
	DV	DIVIDEND RECEIVED	15-SEP-23	3,378.56	3,378.56		
	DV	DIVIDEND RECEIVED	15-DEC-23	3,378.56	3,378.56		
	DV	DIVIDEND RECEIVED	15-DEC-23	84.64	84.64		
INTERPUBLIC GROUP OF COS INC/T	DV	DIVIDEND RECEIVED	15-MAR-23	2,302.37	2,302.37		
	DV	DIVIDEND RECEIVED	15-MAR-23	57.66	57.66		
	DV	DIVIDEND RECEIVED	20-JUN-23	57.66	57.66		
	DV	DIVIDEND RECEIVED	20-JUN-23	2,302.37	2,302.37		
	DV	DIVIDEND RECEIVED	15-SEP-23	57.66	57.66		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,302.37	2,302.37		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,302.37	2,302.37		
	DV	DIVIDEND RECEIVED	15-DEC-23	57.66	57.66		
INTUIT INC	DV	DIVIDEND RECEIVED	18-JAN-23	106.08	106.08		
	DV	DIVIDEND RECEIVED	18-JAN-23	4,268.16	4,268.16		
	DV	DIVIDEND RECEIVED	18-APR-23	4,305.60	4,305.60		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	18-APR-23	106.86	106.86		
	DV	DIVIDEND RECEIVED	18-JUL-23	106.86	106.86		
	DV	DIVIDEND RECEIVED	18-JUL-23	4,305.60	4,305.60		
	DV	DIVIDEND RECEIVED	17-OCT-23	4,968.00	4,968.00		
	DV	DIVIDEND RECEIVED	17-OCT-23	123.30	123.30		
INVITATION HOMES INC	DV	DIVIDEND RECEIVED	28-FEB-23	72.54	72.54		
	DV	DIVIDEND RECEIVED	28-FEB-23	2,904.20	2,904.20		
	DV	DIVIDEND RECEIVED	26-MAY-23	2,904.20	2,904.20		
	DV	DIVIDEND RECEIVED	26-MAY-23	72.54	72.54		
	DV	DIVIDEND RECEIVED	25-AUG-23	2,904.20	2,904.20		
	DV	DIVIDEND RECEIVED	25-AUG-23	72.54	72.54		
	DV	DIVIDEND RECEIVED	22-NOV-23	2,904.20	2,904.20		
	DV	DIVIDEND RECEIVED	22-NOV-23	72.54	72.54		
IRON MOUNTAIN INC	DV	DIVIDEND RECEIVED	05-JAN-23	3,608.33	3,608.33		
	DV	DIVIDEND RECEIVED	05-JAN-23	84.12	84.12		
	DV	DIVIDEND RECEIVED	05-APR-23	84.12	84.12		
	DV	DIVIDEND RECEIVED	05-APR-23	3,608.33	3,608.33		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	06-JUL-23	3,608.33	3,608.33		
	DV	DIVIDEND RECEIVED	06-JUL-23	84.12	84.12		
	DV	DIVIDEND RECEIVED	05-OCT-23	88.40	88.40		
	DV	DIVIDEND RECEIVED	05-OCT-23	3,792.10	3,792.10		
JPMORGAN CHASE & CO	DV	DIVIDEND RECEIVED	31-JAN-23	1,423.00	1,423.00		
	DV	DIVIDEND RECEIVED	31-JAN-23	57,249.00	57,249.00		
	DV	DIVIDEND RECEIVED	01-MAY-23	1,427.00	1,427.00		
	DV	DIVIDEND RECEIVED	01-MAY-23	57,668.00	57,668.00		
	DV	DIVIDEND RECEIVED	31-JUL-23	1,427.00	1,427.00		
	DV	DIVIDEND RECEIVED	31-JUL-23	57,668.00	57,668.00		
	DV	DIVIDEND RECEIVED	31-OCT-23	60,162.90	60,162.90		
	DV	DIVIDEND RECEIVED	31-OCT-23	1,498.35	1,498.35		
JACOBS SOLUTIONS INC	DV	DIVIDEND RECEIVED	24-MAR-23	15.86	15.86		
	DV	DIVIDEND RECEIVED	24-MAR-23	639.08	639.08		
	DV	DIVIDEND RECEIVED	23-JUN-23	15.86	15.86		
	DV	DIVIDEND RECEIVED	23-JUN-23	639.08	639.08		
	DV	DIVIDEND RECEIVED	25-AUG-23	15.86	15.86		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	25-AUG-23	639.08	639.08		
	DV	DIVIDEND RECEIVED	09-NOV-23	639.08	639.08		
	DV	DIVIDEND RECEIVED	09-NOV-23	15.86	15.86		
JOHNSON & JOHNSON	DV	DIVIDEND RECEIVED	07-MAR-23	57,895.55	57,895.55		
	DV	DIVIDEND RECEIVED	07-MAR-23	1,437.36	1,437.36		
	DV	DIVIDEND RECEIVED	06-JUN-23	1,518.44	1,518.44		
	DV	DIVIDEND RECEIVED	06-JUN-23	61,146.96	61,146.96		
	DV	DIVIDEND RECEIVED	07-SEP-23	1,400.63	1,400.63		
	DV	DIVIDEND RECEIVED	07-SEP-23	55,433.77	55,433.77		
	DV	DIVIDEND RECEIVED	05-DEC-23	56,545.23	56,545.23		
	DV	DIVIDEND RECEIVED	05-DEC-23	1,410.15	1,410.15		
JUNIPER NETWORKS INC	DV	DIVIDEND RECEIVED	22-MAR-23	34.98	34.98		
	DV	DIVIDEND RECEIVED	22-MAR-23	1,349.70	1,349.70		
	DV	DIVIDEND RECEIVED	22-JUN-23	34.98	34.98		
	DV	DIVIDEND RECEIVED	22-JUN-23	1,349.70	1,349.70		
	DV	DIVIDEND RECEIVED	22-SEP-23	34.98	34.98		
	DV	DIVIDEND RECEIVED	22-SEP-23	1,349.70	1,349.70		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	22-DEC-23	34.98	34.98		
	DV	DIVIDEND RECEIVED	22-DEC-23	1,349.70	1,349.70		
KLA CORP	DV	DIVIDEND RECEIVED	01-MAR-23	88.40	88.40		
	DV	DIVIDEND RECEIVED	01-MAR-23	3,552.90	3,552.90		
	DV	DIVIDEND RECEIVED	01-JUN-23	89.70	89.70		
	DV	DIVIDEND RECEIVED	01-JUN-23	3,552.90	3,552.90		
	DV	DIVIDEND RECEIVED	01-SEP-23	3,552.90	3,552.90		
	DV	DIVIDEND RECEIVED	01-SEP-23	87.10	87.10		
	DV	DIVIDEND RECEIVED	01-DEC-23	97.15	97.15		
	DV	DIVIDEND RECEIVED	01-DEC-23	3,886.00	3,886.00		
KELLOGG CO	DV	DIVIDEND RECEIVED	15-MAR-23	71.39	71.39		
	DV	DIVIDEND RECEIVED	15-MAR-23	2,938.79	2,938.79		
	DV	DIVIDEND RECEIVED	15-JUN-23	71.39	71.39		
	DV	DIVIDEND RECEIVED	15-JUN-23	2,938.79	2,938.79		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,988.60	2,988.60		
	DV	DIVIDEND RECEIVED	15-SEP-23	72.60	72.60		
	DV	DIVIDEND RECEIVED	15-DEC-23	67.76	67.76		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	15-DEC-23	2,789.36	2,789.36		
KENVUE INC	DV	DIVIDEND RECEIVED	07-SEP-23	168.40	168.40		
	DV	DIVIDEND RECEIVED	07-SEP-23	8,186.40	8,186.40		
	DV	DIVIDEND RECEIVED	22-NOV-23	168.40	168.40		
	DV	DIVIDEND RECEIVED	22-NOV-23	6,926.40	6,926.40		
KEURIG DR PEPPER INC	DV	DIVIDEND RECEIVED	20-JAN-23	81.80	81.80		
	DV	DIVIDEND RECEIVED	20-JAN-23	3,276.40	3,276.40		
	DV	DIVIDEND RECEIVED	14-APR-23	81.80	81.80		
	DV	DIVIDEND RECEIVED	14-APR-23	3,276.40	3,276.40		
	DV	DIVIDEND RECEIVED	14-JUL-23	3,276.40	3,276.40		
	DV	DIVIDEND RECEIVED	14-JUL-23	81.80	81.80		
	DV	DIVIDEND RECEIVED	13-OCT-23	4,253.56	4,253.56		
	DV	DIVIDEND RECEIVED	13-OCT-23	106.00	106.00		
KEYCORP	DV	DIVIDEND RECEIVED	15-MAR-23	90.00	90.00		
	DV	DIVIDEND RECEIVED	15-MAR-23	3,605.75	3,605.75		
	DV	DIVIDEND RECEIVED	15-JUN-23	3,605.75	3,605.75		
	DV	DIVIDEND RECEIVED	15-JUN-23	90.00	90.00		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	15-SEP-23	90.00	90.00		
	DV	DIVIDEND RECEIVED	15-SEP-23	3,605.75	3,605.75		
	DV	DIVIDEND RECEIVED	15-DEC-23	3,605.75	3,605.75		
	DV	DIVIDEND RECEIVED	15-DEC-23	90.00	90.00		
KIMBERLY-CLARK CORP	DV	DIVIDEND RECEIVED	04-JAN-23	7,591.04	7,591.04		
	DV	DIVIDEND RECEIVED	04-JAN-23	184.44	184.44		
	DV	DIVIDEND RECEIVED	04-APR-23	193.52	193.52		
	DV	DIVIDEND RECEIVED	04-APR-23	7,888.30	7,888.30		
	DV	DIVIDEND RECEIVED	05-JUL-23	193.52	193.52		
	DV	DIVIDEND RECEIVED	05-JUL-23	7,888.30	7,888.30		
	DV	DIVIDEND RECEIVED	03-OCT-23	193.52	193.52		
	DV	DIVIDEND RECEIVED	03-OCT-23	7,888.30	7,888.30		
KIMCO REALTY CORP	DV	DIVIDEND RECEIVED	23-MAR-23	71.53	71.53		
	DV	DIVIDEND RECEIVED	23-MAR-23	2,822.33	2,822.33		
	DV	DIVIDEND RECEIVED	22-JUN-23	2,822.33	2,822.33		
	DV	DIVIDEND RECEIVED	22-JUN-23	71.53	71.53		
	DV	DIVIDEND RECEIVED	21-SEP-23	71.53	71.53		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	21-SEP-23	2,822.33	2,822.33		
	DV	DIVIDEND RECEIVED	21-DEC-23	2,945.04	2,945.04		
	DV	DIVIDEND RECEIVED	21-DEC-23	74.64	74.64		
	DV	DIVIDEND RECEIVED	21-DEC-23	1,104.39	1,104.39		
	DV	DIVIDEND RECEIVED	21-DEC-23	27.99	27.99		
KINDER MORGAN INC	DV	DIVIDEND RECEIVED	15-FEB-23	264.74	264.74		
	DV	DIVIDEND RECEIVED	15-FEB-23	10,538.90	10,538.90		
	DV	DIVIDEND RECEIVED	15-MAY-23	11,155.64	11,155.64		
	DV	DIVIDEND RECEIVED	15-MAY-23	269.51	269.51		
	DV	DIVIDEND RECEIVED	15-AUG-23	269.51	269.51		
	DV	DIVIDEND RECEIVED	15-AUG-23	11,155.64	11,155.64		
	DV	DIVIDEND RECEIVED	15-NOV-23	269.51	269.51		
	DV	DIVIDEND RECEIVED	15-NOV-23	10,813.54	10,813.54		
KRAFT HEINZ CO/THE	DV	DIVIDEND RECEIVED	31-MAR-23	153.20	153.20		
	DV	DIVIDEND RECEIVED	31-MAR-23	6,141.20	6,141.20		
	DV	DIVIDEND RECEIVED	30-JUN-23	153.20	153.20		
	DV	DIVIDEND RECEIVED	30-JUN-23	6,141.20	6,141.20		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	29-SEP-23	153.20	153.20		
	DV	DIVIDEND RECEIVED	29-SEP-23	6,141.20	6,141.20		
	DV	DIVIDEND RECEIVED	29-DEC-23	153.20	153.20		
	DV	DIVIDEND RECEIVED	29-DEC-23	6,404.00	6,404.00		
KROGER CO/THE	DV	DIVIDEND RECEIVED	01-MAR-23	3,318.38	3,318.38		
	DV	DIVIDEND RECEIVED	01-MAR-23	82.94	82.94		
	DV	DIVIDEND RECEIVED	01-JUN-23	3,318.38	3,318.38		
	DV	DIVIDEND RECEIVED	01-JUN-23	82.94	82.94		
	DV	DIVIDEND RECEIVED	01-SEP-23	92.51	92.51		
	DV	DIVIDEND RECEIVED	01-SEP-23	3,701.27	3,701.27		
	DV	DIVIDEND RECEIVED	01-DEC-23	3,836.99	3,836.99		
	DV	DIVIDEND RECEIVED	01-DEC-23	92.51	92.51		
LKQ CORP	DV	DIVIDEND RECEIVED	30-MAR-23	34.65	34.65		
	DV	DIVIDEND RECEIVED	30-MAR-23	1,390.95	1,390.95		
	DV	DIVIDEND RECEIVED	01-JUN-23	1,390.95	1,390.95		
	DV	DIVIDEND RECEIVED	01-JUN-23	34.65	34.65		
	DV	DIVIDEND RECEIVED	31-AUG-23	1,390.95	1,390.95		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	31-AUG-23	34.65	34.65		
	DV	DIVIDEND RECEIVED	30-NOV-23	1,641.30	1,641.30		
	DV	DIVIDEND RECEIVED	30-NOV-23	37.80	37.80		
L3HARRIS TECHNOLOGIES INC	DV	DIVIDEND RECEIVED	24-MAR-23	104.88	104.88		
	DV	DIVIDEND RECEIVED	24-MAR-23	4,219.14	4,219.14		
	DV	DIVIDEND RECEIVED	16-JUN-23	4,219.14	4,219.14		
	DV	DIVIDEND RECEIVED	16-JUN-23	104.88	104.88		
	DV	DIVIDEND RECEIVED	19-SEP-23	104.88	104.88		
	DV	DIVIDEND RECEIVED	19-SEP-23	4,219.14	4,219.14		
	DV	DIVIDEND RECEIVED	01-DEC-23	4,219.14	4,219.14		
	DV	DIVIDEND RECEIVED	01-DEC-23	104.88	104.88		
LABORATORY CORP OF AMERICA HOL	DV	DIVIDEND RECEIVED	13-MAR-23	1,299.60	1,299.60		
	DV	DIVIDEND RECEIVED	13-MAR-23	32.40	32.40		
	DV	DIVIDEND RECEIVED	08-JUN-23	32.40	32.40		
	DV	DIVIDEND RECEIVED	08-JUN-23	1,299.60	1,299.60		
	DV	DIVIDEND RECEIVED	08-SEP-23	1,299.60	1,299.60		
	DV	DIVIDEND RECEIVED	08-SEP-23	32.40	32.40		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	12-DEC-23	1,299.60	1,299.60		
	DV	DIVIDEND RECEIVED	12-DEC-23	32.40	32.40		
LAM RESEARCH CORP	DV	DIVIDEND RECEIVED	04-JAN-23	4,579.88	4,579.88		
	DV	DIVIDEND RECEIVED	04-JAN-23	113.85	113.85		
	DV	DIVIDEND RECEIVED	05-APR-23	4,579.88	4,579.88		
	DV	DIVIDEND RECEIVED	05-APR-23	113.85	113.85		
	DV	DIVIDEND RECEIVED	05-JUL-23	113.85	113.85		
	DV	DIVIDEND RECEIVED	05-JUL-23	4,579.88	4,579.88		
	DV	DIVIDEND RECEIVED	04-OCT-23	5,310.00	5,310.00		
	DV	DIVIDEND RECEIVED	04-OCT-23	132.00	132.00		
LAMB WESTON HOLDINGS INC	DV	DIVIDEND RECEIVED	03-MAR-23	776.16	776.16		
	DV	DIVIDEND RECEIVED	03-MAR-23	19.32	19.32		
	DV	DIVIDEND RECEIVED	02-JUN-23	776.16	776.16		
	DV	DIVIDEND RECEIVED	02-JUN-23	19.32	19.32		
	DV	DIVIDEND RECEIVED	01-SEP-23	19.32	19.32		
	DV	DIVIDEND RECEIVED	01-SEP-23	776.16	776.16		
	DV	DIVIDEND RECEIVED	01-DEC-23	776.16	776.16		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	01-DEC-23	19.32	19.32		
LAS VEGAS SANDS CORP	DV	DIVIDEND RECEIVED	16-AUG-23	34.00	34.00		
	DV	DIVIDEND RECEIVED	16-AUG-23	1,340.60	1,340.60		
	DV	DIVIDEND RECEIVED	15-NOV-23	34.00	34.00		
	DV	DIVIDEND RECEIVED	15-NOV-23	1,340.60	1,340.60		
ESTEE LAUDER COS INC/THE	DV	DIVIDEND RECEIVED	15-MAR-23	2,991.12	2,991.12		
	DV	DIVIDEND RECEIVED	15-MAR-23	73.26	73.26		
	DV	DIVIDEND RECEIVED	15-JUN-23	2,991.12	2,991.12		
	DV	DIVIDEND RECEIVED	15-JUN-23	73.26	73.26		
	DV	DIVIDEND RECEIVED	15-SEP-23	73.26	73.26		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,991.12	2,991.12		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,991.12	2,991.12		
	DV	DIVIDEND RECEIVED	15-DEC-23	75.24	75.24		
LEIDOS HOLDINGS INC	DV	DIVIDEND RECEIVED	31-MAR-23	983.52	983.52		
	DV	DIVIDEND RECEIVED	31-MAR-23	24.84	24.84		
	DV	DIVIDEND RECEIVED	30-JUN-23	24.84	24.84		
	DV	DIVIDEND RECEIVED	30-JUN-23	983.52	983.52		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	29-SEP-23	24.84	24.84		
	DV	DIVIDEND RECEIVED	29-SEP-23	983.52	983.52		
	DV	DIVIDEND RECEIVED	29-DEC-23	1,038.16	1,038.16		
	DV	DIVIDEND RECEIVED	29-DEC-23	26.22	26.22		
LENNAR CORP	DV	DIVIDEND RECEIVED	10-FEB-23	48.00	48.00		
	DV	DIVIDEND RECEIVED	10-FEB-23	1,922.63	1,922.63		
	DV	DIVIDEND RECEIVED	10-MAY-23	1,922.63	1,922.63		
	DV	DIVIDEND RECEIVED	10-MAY-23	48.00	48.00		
	DV	DIVIDEND RECEIVED	21-JUL-23	1,922.63	1,922.63		
	DV	DIVIDEND RECEIVED	21-JUL-23	48.00	48.00		
	DV	DIVIDEND RECEIVED	26-OCT-23	48.00	48.00		
	DV	DIVIDEND RECEIVED	26-OCT-23	1,922.63	1,922.63		
ELI LILLY & CO	DV	DIVIDEND RECEIVED	10-MAR-23	431.66	431.66		
	DV	DIVIDEND RECEIVED	10-MAR-23	17,457.37	17,457.37		
	DV	DIVIDEND RECEIVED	09-JUN-23	433.92	433.92		
	DV	DIVIDEND RECEIVED	09-JUN-23	17,543.25	17,543.25		
	DV	DIVIDEND RECEIVED	08-SEP-23	17,543.25	17,543.25		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	08-SEP-23	436.18	436.18		
	DV	DIVIDEND RECEIVED	08-DEC-23	442.96	442.96		
	DV	DIVIDEND RECEIVED	08-DEC-23	17,814.45	17,814.45		
LINCOLN NATIONAL CORP	DV	DIVIDEND RECEIVED	01-FEB-23	1,341.90	1,341.90		
	DV	DIVIDEND RECEIVED	01-FEB-23	36.00	36.00		
	DV	DIVIDEND RECEIVED	01-MAY-23	36.00	36.00		
	DV	DIVIDEND RECEIVED	01-MAY-23	1,341.90	1,341.90		
	DV	DIVIDEND RECEIVED	01-AUG-23	36.00	36.00		
	DV	DIVIDEND RECEIVED	01-AUG-23	1,341.90	1,341.90		
LOCKHEED MARTIN CORP	DV	DIVIDEND RECEIVED	24-MAR-23	342.00	342.00		
	DV	DIVIDEND RECEIVED	24-MAR-23	13,746.00	13,746.00		
	DV	DIVIDEND RECEIVED	23-JUN-23	333.00	333.00		
	DV	DIVIDEND RECEIVED	23-JUN-23	13,392.00	13,392.00		
	DV	DIVIDEND RECEIVED	22-SEP-23	13,392.00	13,392.00		
	DV	DIVIDEND RECEIVED	22-SEP-23	333.00	333.00		
	DV	DIVIDEND RECEIVED	29-DEC-23	14,061.60	14,061.60		
	DV	DIVIDEND RECEIVED	29-DEC-23	349.65	349.65		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
LOEWS CORP	DV	DIVIDEND RECEIVED	07-MAR-23	5.88	5.88		
	DV	DIVIDEND RECEIVED	07-MAR-23	236.06	236.06		
	DV	DIVIDEND RECEIVED	06-JUN-23	236.06	236.06		
	DV	DIVIDEND RECEIVED	06-JUN-23	5.88	5.88		
	DV	DIVIDEND RECEIVED	29-AUG-23	236.06	236.06		
	DV	DIVIDEND RECEIVED	29-AUG-23	5.88	5.88		
	DV	DIVIDEND RECEIVED	05-DEC-23	5.88	5.88		
	DV	DIVIDEND RECEIVED	05-DEC-23	236.06	236.06		
LOWE'S COS INC	DV	DIVIDEND RECEIVED	08-FEB-23	316.05	316.05		
	DV	DIVIDEND RECEIVED	08-FEB-23	12,719.70	12,719.70		
	DV	DIVIDEND RECEIVED	10-MAY-23	12,479.25	12,479.25		
	DV	DIVIDEND RECEIVED	10-MAY-23	308.70	308.70		
	DV	DIVIDEND RECEIVED	09-AUG-23	12,926.10	12,926.10		
	DV	DIVIDEND RECEIVED	09-AUG-23	323.40	323.40		
	DV	DIVIDEND RECEIVED	08-NOV-23	315.70	315.70		
	DV	DIVIDEND RECEIVED	08-NOV-23	12,703.90	12,703.90		
M&T BANK CORP	DV	DIVIDEND RECEIVED	31-MAR-23	4,473.30	4,473.30		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	31-MAR-23	111.80	111.80		
	DV	DIVIDEND RECEIVED	30-JUN-23	111.80	111.80		
	DV	DIVIDEND RECEIVED	30-JUN-23	4,473.30	4,473.30		
	DV	DIVIDEND RECEIVED	29-SEP-23	4,248.40	4,248.40		
	DV	DIVIDEND RECEIVED	29-SEP-23	105.30	105.30		
	DV	DIVIDEND RECEIVED	29-DEC-23	4,248.40	4,248.40		
	DV	DIVIDEND RECEIVED	29-DEC-23	105.30	105.30		
MSCI INC	DV	DIVIDEND RECEIVED	28-FEB-23	53.82	53.82		
	DV	DIVIDEND RECEIVED	28-FEB-23	2,145.90	2,145.90		
	DV	DIVIDEND RECEIVED	31-MAY-23	2,145.90	2,145.90		
	DV	DIVIDEND RECEIVED	31-MAY-23	53.82	53.82		
	DV	DIVIDEND RECEIVED	31-AUG-23	2,145.90	2,145.90		
	DV	DIVIDEND RECEIVED	31-AUG-23	53.82	53.82		
	DV	DIVIDEND RECEIVED	30-NOV-23	53.82	53.82		
	DV	DIVIDEND RECEIVED	30-NOV-23	2,145.90	2,145.90		
MARATHON OIL CORP	DV	DIVIDEND RECEIVED	10-MAR-23	1,238.00	1,238.00		
	DV	DIVIDEND RECEIVED	10-MAR-23	30.80	30.80		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	12-JUN-23	1,238.00	1,238.00		
	DV	DIVIDEND RECEIVED	12-JUN-23	30.80	30.80		
	DV	DIVIDEND RECEIVED	11-SEP-23	30.80	30.80		
	DV	DIVIDEND RECEIVED	11-SEP-23	1,238.00	1,238.00		
	DV	DIVIDEND RECEIVED	11-DEC-23	33.88	33.88		
	DV	DIVIDEND RECEIVED	11-DEC-23	1,261.15	1,261.15		
MARATHON PETROLEUM CORP	DV	DIVIDEND RECEIVED	10-MAR-23	6,858.00	6,858.00		
	DV	DIVIDEND RECEIVED	10-MAR-23	171.00	171.00		
	DV	DIVIDEND RECEIVED	12-JUN-23	166.50	166.50		
	DV	DIVIDEND RECEIVED	12-JUN-23	6,705.00	6,705.00		
	DV	DIVIDEND RECEIVED	11-SEP-23	6,270.00	6,270.00		
	DV	DIVIDEND RECEIVED	11-SEP-23	156.00	156.00		
	DV	DIVIDEND RECEIVED	11-DEC-23	6,508.43	6,508.43		
	DV	DIVIDEND RECEIVED	11-DEC-23	161.70	161.70		
MARKETAXESS HOLDINGS INC	DV	DIVIDEND RECEIVED	22-FEB-23	12.96	12.96		
	DV	DIVIDEND RECEIVED	22-FEB-23	558.00	558.00		
	DV	DIVIDEND RECEIVED	24-MAY-23	558.00	558.00		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	24-MAY-23	12.96	12.96		
	DV	DIVIDEND RECEIVED	16-AUG-23	558.00	558.00		
	DV	DIVIDEND RECEIVED	16-AUG-23	12.96	12.96		
	DV	DIVIDEND RECEIVED	22-NOV-23	12.96	12.96		
	DV	DIVIDEND RECEIVED	22-NOV-23	558.00	558.00		
MARSH & MCLENNAN COS INC	DV	DIVIDEND RECEIVED	15-FEB-23	5,696.45	5,696.45		
	DV	DIVIDEND RECEIVED	15-FEB-23	142.19	142.19		
	DV	DIVIDEND RECEIVED	15-MAY-23	5,696.45	5,696.45		
	DV	DIVIDEND RECEIVED	15-MAY-23	142.19	142.19		
	DV	DIVIDEND RECEIVED	15-AUG-23	171.11	171.11		
	DV	DIVIDEND RECEIVED	15-AUG-23	6,855.05	6,855.05		
	DV	DIVIDEND RECEIVED	15-NOV-23	6,855.05	6,855.05		
	DV	DIVIDEND RECEIVED	15-NOV-23	171.11	171.11		
MARRIOTT INTERNATIONAL INC/MD	DV	DIVIDEND RECEIVED	31-MAR-23	2,126.80	2,126.80		
	DV	DIVIDEND RECEIVED	31-MAR-23	53.20	53.20		
	DV	DIVIDEND RECEIVED	30-JUN-23	2,764.84	2,764.84		
	DV	DIVIDEND RECEIVED	30-JUN-23	69.16	69.16		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	29-SEP-23	65.52	65.52		
	DV	DIVIDEND RECEIVED	29-SEP-23	2,642.12	2,642.12		
	DV	DIVIDEND RECEIVED	29-DEC-23	63.44	63.44		
	DV	DIVIDEND RECEIVED	29-DEC-23	2,567.76	2,567.76		
MARTIN MARIETTA MATERIALS INC	DV	DIVIDEND RECEIVED	31-MAR-23	19.14	19.14		
	DV	DIVIDEND RECEIVED	31-MAR-23	776.16	776.16		
	DV	DIVIDEND RECEIVED	30-JUN-23	826.32	826.32		
	DV	DIVIDEND RECEIVED	30-JUN-23	20.46	20.46		
	DV	DIVIDEND RECEIVED	29-SEP-23	22.94	22.94		
	DV	DIVIDEND RECEIVED	29-SEP-23	926.48	926.48		
	DV	DIVIDEND RECEIVED	29-DEC-23	22.94	22.94		
	DV	DIVIDEND RECEIVED	29-DEC-23	926.48	926.48		
MASCO CORP	DV	DIVIDEND RECEIVED	13-MAR-23	1,311.86	1,311.86		
	DV	DIVIDEND RECEIVED	13-MAR-23	32.78	32.78		
	DV	DIVIDEND RECEIVED	12-JUN-23	1,311.86	1,311.86		
	DV	DIVIDEND RECEIVED	12-JUN-23	32.78	32.78		
	DV	DIVIDEND RECEIVED	28-AUG-23	1,311.86	1,311.86		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	28-AUG-23	32.78	32.78		
	DV	DIVIDEND RECEIVED	27-NOV-23	1,311.86	1,311.86		
	DV	DIVIDEND RECEIVED	27-NOV-23	32.78	32.78		
MASTERCARD INC	DV	DIVIDEND RECEIVED	09-FEB-23	9,443.19	9,443.19		
	DV	DIVIDEND RECEIVED	09-FEB-23	234.84	234.84		
	DV	DIVIDEND RECEIVED	09-MAY-23	234.84	234.84		
	DV	DIVIDEND RECEIVED	09-MAY-23	9,475.68	9,475.68		
	DV	DIVIDEND RECEIVED	09-AUG-23	233.70	233.70		
	DV	DIVIDEND RECEIVED	09-AUG-23	9,398.16	9,398.16		
	DV	DIVIDEND RECEIVED	09-NOV-23	9,350.28	9,350.28		
	DV	DIVIDEND RECEIVED	09-NOV-23	231.99	231.99		
MCCORMICK & CO INC/MD	DV	DIVIDEND RECEIVED	09-JAN-23	1,945.71	1,945.71		
	DV	DIVIDEND RECEIVED	09-JAN-23	46.02	46.02		
	DV	DIVIDEND RECEIVED	24-APR-23	1,945.71	1,945.71		
	DV	DIVIDEND RECEIVED	24-APR-23	46.02	46.02		
	DV	DIVIDEND RECEIVED	24-JUL-23	46.02	46.02		
	DV	DIVIDEND RECEIVED	24-JUL-23	1,945.71	1,945.71		

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	DV	DIVIDEND RECEIVED	24-OCT-23	46.02	46.02		
	DV	DIVIDEND RECEIVED	24-OCT-23	1,945.71	1,945.71		
MCDONALD'S CORP	DV	DIVIDEND RECEIVED	15-MAR-23	541.12	541.12		
	DV	DIVIDEND RECEIVED	15-MAR-23	21,710.16	21,710.16		
	DV	DIVIDEND RECEIVED	20-JUN-23	21,877.36	21,877.36		
	DV	DIVIDEND RECEIVED	20-JUN-23	541.12	541.12		
	DV	DIVIDEND RECEIVED	18-SEP-23	541.12	541.12		
	DV	DIVIDEND RECEIVED	18-SEP-23	21,877.36	21,877.36		
	DV	DIVIDEND RECEIVED	15-DEC-23	24,036.31	24,036.31		
	DV	DIVIDEND RECEIVED	15-DEC-23	594.52	594.52		
MCKESSON CORP	DV	DIVIDEND RECEIVED	03-JAN-23	1,493.10	1,493.10		
	DV	DIVIDEND RECEIVED	03-JAN-23	37.26	37.26		
	DV	DIVIDEND RECEIVED	03-APR-23	1,493.10	1,493.10		
	DV	DIVIDEND RECEIVED	03-APR-23	37.26	37.26		
	DV	DIVIDEND RECEIVED	03-JUL-23	36.18	36.18		
	DV	DIVIDEND RECEIVED	03-JUL-23	1,451.52	1,451.52		
	DV	DIVIDEND RECEIVED	02-OCT-23	1,666.56	1,666.56		

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	DV	DIVIDEND RECEIVED	02-OCT-23	41.54	41.54		
MERCK & CO INC	DV	DIVIDEND RECEIVED	09-JAN-23	889.14	889.14		
	DV	DIVIDEND RECEIVED	09-JAN-23	35,897.75	35,897.75		
	DV	DIVIDEND RECEIVED	10-APR-23	36,253.26	36,253.26		
	DV	DIVIDEND RECEIVED	10-APR-23	900.82	900.82		
	DV	DIVIDEND RECEIVED	10-JUL-23	36,253.26	36,253.26		
	DV	DIVIDEND RECEIVED	10-JUL-23	900.82	900.82		
	DV	DIVIDEND RECEIVED	06-OCT-23	906.66	906.66		
	DV	DIVIDEND RECEIVED	06-OCT-23	36,499.27	36,499.27		
METLIFE INC	DV	DIVIDEND RECEIVED	14-MAR-23	162.00	162.00		
	DV	DIVIDEND RECEIVED	14-MAR-23	6,459.00	6,459.00		
	DV	DIVIDEND RECEIVED	14-JUN-23	6,717.36	6,717.36		
	DV	DIVIDEND RECEIVED	14-JUN-23	168.48	168.48		
	DV	DIVIDEND RECEIVED	14-SEP-23	168.48	168.48		
	DV	DIVIDEND RECEIVED	14-SEP-23	6,717.36	6,717.36		
	DV	DIVIDEND RECEIVED	14-DEC-23	6,474.00	6,474.00		
	DV	DIVIDEND RECEIVED	14-DEC-23	160.68	160.68		

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MICROSOFT CORP	DV	DIVIDEND RECEIVED	09-MAR-23	2,458.20	2,458.20		
	DV	DIVIDEND RECEIVED	09-MAR-23	99,257.56	99,257.56		
	DV	DIVIDEND RECEIVED	08-JUN-23	2,467.72	2,467.72		
	DV	DIVIDEND RECEIVED	08-JUN-23	99,509.16	99,509.16		
	DV	DIVIDEND RECEIVED	14-SEP-23	2,475.20	2,475.20		
	DV	DIVIDEND RECEIVED	14-SEP-23	99,628.84	99,628.84		
	DV	DIVIDEND RECEIVED	14-DEC-23	2,741.25	2,741.25		
	DV	DIVIDEND RECEIVED	14-DEC-23	110,142.00	110,142.00		
MICROCHIP TECHNOLOGY INC	DV	DIVIDEND RECEIVED	07-MAR-23	3,848.14	3,848.14		
	DV	DIVIDEND RECEIVED	07-MAR-23	95.59	95.59		
	DV	DIVIDEND RECEIVED	05-JUN-23	102.26	102.26		
	DV	DIVIDEND RECEIVED	05-JUN-23	4,116.87	4,116.87		
	DV	DIVIDEND RECEIVED	05-SEP-23	109.47	109.47		
	DV	DIVIDEND RECEIVED	05-SEP-23	4,407.09	4,407.09		
	DV	DIVIDEND RECEIVED	06-DEC-23	117.21	117.21		
	DV	DIVIDEND RECEIVED	06-DEC-23	4,718.81	4,718.81		
MICRON TECHNOLOGY INC	DV	DIVIDEND RECEIVED	19-JAN-23	60.61	60.61		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	19-JAN-23	2,461.35	2,461.35		
	DV	DIVIDEND RECEIVED	25-APR-23	2,461.35	2,461.35		
	DV	DIVIDEND RECEIVED	25-APR-23	60.61	60.61		
	DV	DIVIDEND RECEIVED	25-JUL-23	61.64	61.64		
	DV	DIVIDEND RECEIVED	25-JUL-23	2,461.35	2,461.35		
	DV	DIVIDEND RECEIVED	25-OCT-23	61.64	61.64		
	DV	DIVIDEND RECEIVED	25-OCT-23	2,461.35	2,461.35		
MID-AMERICA APARTMENT COMMUNIT	DV	DIVIDEND RECEIVED	31-JAN-23	75.60	75.60		
	DV	DIVIDEND RECEIVED	31-JAN-23	3,039.40	3,039.40		
	DV	DIVIDEND RECEIVED	28-APR-23	75.60	75.60		
	DV	DIVIDEND RECEIVED	28-APR-23	3,039.40	3,039.40		
	DV	DIVIDEND RECEIVED	31-JUL-23	75.60	75.60		
	DV	DIVIDEND RECEIVED	31-JUL-23	3,039.40	3,039.40		
	DV	DIVIDEND RECEIVED	31-OCT-23	3,039.40	3,039.40		
	DV	DIVIDEND RECEIVED	31-OCT-23	75.60	75.60		
MOLSON COORS BEVERAGE CO	DV	DIVIDEND RECEIVED	17-MAR-23	1,527.66	1,527.66		
	DV	DIVIDEND RECEIVED	17-MAR-23	36.49	36.49		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	15-JUN-23	36.49	36.49		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,527.66	1,527.66		
	DV	DIVIDEND RECEIVED	15-SEP-23	1,527.66	1,527.66		
	DV	DIVIDEND RECEIVED	15-SEP-23	36.49	36.49		
	DV	DIVIDEND RECEIVED	15-DEC-23	36.49	36.49		
	DV	DIVIDEND RECEIVED	15-DEC-23	1,527.66	1,527.66		
MONDELEZ INTERNATIONAL INC	DV	DIVIDEND RECEIVED	13-JAN-23	253.33	253.33		
	DV	DIVIDEND RECEIVED	13-JAN-23	10,244.08	10,244.08		
	DV	DIVIDEND RECEIVED	14-APR-23	10,356.50	10,356.50		
	DV	DIVIDEND RECEIVED	14-APR-23	253.33	253.33		
	DV	DIVIDEND RECEIVED	14-JUL-23	253.33	253.33		
	DV	DIVIDEND RECEIVED	14-JUL-23	10,356.50	10,356.50		
	DV	DIVIDEND RECEIVED	13-OCT-23	279.65	279.65		
	DV	DIVIDEND RECEIVED	13-OCT-23	11,432.50	11,432.50		
MONOLITHIC POWER SYSTEMS INC	DV	DIVIDEND RECEIVED	13-JAN-23	15.75	15.75		
	DV	DIVIDEND RECEIVED	13-JAN-23	647.25	647.25		
	DV	DIVIDEND RECEIVED	14-APR-23	22.00	22.00		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	14-APR-23	863.00	863.00		
	DV	DIVIDEND RECEIVED	14-JUL-23	22.00	22.00		
	DV	DIVIDEND RECEIVED	14-JUL-23	863.00	863.00		
	DV	DIVIDEND RECEIVED	13-OCT-23	941.00	941.00		
	DV	DIVIDEND RECEIVED	13-OCT-23	22.00	22.00		
MOODY'S CORP	DV	DIVIDEND RECEIVED	17-MAR-23	58.52	58.52		
	DV	DIVIDEND RECEIVED	17-MAR-23	2,388.54	2,388.54		
	DV	DIVIDEND RECEIVED	09-JUN-23	2,388.54	2,388.54		
	DV	DIVIDEND RECEIVED	09-JUN-23	58.52	58.52		
	DV	DIVIDEND RECEIVED	08-SEP-23	2,388.54	2,388.54		
	DV	DIVIDEND RECEIVED	08-SEP-23	58.52	58.52		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,388.54	2,388.54		
	DV	DIVIDEND RECEIVED	15-DEC-23	58.52	58.52		
MORGAN STANLEY	DV	DIVIDEND RECEIVED	15-FEB-23	498.33	498.33		
	DV	DIVIDEND RECEIVED	15-FEB-23	19,936.10	19,936.10		
	DV	DIVIDEND RECEIVED	15-MAY-23	498.33	498.33		
	DV	DIVIDEND RECEIVED	15-MAY-23	19,936.10	19,936.10		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	15-AUG-23	21,865.40	21,865.40		
	DV	DIVIDEND RECEIVED	15-AUG-23	546.55	546.55		
	DV	DIVIDEND RECEIVED	15-NOV-23	530.40	530.40		
	DV	DIVIDEND RECEIVED	15-NOV-23	21,376.65	21,376.65		
MOSAIC CO/THE	DV	DIVIDEND RECEIVED	16-MAR-23	1,397.00	1,397.00		
	DV	DIVIDEND RECEIVED	16-MAR-23	33.20	33.20		
	DV	DIVIDEND RECEIVED	30-MAR-23	41.50	41.50		
	DV	DIVIDEND RECEIVED	30-MAR-23	1,746.25	1,746.25		
	DV	DIVIDEND RECEIVED	15-JUN-23	33.20	33.20		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,397.00	1,397.00		
	DV	DIVIDEND RECEIVED	21-SEP-23	1,397.00	1,397.00		
	DV	DIVIDEND RECEIVED	21-SEP-23	33.20	33.20		
	DV	DIVIDEND RECEIVED	21-DEC-23	33.20	33.20		
	DV	DIVIDEND RECEIVED	21-DEC-23	1,268.20	1,268.20		
MOTOROLA SOLUTIONS INC	DV	DIVIDEND RECEIVED	13-JAN-23	2,869.68	2,869.68		
	DV	DIVIDEND RECEIVED	13-JAN-23	70.40	70.40		
	DV	DIVIDEND RECEIVED	14-APR-23	70.40	70.40		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	14-APR-23	2,869.68	2,869.68		
	DV	DIVIDEND RECEIVED	14-JUL-23	2,869.68	2,869.68		
	DV	DIVIDEND RECEIVED	14-JUL-23	70.40	70.40		
	DV	DIVIDEND RECEIVED	13-OCT-23	70.40	70.40		
	DV	DIVIDEND RECEIVED	13-OCT-23	2,869.68	2,869.68		
NASDAQ INC	DV	DIVIDEND RECEIVED	31-MAR-23	1,324.20	1,324.20		
	DV	DIVIDEND RECEIVED	31-MAR-23	33.00	33.00		
	DV	DIVIDEND RECEIVED	30-JUN-23	1,456.62	1,456.62		
	DV	DIVIDEND RECEIVED	30-JUN-23	36.30	36.30		
	DV	DIVIDEND RECEIVED	29-SEP-23	1,456.62	1,456.62		
	DV	DIVIDEND RECEIVED	29-SEP-23	36.30	36.30		
	DV	DIVIDEND RECEIVED	22-DEC-23	36.30	36.30		
	DV	DIVIDEND RECEIVED	22-DEC-23	1,456.62	1,456.62		
NETAPP INC	DV	DIVIDEND RECEIVED	25-JAN-23	52.50	52.50		
	DV	DIVIDEND RECEIVED	25-JAN-23	2,109.00	2,109.00		
	DV	DIVIDEND RECEIVED	26-APR-23	2,109.00	2,109.00		
	DV	DIVIDEND RECEIVED	26-APR-23	52.50	52.50		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	26-JUL-23	52.50	52.50		
	DV	DIVIDEND RECEIVED	26-JUL-23	2,109.00	2,109.00		
	DV	DIVIDEND RECEIVED	25-OCT-23	52.50	52.50		
	DV	DIVIDEND RECEIVED	25-OCT-23	2,109.00	2,109.00		
NEWELL BRANDS INC	DV	DIVIDEND RECEIVED	15-MAR-23	1,770.31	1,770.31		
	DV	DIVIDEND RECEIVED	15-MAR-23	44.85	44.85		
	DV	DIVIDEND RECEIVED	15-JUN-23	538.79	538.79		
	DV	DIVIDEND RECEIVED	15-JUN-23	13.65	13.65		
	DV	DIVIDEND RECEIVED	15-SEP-23	538.79	538.79		
	DV	DIVIDEND RECEIVED	15-SEP-23	13.65	13.65		
NEWMONT CORP	DV	DIVIDEND RECEIVED	23-MAR-23	154.00	154.00		
	DV	DIVIDEND RECEIVED	23-MAR-23	6,200.80	6,200.80		
	DV	DIVIDEND RECEIVED	15-JUN-23	154.00	154.00		
	DV	DIVIDEND RECEIVED	15-JUN-23	6,200.80	6,200.80		
	DV	DIVIDEND RECEIVED	21-SEP-23	6,200.80	6,200.80		
	DV	DIVIDEND RECEIVED	21-SEP-23	154.00	154.00		
	DV	DIVIDEND RECEIVED	22-DEC-23	226.40	226.40		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	22-DEC-23	9,111.20	9,111.20		
NEWS CORP	DV	DIVIDEND RECEIVED	12-APR-23	20.40	20.40		
	DV	DIVIDEND RECEIVED	12-APR-23	798.20	798.20		
	DV	DIVIDEND RECEIVED	11-OCT-23	20.40	20.40		
	DV	DIVIDEND RECEIVED	11-OCT-23	798.20	798.20		
NEWS CORP	DV	DIVIDEND RECEIVED	12-APR-23	6.80	6.80		
	DV	DIVIDEND RECEIVED	12-APR-23	259.80	259.80		
	DV	DIVIDEND RECEIVED	11-OCT-23	6.80	6.80		
	DV	DIVIDEND RECEIVED	11-OCT-23	259.80	259.80		
NIKE INC	DV	DIVIDEND RECEIVED	03-APR-23	8,399.36	8,399.36		
	DV	DIVIDEND RECEIVED	03-APR-23	208.42	208.42		
	DV	DIVIDEND RECEIVED	05-JUL-23	206.38	206.38		
	DV	DIVIDEND RECEIVED	05-JUL-23	8,323.20	8,323.20		
	DV	DIVIDEND RECEIVED	02-OCT-23	8,254.52	8,254.52		
	DV	DIVIDEND RECEIVED	02-OCT-23	206.38	206.38		
NISOURCE INC	DV	DIVIDEND RECEIVED	17-FEB-23	48.50	48.50		
	DV	DIVIDEND RECEIVED	17-FEB-23	2,102.50	2,102.50		

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	DV	DIVIDEND RECEIVED	19-MAY-23	2,102.50	2,102.50		
	DV	DIVIDEND RECEIVED	19-MAY-23	48.50	48.50		
	DV	DIVIDEND RECEIVED	18-AUG-23	48.50	48.50		
	DV	DIVIDEND RECEIVED	18-AUG-23	2,102.50	2,102.50		
	DV	DIVIDEND RECEIVED	20-NOV-23	48.50	48.50		
	DV	DIVIDEND RECEIVED	20-NOV-23	2,102.50	2,102.50		
NORDSON CORP	DV	DIVIDEND RECEIVED	03-JAN-23	16.90	16.90		
	DV	DIVIDEND RECEIVED	03-JAN-23	663.65	663.65		
	DV	DIVIDEND RECEIVED	07-MAR-23	16.90	16.90		
	DV	DIVIDEND RECEIVED	07-MAR-23	663.65	663.65		
	DV	DIVIDEND RECEIVED	06-JUN-23	16.90	16.90		
	DV	DIVIDEND RECEIVED	06-JUN-23	663.65	663.65		
	DV	DIVIDEND RECEIVED	05-SEP-23	17.68	17.68		
	DV	DIVIDEND RECEIVED	05-SEP-23	694.28	694.28		
NORFOLK SOUTHERN CORP	DV	DIVIDEND RECEIVED	21-FEB-23	151.20	151.20		
	DV	DIVIDEND RECEIVED	21-FEB-23	6,195.15	6,195.15		
	DV	DIVIDEND RECEIVED	22-MAY-23	6,031.80	6,031.80		

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	DV	DIVIDEND RECEIVED	22-MAY-23	151.20	151.20		
	DV	DIVIDEND RECEIVED	21-AUG-23	151.20	151.20		
	DV	DIVIDEND RECEIVED	21-AUG-23	6,031.80	6,031.80		
	DV	DIVIDEND RECEIVED	20-NOV-23	151.20	151.20		
	DV	DIVIDEND RECEIVED	20-NOV-23	6,031.80	6,031.80		
NORTHERN TRUST CORP	DV	DIVIDEND RECEIVED	03-JAN-23	2,937.75	2,937.75		
	DV	DIVIDEND RECEIVED	03-JAN-23	73.50	73.50		
	DV	DIVIDEND RECEIVED	03-APR-23	3,087.75	3,087.75		
	DV	DIVIDEND RECEIVED	03-APR-23	73.50	73.50		
	DV	DIVIDEND RECEIVED	03-JUL-23	73.50	73.50		
	DV	DIVIDEND RECEIVED	03-JUL-23	3,087.75	3,087.75		
	DV	DIVIDEND RECEIVED	02-OCT-23	3,087.75	3,087.75		
	DV	DIVIDEND RECEIVED	02-OCT-23	73.50	73.50		
NORTHROP GRUMMAN CORP	DV	DIVIDEND RECEIVED	15-MAR-23	4,861.30	4,861.30		
	DV	DIVIDEND RECEIVED	15-MAR-23	121.10	121.10		
	DV	DIVIDEND RECEIVED	14-JUN-23	130.90	130.90		
	DV	DIVIDEND RECEIVED	14-JUN-23	5,254.70	5,254.70		

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	DV	DIVIDEND RECEIVED	13-SEP-23	130.90	130.90		
	DV	DIVIDEND RECEIVED	13-SEP-23	5,254.70	5,254.70		
	DV	DIVIDEND RECEIVED	13-DEC-23	130.90	130.90		
	DV	DIVIDEND RECEIVED	13-DEC-23	5,254.70	5,254.70		
GEN DIGITAL INC	DV	DIVIDEND RECEIVED	15-MAR-23	34.25	34.25		
	DV	DIVIDEND RECEIVED	15-MAR-23	1,472.25	1,472.25		
	DV	DIVIDEND RECEIVED	14-JUN-23	34.25	34.25		
	DV	DIVIDEND RECEIVED	14-JUN-23	1,472.25	1,472.25		
	DV	DIVIDEND RECEIVED	13-SEP-23	34.25	34.25		
	DV	DIVIDEND RECEIVED	13-SEP-23	1,472.25	1,472.25		
	DV	DIVIDEND RECEIVED	13-DEC-23	34.25	34.25		
	DV	DIVIDEND RECEIVED	13-DEC-23	1,472.25	1,472.25		
NUCOR CORP	DV	DIVIDEND RECEIVED	10-FEB-23	64.26	64.26		
	DV	DIVIDEND RECEIVED	10-FEB-23	2,553.06	2,553.06		
	DV	DIVIDEND RECEIVED	11-MAY-23	2,553.06	2,553.06		
	DV	DIVIDEND RECEIVED	11-MAY-23	64.26	64.26		
	DV	DIVIDEND RECEIVED	11-AUG-23	64.26	64.26		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	11-AUG-23	2,553.06	2,553.06		
	DV	DIVIDEND RECEIVED	09-NOV-23	62.22	62.22		
	DV	DIVIDEND RECEIVED	09-NOV-23	2,553.06	2,553.06		
NVIDIA CORP	DV	DIVIDEND RECEIVED	29-MAR-23	48.48	48.48		
	DV	DIVIDEND RECEIVED	29-MAR-23	1,950.16	1,950.16		
	DV	DIVIDEND RECEIVED	30-JUN-23	47.96	47.96		
	DV	DIVIDEND RECEIVED	30-JUN-23	1,934.68	1,934.68		
	DV	DIVIDEND RECEIVED	28-SEP-23	48.44	48.44		
	DV	DIVIDEND RECEIVED	28-SEP-23	1,949.28	1,949.28		
	DV	DIVIDEND RECEIVED	28-DEC-23	1,952.76	1,952.76		
	DV	DIVIDEND RECEIVED	28-DEC-23	48.60	48.60		
OCCIDENTAL PETROLEUM CORP	DV	DIVIDEND RECEIVED	17-JAN-23	1,867.06	1,867.06		
	DV	DIVIDEND RECEIVED	17-JAN-23	46.54	46.54		
	DV	DIVIDEND RECEIVED	17-APR-23	2,585.16	2,585.16		
	DV	DIVIDEND RECEIVED	17-APR-23	64.44	64.44		
	DV	DIVIDEND RECEIVED	14-JUL-23	64.44	64.44		
	DV	DIVIDEND RECEIVED	14-JUL-23	2,585.16	2,585.16		

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	DV	DIVIDEND RECEIVED	13-OCT-23	64.44	64.44		
	DV	DIVIDEND RECEIVED	13-OCT-23	2,585.16	2,585.16		
OLD DOMINION FREIGHT LINE INC	DV	DIVIDEND RECEIVED	15-MAR-23	17.60	17.60		
	DV	DIVIDEND RECEIVED	15-MAR-23	702.80	702.80		
	DV	DIVIDEND RECEIVED	21-JUN-23	17.60	17.60		
	DV	DIVIDEND RECEIVED	21-JUN-23	702.80	702.80		
	DV	DIVIDEND RECEIVED	20-SEP-23	702.80	702.80		
	DV	DIVIDEND RECEIVED	20-SEP-23	17.60	17.60		
	DV	DIVIDEND RECEIVED	20-DEC-23	702.80	702.80		
	DV	DIVIDEND RECEIVED	20-DEC-23	17.60	17.60		
OMNICOM GROUP INC	DV	DIVIDEND RECEIVED	11-JAN-23	70.00	70.00		
	DV	DIVIDEND RECEIVED	11-JAN-23	2,806.30	2,806.30		
	DV	DIVIDEND RECEIVED	06-APR-23	70.00	70.00		
	DV	DIVIDEND RECEIVED	06-APR-23	2,806.30	2,806.30		
	DV	DIVIDEND RECEIVED	07-JUL-23	70.00	70.00		
	DV	DIVIDEND RECEIVED	07-JUL-23	2,806.30	2,806.30		
	DV	DIVIDEND RECEIVED	12-OCT-23	2,806.30	2,806.30		

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	DV	DIVIDEND RECEIVED	12-OCT-23	70.00	70.00		
ONEOK INC	DV	DIVIDEND RECEIVED	14-FEB-23	8,333.33	8,333.33		
	DV	DIVIDEND RECEIVED	14-FEB-23	200.55	200.55		
	DV	DIVIDEND RECEIVED	15-MAY-23	206.28	206.28		
	DV	DIVIDEND RECEIVED	15-MAY-23	8,333.33	8,333.33		
	DV	DIVIDEND RECEIVED	14-AUG-23	206.28	206.28		
	DV	DIVIDEND RECEIVED	14-AUG-23	8,333.33	8,333.33		
	DV	DIVIDEND RECEIVED	14-NOV-23	272.18	272.18		
	DV	DIVIDEND RECEIVED	14-NOV-23	10,967.22	10,967.22		
ORACLE CORP	DV	DIVIDEND RECEIVED	24-JAN-23	238.40	238.40		
	DV	DIVIDEND RECEIVED	24-JAN-23	9,598.40	9,598.40		
	DV	DIVIDEND RECEIVED	24-APR-23	298.00	298.00		
	DV	DIVIDEND RECEIVED	24-APR-23	12,082.40	12,082.40		
	DV	DIVIDEND RECEIVED	26-JUL-23	301.20	301.20		
	DV	DIVIDEND RECEIVED	26-JUL-23	12,082.40	12,082.40		
	DV	DIVIDEND RECEIVED	26-OCT-23	12,415.20	12,415.20		
	DV	DIVIDEND RECEIVED	26-OCT-23	308.40	308.40		

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ORGANON & CO	DV	DIVIDEND RECEIVED	16-MAR-23	1,442.56	1,442.56		
	DV	DIVIDEND RECEIVED	16-MAR-23	36.40	36.40		
	DV	DIVIDEND RECEIVED	15-JUN-23	36.40	36.40		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,442.56	1,442.56		
	DV	DIVIDEND RECEIVED	14-SEP-23	1,442.56	1,442.56		
	DV	DIVIDEND RECEIVED	14-SEP-23	36.40	36.40		
OTIS WORLDWIDE CORP	DV	DIVIDEND RECEIVED	10-MAR-23	2,399.75	2,399.75		
	DV	DIVIDEND RECEIVED	10-MAR-23	58.00	58.00		
	DV	DIVIDEND RECEIVED	09-JUN-23	2,813.50	2,813.50		
	DV	DIVIDEND RECEIVED	09-JUN-23	68.00	68.00		
	DV	DIVIDEND RECEIVED	08-SEP-23	68.00	68.00		
	DV	DIVIDEND RECEIVED	08-SEP-23	2,813.50	2,813.50		
	DV	DIVIDEND RECEIVED	08-DEC-23	2,813.50	2,813.50		
	DV	DIVIDEND RECEIVED	08-DEC-23	68.00	68.00		
PNC FINANCIAL SERVICES GROUP I	DV	DIVIDEND RECEIVED	06-FEB-23	297.00	297.00		
	DV	DIVIDEND RECEIVED	06-FEB-23	11,961.00	11,961.00		
	DV	DIVIDEND RECEIVED	05-MAY-23	297.00	297.00		

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	DV	DIVIDEND RECEIVED	05-MAY-23	11,961.00	11,961.00		
	DV	DIVIDEND RECEIVED	07-AUG-23	306.90	306.90		
	DV	DIVIDEND RECEIVED	07-AUG-23	12,359.70	12,359.70		
	DV	DIVIDEND RECEIVED	06-NOV-23	12,359.70	12,359.70		
	DV	DIVIDEND RECEIVED	06-NOV-23	306.90	306.90		
PPG INDUSTRIES INC	DV	DIVIDEND RECEIVED	10-MAR-23	2,775.74	2,775.74		
	DV	DIVIDEND RECEIVED	10-MAR-23	69.44	69.44		
	DV	DIVIDEND RECEIVED	12-JUN-23	2,775.74	2,775.74		
	DV	DIVIDEND RECEIVED	12-JUN-23	69.44	69.44		
	DV	DIVIDEND RECEIVED	12-SEP-23	3,015.35	3,015.35		
	DV	DIVIDEND RECEIVED	12-SEP-23	72.80	72.80		
	DV	DIVIDEND RECEIVED	12-DEC-23	72.80	72.80		
	DV	DIVIDEND RECEIVED	12-DEC-23	3,015.35	3,015.35		
PPL CORP	DV	DIVIDEND RECEIVED	03-JAN-23	79.65	79.65		
	DV	DIVIDEND RECEIVED	03-JAN-23	3,185.55	3,185.55		
	DV	DIVIDEND RECEIVED	03-APR-23	3,397.92	3,397.92		
	DV	DIVIDEND RECEIVED	03-APR-23	84.96	84.96		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	03-JUL-23	84.96	84.96		
	DV	DIVIDEND RECEIVED	03-JUL-23	3,397.92	3,397.92		
	DV	DIVIDEND RECEIVED	02-OCT-23	84.96	84.96		
	DV	DIVIDEND RECEIVED	02-OCT-23	3,397.92	3,397.92		
PACCAR INC	DV	DIVIDEND RECEIVED	05-JAN-23	18,874.80	18,874.80		
	DV	DIVIDEND RECEIVED	05-JAN-23	459.20	459.20		
	DV	DIVIDEND RECEIVED	08-MAR-23	61.50	61.50		
	DV	DIVIDEND RECEIVED	08-MAR-23	2,527.75	2,527.75		
	DV	DIVIDEND RECEIVED	07-JUN-23	63.25	63.25		
	DV	DIVIDEND RECEIVED	07-JUN-23	2,527.75	2,527.75		
	DV	DIVIDEND RECEIVED	07-SEP-23	68.31	68.31		
	DV	DIVIDEND RECEIVED	07-SEP-23	2,729.97	2,729.97		
	DV	DIVIDEND RECEIVED	06-DEC-23	68.31	68.31		
	DV	DIVIDEND RECEIVED	06-DEC-23	2,796.66	2,796.66		
PACKAGING CORP OF AMERICA	DV	DIVIDEND RECEIVED	13-JAN-23	56.25	56.25		
	DV	DIVIDEND RECEIVED	13-JAN-23	2,240.00	2,240.00		
	DV	DIVIDEND RECEIVED	14-APR-23	2,240.00	2,240.00		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	14-APR-23	56.25	56.25		
	DV	DIVIDEND RECEIVED	14-JUL-23	56.25	56.25		
	DV	DIVIDEND RECEIVED	14-JUL-23	2,240.00	2,240.00		
	DV	DIVIDEND RECEIVED	13-OCT-23	2,240.00	2,240.00		
	DV	DIVIDEND RECEIVED	13-OCT-23	56.25	56.25		
PARKER-HANNIFIN CORP	DV	DIVIDEND RECEIVED	03-MAR-23	81.13	81.13		
	DV	DIVIDEND RECEIVED	03-MAR-23	3,336.97	3,336.97		
	DV	DIVIDEND RECEIVED	02-JUN-23	90.28	90.28		
	DV	DIVIDEND RECEIVED	02-JUN-23	3,713.32	3,713.32		
	DV	DIVIDEND RECEIVED	08-SEP-23	93.24	93.24		
	DV	DIVIDEND RECEIVED	08-SEP-23	3,713.32	3,713.32		
	DV	DIVIDEND RECEIVED	01-DEC-23	3,713.32	3,713.32		
	DV	DIVIDEND RECEIVED	01-DEC-23	93.24	93.24		
PAYCOM SOFTWARE INC	DV	DIVIDEND RECEIVED	12-JUN-23	8.63	8.63		
	DV	DIVIDEND RECEIVED	12-JUN-23	361.13	361.13		
	DV	DIVIDEND RECEIVED	11-SEP-23	361.13	361.13		
	DV	DIVIDEND RECEIVED	11-SEP-23	8.63	8.63		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	11-DEC-23	361.13	361.13		
	DV	DIVIDEND RECEIVED	11-DEC-23	8.63	8.63		
PAYCHEX INC	DV	DIVIDEND RECEIVED	23-FEB-23	4,905.90	4,905.90		
	DV	DIVIDEND RECEIVED	23-FEB-23	122.45	122.45		
	DV	DIVIDEND RECEIVED	25-MAY-23	137.95	137.95		
	DV	DIVIDEND RECEIVED	25-MAY-23	5,526.90	5,526.90		
	DV	DIVIDEND RECEIVED	24-AUG-23	5,526.90	5,526.90		
	DV	DIVIDEND RECEIVED	24-AUG-23	137.95	137.95		
	DV	DIVIDEND RECEIVED	28-NOV-23	5,682.65	5,682.65		
	DV	DIVIDEND RECEIVED	28-NOV-23	137.95	137.95		
PEPSICO INC	DV	DIVIDEND RECEIVED	06-JAN-23	767.05	767.05		
	DV	DIVIDEND RECEIVED	06-JAN-23	30,822.30	30,822.30		
	DV	DIVIDEND RECEIVED	31-MAR-23	770.50	770.50		
	DV	DIVIDEND RECEIVED	31-MAR-23	31,070.70	31,070.70		
	DV	DIVIDEND RECEIVED	30-JUN-23	34,357.40	34,357.40		
	DV	DIVIDEND RECEIVED	30-JUN-23	847.55	847.55		
	DV	DIVIDEND RECEIVED	29-SEP-23	853.88	853.88		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	29-SEP-23	34,357.40	34,357.40		
PERKINELMER INC	DV	DIVIDEND RECEIVED	10-FEB-23	166.60	166.60		
	DV	DIVIDEND RECEIVED	10-FEB-23	4.13	4.13		
	DV	DIVIDEND RECEIVED	12-MAY-23	176.47	176.47		
	DV	DIVIDEND RECEIVED	12-MAY-23	4.13	4.13		
	DV	DIVIDEND RECEIVED	11-AUG-23	176.47	176.47		
	DV	DIVIDEND RECEIVED	11-AUG-23	4.13	4.13		
	DV	DIVIDEND RECEIVED	10-NOV-23	176.47	176.47		
	DV	DIVIDEND RECEIVED	10-NOV-23	4.13	4.13		
PFIZER INC	DV	DIVIDEND RECEIVED	03-MAR-23	1,116.02	1,116.02		
	DV	DIVIDEND RECEIVED	03-MAR-23	45,094.26	45,094.26		
	DV	DIVIDEND RECEIVED	09-JUN-23	1,120.12	1,120.12		
	DV	DIVIDEND RECEIVED	09-JUN-23	45,094.26	45,094.26		
	DV	DIVIDEND RECEIVED	05-SEP-23	45,607.58	45,607.58		
	DV	DIVIDEND RECEIVED	05-SEP-23	1,133.24	1,133.24		
	DV	DIVIDEND RECEIVED	04-DEC-23	1,141.85	1,141.85		
	DV	DIVIDEND RECEIVED	04-DEC-23	45,607.58	45,607.58		

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PHILIP MORRIS INTERNATIONAL IN	DV	DIVIDEND RECEIVED	11-JAN-23	1,909.95	1,909.95		
	DV	DIVIDEND RECEIVED	11-JAN-23	47.63	47.63		
	DV	DIVIDEND RECEIVED	11-JAN-23	904.88	904.88		
	DV	DIVIDEND RECEIVED	11-JAN-23	36,289.11	36,289.11		
	DV	DIVIDEND RECEIVED	11-APR-23	1,166.70	1,166.70		
	DV	DIVIDEND RECEIVED	11-APR-23	28.73	28.73		
	DV	DIVIDEND RECEIVED	11-APR-23	37,723.24	37,723.24		
	DV	DIVIDEND RECEIVED	11-APR-23	928.85	928.85		
	DV	DIVIDEND RECEIVED	11-JUL-23	28.73	28.73		
	DV	DIVIDEND RECEIVED	11-JUL-23	1,166.70	1,166.70		
	DV	DIVIDEND RECEIVED	11-JUL-23	37,723.24	37,723.24		
	DV	DIVIDEND RECEIVED	11-JUL-23	928.85	928.85		
	DV	DIVIDEND RECEIVED	12-OCT-23	1,194.26	1,194.26		
	DV	DIVIDEND RECEIVED	12-OCT-23	29.41	29.41		
	DV	DIVIDEND RECEIVED	12-OCT-23	950.79	950.79		
	DV	DIVIDEND RECEIVED	12-OCT-23	38,614.34	38,614.34		
PHILLIPS 66	DV	DIVIDEND RECEIVED	01-MAR-23	9,812.25	9,812.25		

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	DV	DIVIDEND RECEIVED	01-MAR-23	244.65	244.65		
	DV	DIVIDEND RECEIVED	01-JUN-23	9,812.25	9,812.25		
	DV	DIVIDEND RECEIVED	01-JUN-23	244.65	244.65		
	DV	DIVIDEND RECEIVED	01-SEP-23	236.25	236.25		
	DV	DIVIDEND RECEIVED	01-SEP-23	9,494.10	9,494.10		
	DV	DIVIDEND RECEIVED	01-DEC-23	228.90	228.90		
	DV	DIVIDEND RECEIVED	01-DEC-23	9,222.15	9,222.15		
PIONEER NATURAL RESOURCES CO	DV	DIVIDEND RECEIVED	17-MAR-23	26,103.24	26,103.24		
	DV	DIVIDEND RECEIVED	17-MAR-23	636.12	636.12		
	DV	DIVIDEND RECEIVED	21-JUN-23	380.76	380.76		
	DV	DIVIDEND RECEIVED	21-JUN-23	15,624.52	15,624.52		
	DV	DIVIDEND RECEIVED	21-SEP-23	209.76	209.76		
	DV	DIVIDEND RECEIVED	21-SEP-23	8,607.52	8,607.52		
	DV	DIVIDEND RECEIVED	22-DEC-23	14,630.40	14,630.40		
	DV	DIVIDEND RECEIVED	22-DEC-23	364.80	364.80		
POOL CORP	DV	DIVIDEND RECEIVED	29-MAR-23	19.00	19.00		
	DV	DIVIDEND RECEIVED	29-MAR-23	756.00	756.00		

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	DV	DIVIDEND RECEIVED	31-MAY-23	831.60	831.60		
	DV	DIVIDEND RECEIVED	31-MAY-23	20.90	20.90		
	DV	DIVIDEND RECEIVED	24-AUG-23	831.60	831.60		
	DV	DIVIDEND RECEIVED	24-AUG-23	20.90	20.90		
	DV	DIVIDEND RECEIVED	22-NOV-23	20.90	20.90		
	DV	DIVIDEND RECEIVED	22-NOV-23	831.60	831.60		
T ROWE PRICE GROUP INC	DV	DIVIDEND RECEIVED	30-MAR-23	129.32	129.32		
	DV	DIVIDEND RECEIVED	30-MAR-23	5,380.20	5,380.20		
	DV	DIVIDEND RECEIVED	29-JUN-23	129.32	129.32		
	DV	DIVIDEND RECEIVED	29-JUN-23	5,380.20	5,380.20		
	DV	DIVIDEND RECEIVED	28-SEP-23	5,380.20	5,380.20		
	DV	DIVIDEND RECEIVED	28-SEP-23	129.32	129.32		
	DV	DIVIDEND RECEIVED	29-DEC-23	5,380.20	5,380.20		
	DV	DIVIDEND RECEIVED	29-DEC-23	129.32	129.32		
PRINCIPAL FINANCIAL GROUP INC	DV	DIVIDEND RECEIVED	31-MAR-23	2,976.00	2,976.00		
	DV	DIVIDEND RECEIVED	31-MAR-23	74.24	74.24		
	DV	DIVIDEND RECEIVED	30-JUN-23	74.24	74.24		

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	DV	DIVIDEND RECEIVED	30-JUN-23	2,976.00	2,976.00		
	DV	DIVIDEND RECEIVED	29-SEP-23	3,022.50	3,022.50		
	DV	DIVIDEND RECEIVED	29-SEP-23	75.40	75.40		
	DV	DIVIDEND RECEIVED	20-DEC-23	77.72	77.72		
	DV	DIVIDEND RECEIVED	20-DEC-23	2,928.57	2,928.57		
PROCTER & GAMBLE CO/THE	DV	DIVIDEND RECEIVED	15-FEB-23	1,051.21	1,051.21		
	DV	DIVIDEND RECEIVED	15-FEB-23	42,295.84	42,295.84		
	DV	DIVIDEND RECEIVED	15-MAY-23	1,082.75	1,082.75		
	DV	DIVIDEND RECEIVED	15-MAY-23	43,732.20	43,732.20		
	DV	DIVIDEND RECEIVED	15-AUG-23	43,732.20	43,732.20		
	DV	DIVIDEND RECEIVED	15-AUG-23	1,082.75	1,082.75		
	DV	DIVIDEND RECEIVED	15-NOV-23	1,093.09	1,093.09		
	DV	DIVIDEND RECEIVED	15-NOV-23	43,866.72	43,866.72		
PROGRESSIVE CORP/THE	DV	DIVIDEND RECEIVED	13-JAN-23	28.10	28.10		
	DV	DIVIDEND RECEIVED	13-JAN-23	1,134.70	1,134.70		
	DV	DIVIDEND RECEIVED	14-APR-23	1,149.90	1,149.90		
	DV	DIVIDEND RECEIVED	14-APR-23	28.40	28.40		

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	DV	DIVIDEND RECEIVED	14-JUL-23	28.40	28.40		
	DV	DIVIDEND RECEIVED	14-JUL-23	1,149.90	1,149.90		
	DV	DIVIDEND RECEIVED	13-OCT-23	28.40	28.40		
	DV	DIVIDEND RECEIVED	13-OCT-23	1,149.90	1,149.90		
PROLOGIS INC	DV	DIVIDEND RECEIVED	31-MAR-23	388.89	388.89		
	DV	DIVIDEND RECEIVED	31-MAR-23	15,729.60	15,729.60		
	DV	DIVIDEND RECEIVED	30-JUN-23	388.89	388.89		
	DV	DIVIDEND RECEIVED	30-JUN-23	15,729.60	15,729.60		
	DV	DIVIDEND RECEIVED	29-SEP-23	15,729.60	15,729.60		
	DV	DIVIDEND RECEIVED	29-SEP-23	393.24	393.24		
	DV	DIVIDEND RECEIVED	29-DEC-23	15,889.68	15,889.68		
	DV	DIVIDEND RECEIVED	29-DEC-23	393.24	393.24		
PRUDENTIAL FINANCIAL INC	DV	DIVIDEND RECEIVED	16-MAR-23	8,911.25	8,911.25		
	DV	DIVIDEND RECEIVED	16-MAR-23	222.50	222.50		
	DV	DIVIDEND RECEIVED	15-JUN-23	222.50	222.50		
	DV	DIVIDEND RECEIVED	15-JUN-23	8,911.25	8,911.25		
	DV	DIVIDEND RECEIVED	14-SEP-23	222.50	222.50		

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	DV	DIVIDEND RECEIVED	14-SEP-23	8,911.25	8,911.25		
	DV	DIVIDEND RECEIVED	14-DEC-23	8,911.25	8,911.25		
	DV	DIVIDEND RECEIVED	14-DEC-23	222.50	222.50		
PUBLIC STORAGE	DV	DIVIDEND RECEIVED	30-MAR-23	228.00	228.00		
	DV	DIVIDEND RECEIVED	30-MAR-23	9,138.00	9,138.00		
	DV	DIVIDEND RECEIVED	29-JUN-23	9,393.00	9,393.00		
	DV	DIVIDEND RECEIVED	29-JUN-23	228.00	228.00		
	DV	DIVIDEND RECEIVED	28-SEP-23	228.00	228.00		
	DV	DIVIDEND RECEIVED	28-SEP-23	9,393.00	9,393.00		
	DV	DIVIDEND RECEIVED	28-DEC-23	9,393.00	9,393.00		
	DV	DIVIDEND RECEIVED	28-DEC-23	234.00	234.00		
PULTEGROUP INC	DV	DIVIDEND RECEIVED	03-JAN-23	713.28	713.28		
	DV	DIVIDEND RECEIVED	03-JAN-23	19.04	19.04		
	DV	DIVIDEND RECEIVED	04-APR-23	713.28	713.28		
	DV	DIVIDEND RECEIVED	04-APR-23	19.04	19.04		
	DV	DIVIDEND RECEIVED	05-JUL-23	713.28	713.28		
	DV	DIVIDEND RECEIVED	05-JUL-23	19.04	19.04		

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	DV	DIVIDEND RECEIVED	03-OCT-23	17.44	17.44		
	DV	DIVIDEND RECEIVED	03-OCT-23	713.28	713.28		
QUALCOMM INC	DV	DIVIDEND RECEIVED	23-MAR-23	408.75	408.75		
	DV	DIVIDEND RECEIVED	23-MAR-23	16,455.75	16,455.75		
	DV	DIVIDEND RECEIVED	22-JUN-23	17,552.80	17,552.80		
	DV	DIVIDEND RECEIVED	22-JUN-23	436.00	436.00		
	DV	DIVIDEND RECEIVED	21-SEP-23	17,552.80	17,552.80		
	DV	DIVIDEND RECEIVED	21-SEP-23	436.00	436.00		
	DV	DIVIDEND RECEIVED	14-DEC-23	17,552.80	17,552.80		
	DV	DIVIDEND RECEIVED	14-DEC-23	436.00	436.00		
QUANTA SERVICES INC	DV	DIVIDEND RECEIVED	13-JAN-23	5.68	5.68		
	DV	DIVIDEND RECEIVED	13-JAN-23	222.80	222.80		
	DV	DIVIDEND RECEIVED	18-APR-23	5.68	5.68		
	DV	DIVIDEND RECEIVED	18-APR-23	222.80	222.80		
	DV	DIVIDEND RECEIVED	14-JUL-23	222.80	222.80		
	DV	DIVIDEND RECEIVED	14-JUL-23	5.68	5.68		
	DV	DIVIDEND RECEIVED	13-OCT-23	222.80	222.80		

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	DV	DIVIDEND RECEIVED	13-OCT-23	5.68	5.68		
QUEST DIAGNOSTICS INC	DV	DIVIDEND RECEIVED	01-FEB-23	38.28	38.28		
	DV	DIVIDEND RECEIVED	01-FEB-23	1,527.24	1,527.24		
	DV	DIVIDEND RECEIVED	24-APR-23	1,642.94	1,642.94		
	DV	DIVIDEND RECEIVED	24-APR-23	37.63	37.63		
	DV	DIVIDEND RECEIVED	25-JUL-23	1,642.94	1,642.94		
	DV	DIVIDEND RECEIVED	25-JUL-23	37.63	37.63		
	DV	DIVIDEND RECEIVED	23-OCT-23	37.63	37.63		
	DV	DIVIDEND RECEIVED	23-OCT-23	1,642.94	1,642.94		
RALPH LAUREN CORP	DV	DIVIDEND RECEIVED	13-JAN-23	690.00	690.00		
	DV	DIVIDEND RECEIVED	13-JAN-23	18.00	18.00		
	DV	DIVIDEND RECEIVED	14-APR-23	690.00	690.00		
	DV	DIVIDEND RECEIVED	14-APR-23	18.00	18.00		
	DV	DIVIDEND RECEIVED	14-JUL-23	690.00	690.00		
	DV	DIVIDEND RECEIVED	14-JUL-23	18.00	18.00		
	DV	DIVIDEND RECEIVED	13-OCT-23	18.00	18.00		
	DV	DIVIDEND RECEIVED	13-OCT-23	690.00	690.00		

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RAYMOND JAMES FINANCIAL INC	DV	DIVIDEND RECEIVED	17-JAN-23	38.64	38.64		
	DV	DIVIDEND RECEIVED	17-JAN-23	1,548.96	1,548.96		
	DV	DIVIDEND RECEIVED	17-APR-23	38.64	38.64		
	DV	DIVIDEND RECEIVED	17-APR-23	1,548.96	1,548.96		
	DV	DIVIDEND RECEIVED	17-JUL-23	38.64	38.64		
	DV	DIVIDEND RECEIVED	17-JUL-23	1,548.96	1,548.96		
	DV	DIVIDEND RECEIVED	16-OCT-23	1,548.96	1,548.96		
	DV	DIVIDEND RECEIVED	16-OCT-23	38.64	38.64		
RAYTHEON TECHNOLOGIES CORP	DV	DIVIDEND RECEIVED	23-MAR-23	392.70	392.70		
	DV	DIVIDEND RECEIVED	23-MAR-23	15,895.00	15,895.00		
	DV	DIVIDEND RECEIVED	15-JUN-23	17,051.00	17,051.00		
	DV	DIVIDEND RECEIVED	15-JUN-23	421.26	421.26		
	DV	DIVIDEND RECEIVED	07-SEP-23	421.26	421.26		
	DV	DIVIDEND RECEIVED	07-SEP-23	17,051.00	17,051.00		
	DV	DIVIDEND RECEIVED	14-DEC-23	421.26	421.26		
	DV	DIVIDEND RECEIVED	14-DEC-23	17,051.00	17,051.00		
REALTY INCOME CORP	DV	DIVIDEND RECEIVED	13-JAN-23	73.80	73.80		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	13-JAN-23	3,037.17	3,037.17		
	DV	DIVIDEND RECEIVED	15-FEB-23	3,037.17	3,037.17		
	DV	DIVIDEND RECEIVED	15-FEB-23	73.80	73.80		
	DV	DIVIDEND RECEIVED	15-MAR-23	3,110.50	3,110.50		
	DV	DIVIDEND RECEIVED	15-MAR-23	77.37	77.37		
	DV	DIVIDEND RECEIVED	14-APR-23	77.52	77.52		
	DV	DIVIDEND RECEIVED	14-APR-23	3,116.61	3,116.61		
	DV	DIVIDEND RECEIVED	15-MAY-23	3,116.61	3,116.61		
	DV	DIVIDEND RECEIVED	15-MAY-23	77.52	77.52		
	DV	DIVIDEND RECEIVED	15-JUN-23	3,116.61	3,116.61		
	DV	DIVIDEND RECEIVED	15-JUN-23	77.52	77.52		
	DV	DIVIDEND RECEIVED	14-JUL-23	83.80	83.80		
	DV	DIVIDEND RECEIVED	14-JUL-23	3,389.46	3,389.46		
	DV	DIVIDEND RECEIVED	15-AUG-23	83.80	83.80		
	DV	DIVIDEND RECEIVED	15-AUG-23	3,389.46	3,389.46		
	DV	DIVIDEND RECEIVED	15-SEP-23	3,389.46	3,389.46		
	DV	DIVIDEND RECEIVED	15-SEP-23	83.80	83.80		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	13-OCT-23	88.83	88.83		
	DV	DIVIDEND RECEIVED	13-OCT-23	3,567.62	3,567.62		
	DV	DIVIDEND RECEIVED	15-NOV-23	88.83	88.83		
	DV	DIVIDEND RECEIVED	15-NOV-23	3,567.62	3,567.62		
	DV	DIVIDEND RECEIVED	15-DEC-23	88.83	88.83		
	DV	DIVIDEND RECEIVED	15-DEC-23	3,567.62	3,567.62		
REGENCY CENTERS CORP	DV	DIVIDEND RECEIVED	04-JAN-23	51.35	51.35		
	DV	DIVIDEND RECEIVED	04-JAN-23	1,997.45	1,997.45		
	DV	DIVIDEND RECEIVED	05-APR-23	51.35	51.35		
	DV	DIVIDEND RECEIVED	05-APR-23	1,997.45	1,997.45		
	DV	DIVIDEND RECEIVED	06-JUL-23	51.35	51.35		
	DV	DIVIDEND RECEIVED	06-JUL-23	1,997.45	1,997.45		
	DV	DIVIDEND RECEIVED	04-OCT-23	1,997.45	1,997.45		
	DV	DIVIDEND RECEIVED	04-OCT-23	51.35	51.35		
REGIONS FINANCIAL CORP	DV	DIVIDEND RECEIVED	03-JAN-23	89.80	89.80		
	DV	DIVIDEND RECEIVED	03-JAN-23	3,602.00	3,602.00		
	DV	DIVIDEND RECEIVED	03-APR-23	89.80	89.80		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	03-APR-23	3,602.00	3,602.00		
	DV	DIVIDEND RECEIVED	03-JUL-23	89.80	89.80		
	DV	DIVIDEND RECEIVED	03-JUL-23	3,602.00	3,602.00		
	DV	DIVIDEND RECEIVED	02-OCT-23	107.76	107.76		
	DV	DIVIDEND RECEIVED	02-OCT-23	4,322.40	4,322.40		
REPUBLIC SERVICES INC	DV	DIVIDEND RECEIVED	13-JAN-23	1,960.20	1,960.20		
	DV	DIVIDEND RECEIVED	13-JAN-23	49.01	49.01		
	DV	DIVIDEND RECEIVED	14-APR-23	49.01	49.01		
	DV	DIVIDEND RECEIVED	14-APR-23	1,960.20	1,960.20		
	DV	DIVIDEND RECEIVED	14-JUL-23	49.01	49.01		
	DV	DIVIDEND RECEIVED	14-JUL-23	1,960.20	1,960.20		
	DV	DIVIDEND RECEIVED	13-OCT-23	2,118.60	2,118.60		
	DV	DIVIDEND RECEIVED	13-OCT-23	52.97	52.97		
RESMED INC	DV	DIVIDEND RECEIVED	16-MAR-23	31.24	31.24		
	DV	DIVIDEND RECEIVED	16-MAR-23	1,279.52	1,279.52		
	DV	DIVIDEND RECEIVED	15-JUN-23	31.24	31.24		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,279.52	1,279.52		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	21-SEP-23	34.08	34.08		
	DV	DIVIDEND RECEIVED	21-SEP-23	1,395.84	1,395.84		
	DV	DIVIDEND RECEIVED	14-DEC-23	34.08	34.08		
	DV	DIVIDEND RECEIVED	14-DEC-23	1,395.84	1,395.84		
ROBERT HALF INTERNATIONAL INC	DV	DIVIDEND RECEIVED	15-MAR-23	24.96	24.96		
	DV	DIVIDEND RECEIVED	15-MAR-23	1,008.00	1,008.00		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,008.00	1,008.00		
	DV	DIVIDEND RECEIVED	15-JUN-23	24.96	24.96		
	DV	DIVIDEND RECEIVED	15-SEP-23	1,008.00	1,008.00		
	DV	DIVIDEND RECEIVED	15-SEP-23	24.96	24.96		
	DV	DIVIDEND RECEIVED	15-DEC-23	24.96	24.96		
	DV	DIVIDEND RECEIVED	15-DEC-23	1,008.00	1,008.00		
ROCKWELL AUTOMATION INC	DV	DIVIDEND RECEIVED	10-MAR-23	2,660.90	2,660.90		
	DV	DIVIDEND RECEIVED	10-MAR-23	64.90	64.90		
	DV	DIVIDEND RECEIVED	12-JUN-23	2,660.90	2,660.90		
	DV	DIVIDEND RECEIVED	12-JUN-23	64.90	64.90		
	DV	DIVIDEND RECEIVED	11-SEP-23	2,660.90	2,660.90		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	11-SEP-23	64.90	64.90		
	DV	DIVIDEND RECEIVED	11-DEC-23	68.75	68.75		
	DV	DIVIDEND RECEIVED	11-DEC-23	2,818.75	2,818.75		
ROLLINS INC	DV	DIVIDEND RECEIVED	10-MAR-23	603.07	603.07		
	DV	DIVIDEND RECEIVED	10-MAR-23	15.21	15.21		
	DV	DIVIDEND RECEIVED	09-JUN-23	603.07	603.07		
	DV	DIVIDEND RECEIVED	09-JUN-23	15.21	15.21		
	DV	DIVIDEND RECEIVED	08-SEP-23	15.21	15.21		
	DV	DIVIDEND RECEIVED	08-SEP-23	603.07	603.07		
	DV	DIVIDEND RECEIVED	11-DEC-23	20.55	20.55		
	DV	DIVIDEND RECEIVED	11-DEC-23	830.40	830.40		
ROPER TECHNOLOGIES INC	DV	DIVIDEND RECEIVED	23-JAN-23	34.13	34.13		
	DV	DIVIDEND RECEIVED	23-JAN-23	1,414.82	1,414.82		
	DV	DIVIDEND RECEIVED	21-APR-23	34.81	34.81		
	DV	DIVIDEND RECEIVED	21-APR-23	1,414.82	1,414.82		
	DV	DIVIDEND RECEIVED	24-JUL-23	34.81	34.81		
	DV	DIVIDEND RECEIVED	24-JUL-23	1,414.82	1,414.82		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	23-OCT-23	34.81	34.81		
	DV	DIVIDEND RECEIVED	23-OCT-23	1,414.82	1,414.82		
ROSS STORES INC	DV	DIVIDEND RECEIVED	31-MAR-23	56.28	56.28		
	DV	DIVIDEND RECEIVED	31-MAR-23	2,245.51	2,245.51		
	DV	DIVIDEND RECEIVED	30-JUN-23	56.28	56.28		
	DV	DIVIDEND RECEIVED	30-JUN-23	2,245.51	2,245.51		
	DV	DIVIDEND RECEIVED	29-SEP-23	56.28	56.28		
	DV	DIVIDEND RECEIVED	29-SEP-23	2,245.51	2,245.51		
	DV	DIVIDEND RECEIVED	29-DEC-23	2,245.51	2,245.51		
	DV	DIVIDEND RECEIVED	29-DEC-23	56.28	56.28		
S&P GLOBAL INC	DV	DIVIDEND RECEIVED	10-MAR-23	145.80	145.80		
	DV	DIVIDEND RECEIVED	10-MAR-23	5,848.20	5,848.20		
	DV	DIVIDEND RECEIVED	12-JUN-23	145.80	145.80		
	DV	DIVIDEND RECEIVED	12-JUN-23	5,848.20	5,848.20		
	DV	DIVIDEND RECEIVED	12-SEP-23	145.80	145.80		
	DV	DIVIDEND RECEIVED	12-SEP-23	5,848.20	5,848.20		
	DV	DIVIDEND RECEIVED	12-DEC-23	143.10	143.10		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	12-DEC-23	5,772.60	5,772.60		
SBA COMMUNICATIONS CORP	DV	DIVIDEND RECEIVED	24-MAR-23	1,799.45	1,799.45		
	DV	DIVIDEND RECEIVED	24-MAR-23	43.35	43.35		
	DV	DIVIDEND RECEIVED	21-JUN-23	43.35	43.35		
	DV	DIVIDEND RECEIVED	21-JUN-23	1,799.45	1,799.45		
	DV	DIVIDEND RECEIVED	20-SEP-23	43.35	43.35		
	DV	DIVIDEND RECEIVED	20-SEP-23	1,799.45	1,799.45		
	DV	DIVIDEND RECEIVED	14-DEC-23	1,799.45	1,799.45		
	DV	DIVIDEND RECEIVED	14-DEC-23	45.05	45.05		
SCHLUMBERGER LTD	DV	DIVIDEND RECEIVED	12-JAN-23	119.70	119.70		
	DV	DIVIDEND RECEIVED	12-JAN-23	4,798.15	4,798.15		
	DV	DIVIDEND RECEIVED	06-APR-23	171.00	171.00		
	DV	DIVIDEND RECEIVED	06-APR-23	6,939.75	6,939.75		
	DV	DIVIDEND RECEIVED	13-JUL-23	171.00	171.00		
	DV	DIVIDEND RECEIVED	13-JUL-23	6,939.75	6,939.75		
	DV	DIVIDEND RECEIVED	12-OCT-23	174.50	174.50		
	DV	DIVIDEND RECEIVED	12-OCT-23	6,939.75	6,939.75		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
CHARLES SCHWAB CORP/THE	DV	DIVIDEND RECEIVED	24-FEB-23	184.75	184.75		
	DV	DIVIDEND RECEIVED	24-FEB-23	7,479.75	7,479.75		
	DV	DIVIDEND RECEIVED	26-MAY-23	184.75	184.75		
	DV	DIVIDEND RECEIVED	26-MAY-23	7,479.75	7,479.75		
	DV	DIVIDEND RECEIVED	25-AUG-23	7,320.75	7,320.75		
	DV	DIVIDEND RECEIVED	25-AUG-23	182.00	182.00		
	DV	DIVIDEND RECEIVED	24-NOV-23	182.00	182.00		
	DV	DIVIDEND RECEIVED	24-NOV-23	7,320.75	7,320.75		
SEALED AIR CORP	DV	DIVIDEND RECEIVED	24-MAR-23	565.20	565.20		
	DV	DIVIDEND RECEIVED	24-MAR-23	14.00	14.00		
	DV	DIVIDEND RECEIVED	23-JUN-23	565.20	565.20		
	DV	DIVIDEND RECEIVED	23-JUN-23	14.00	14.00		
	DV	DIVIDEND RECEIVED	22-SEP-23	565.20	565.20		
	DV	DIVIDEND RECEIVED	22-SEP-23	14.00	14.00		
	DV	DIVIDEND RECEIVED	15-DEC-23	565.20	565.20		
	DV	DIVIDEND RECEIVED	15-DEC-23	14.00	14.00		
SEMPRA ENERGY	DV	DIVIDEND RECEIVED	17-JAN-23	7,063.51	7,063.51		

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	DV	DIVIDEND RECEIVED	17-JAN-23	172.90	172.90		
	DV	DIVIDEND RECEIVED	17-APR-23	7,341.11	7,341.11		
	DV	DIVIDEND RECEIVED	17-APR-23	179.69	179.69		
	DV	DIVIDEND RECEIVED	17-JUL-23	7,341.11	7,341.11		
	DV	DIVIDEND RECEIVED	17-JUL-23	179.69	179.69		
	DV	DIVIDEND RECEIVED	16-OCT-23	179.69	179.69		
	DV	DIVIDEND RECEIVED	16-OCT-23	7,341.11	7,341.11		
SHERWIN-WILLIAMS CO/THE	DV	DIVIDEND RECEIVED	10-MAR-23	2,752.15	2,752.15		
	DV	DIVIDEND RECEIVED	10-MAR-23	68.97	68.97		
	DV	DIVIDEND RECEIVED	02-JUN-23	2,809.02	2,809.02		
	DV	DIVIDEND RECEIVED	02-JUN-23	68.97	68.97		
	DV	DIVIDEND RECEIVED	08-SEP-23	68.97	68.97		
	DV	DIVIDEND RECEIVED	08-SEP-23	2,809.02	2,809.02		
	DV	DIVIDEND RECEIVED	08-DEC-23	2,809.02	2,809.02		
	DV	DIVIDEND RECEIVED	08-DEC-23	68.97	68.97		
SIGNATURE BANK/NEW YORK NY	DV	DIVIDEND RECEIVED	10-FEB-23	872.20	872.20		
	DV	DIVIDEND RECEIVED	10-FEB-23	20.30	20.30		

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SIMON PROPERTY GROUP INC	DV	DIVIDEND RECEIVED	31-MAR-23	286.20	286.20		
	DV	DIVIDEND RECEIVED	31-MAR-23	11,467.80	11,467.80		
	DV	DIVIDEND RECEIVED	30-JUN-23	294.15	294.15		
	DV	DIVIDEND RECEIVED	30-JUN-23	11,786.35	11,786.35		
	DV	DIVIDEND RECEIVED	29-SEP-23	302.10	302.10		
	DV	DIVIDEND RECEIVED	29-SEP-23	12,104.90	12,104.90		
	DV	DIVIDEND RECEIVED	29-DEC-23	12,471.60	12,471.60		
	DV	DIVIDEND RECEIVED	29-DEC-23	302.10	302.10		
SKYWORKS SOLUTIONS INC	DV	DIVIDEND RECEIVED	21-MAR-23	48.36	48.36		
	DV	DIVIDEND RECEIVED	21-MAR-23	1,931.30	1,931.30		
	DV	DIVIDEND RECEIVED	20-JUN-23	48.36	48.36		
	DV	DIVIDEND RECEIVED	20-JUN-23	1,931.30	1,931.30		
	DV	DIVIDEND RECEIVED	19-SEP-23	53.04	53.04		
	DV	DIVIDEND RECEIVED	19-SEP-23	2,118.20	2,118.20		
	DV	DIVIDEND RECEIVED	12-DEC-23	2,118.20	2,118.20		
	DV	DIVIDEND RECEIVED	12-DEC-23	53.04	53.04		
A O SMITH CORP	DV	DIVIDEND RECEIVED	15-FEB-23	788.40	788.40		

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	DV	DIVIDEND RECEIVED	15-FEB-23	18.90	18.90		
	DV	DIVIDEND RECEIVED	15-MAY-23	788.40	788.40		
	DV	DIVIDEND RECEIVED	15-MAY-23	18.90	18.90		
	DV	DIVIDEND RECEIVED	15-AUG-23	788.40	788.40		
	DV	DIVIDEND RECEIVED	15-AUG-23	18.90	18.90		
	DV	DIVIDEND RECEIVED	15-NOV-23	840.96	840.96		
	DV	DIVIDEND RECEIVED	15-NOV-23	20.16	20.16		
J M SMUCKER CO/THE	DV	DIVIDEND RECEIVED	01-MAR-23	52.02	52.02		
	DV	DIVIDEND RECEIVED	01-MAR-23	2,084.88	2,084.88		
	DV	DIVIDEND RECEIVED	01-JUN-23	52.02	52.02		
	DV	DIVIDEND RECEIVED	01-JUN-23	2,084.88	2,084.88		
	DV	DIVIDEND RECEIVED	01-SEP-23	2,166.64	2,166.64		
	DV	DIVIDEND RECEIVED	01-SEP-23	54.06	54.06		
	DV	DIVIDEND RECEIVED	01-DEC-23	54.06	54.06		
	DV	DIVIDEND RECEIVED	01-DEC-23	2,166.64	2,166.64		
SNAP-ON INC	DV	DIVIDEND RECEIVED	10-MAR-23	40.50	40.50		
	DV	DIVIDEND RECEIVED	10-MAR-23	1,756.08	1,756.08		

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	DV	DIVIDEND RECEIVED	09-JUN-23	40.50	40.50		
	DV	DIVIDEND RECEIVED	09-JUN-23	1,756.08	1,756.08		
	DV	DIVIDEND RECEIVED	11-SEP-23	1,756.08	1,756.08		
	DV	DIVIDEND RECEIVED	11-SEP-23	40.50	40.50		
	DV	DIVIDEND RECEIVED	11-DEC-23	2,016.24	2,016.24		
	DV	DIVIDEND RECEIVED	11-DEC-23	46.50	46.50		
SOUTHWEST AIRLINES CO	DV	DIVIDEND RECEIVED	31-JAN-23	50.22	50.22		
	DV	DIVIDEND RECEIVED	31-JAN-23	2,091.24	2,091.24		
	DV	DIVIDEND RECEIVED	29-MAR-23	2,091.24	2,091.24		
	DV	DIVIDEND RECEIVED	29-MAR-23	50.22	50.22		
	DV	DIVIDEND RECEIVED	12-JUL-23	50.22	50.22		
	DV	DIVIDEND RECEIVED	12-JUL-23	2,091.24	2,091.24		
	DV	DIVIDEND RECEIVED	27-SEP-23	2,091.24	2,091.24		
	DV	DIVIDEND RECEIVED	27-SEP-23	50.22	50.22		
STANLEY BLACK & DECKER INC	DV	DIVIDEND RECEIVED	21-MAR-23	61.60	61.60		
	DV	DIVIDEND RECEIVED	21-MAR-23	2,281.60	2,281.60		
	DV	DIVIDEND RECEIVED	20-JUN-23	61.60	61.60		

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	DV	DIVIDEND RECEIVED	20-JUN-23	2,281.60	2,281.60		
	DV	DIVIDEND RECEIVED	19-SEP-23	62.37	62.37		
	DV	DIVIDEND RECEIVED	19-SEP-23	2,310.12	2,310.12		
	DV	DIVIDEND RECEIVED	19-DEC-23	62.37	62.37		
	DV	DIVIDEND RECEIVED	19-DEC-23	2,515.86	2,515.86		
STARBUCKS CORP	DV	DIVIDEND RECEIVED	24-FEB-23	294.15	294.15		
	DV	DIVIDEND RECEIVED	24-FEB-23	11,874.12	11,874.12		
	DV	DIVIDEND RECEIVED	26-MAY-23	11,874.12	11,874.12		
	DV	DIVIDEND RECEIVED	26-MAY-23	294.15	294.15		
	DV	DIVIDEND RECEIVED	25-AUG-23	297.33	297.33		
	DV	DIVIDEND RECEIVED	25-AUG-23	11,874.12	11,874.12		
	DV	DIVIDEND RECEIVED	24-NOV-23	319.77	319.77		
	DV	DIVIDEND RECEIVED	24-NOV-23	12,899.10	12,899.10		
STATE STREET CORP	DV	DIVIDEND RECEIVED	13-JAN-23	108.36	108.36		
	DV	DIVIDEND RECEIVED	13-JAN-23	4,503.24	4,503.24		
	DV	DIVIDEND RECEIVED	13-APR-23	4,314.24	4,314.24		
	DV	DIVIDEND RECEIVED	13-APR-23	112.14	112.14		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	13-JUL-23	103.32	103.32		
	DV	DIVIDEND RECEIVED	13-JUL-23	4,314.24	4,314.24		
	DV	DIVIDEND RECEIVED	12-OCT-23	113.16	113.16		
	DV	DIVIDEND RECEIVED	12-OCT-23	4,341.48	4,341.48		
STEEL DYNAMICS INC	DV	DIVIDEND RECEIVED	13-JAN-23	1,106.02	1,106.02		
	DV	DIVIDEND RECEIVED	13-JAN-23	27.54	27.54		
	DV	DIVIDEND RECEIVED	14-APR-23	34.43	34.43		
	DV	DIVIDEND RECEIVED	14-APR-23	1,382.53	1,382.53		
	DV	DIVIDEND RECEIVED	14-JUL-23	1,382.53	1,382.53		
	DV	DIVIDEND RECEIVED	14-JUL-23	34.43	34.43		
	DV	DIVIDEND RECEIVED	16-OCT-23	34.43	34.43		
	DV	DIVIDEND RECEIVED	16-OCT-23	1,278.83	1,278.83		
STRYKER CORP	DV	DIVIDEND RECEIVED	31-JAN-23	122.25	122.25		
	DV	DIVIDEND RECEIVED	31-JAN-23	4,901.25	4,901.25		
	DV	DIVIDEND RECEIVED	28-APR-23	4,966.50	4,966.50		
	DV	DIVIDEND RECEIVED	28-APR-23	122.25	122.25		
	DV	DIVIDEND RECEIVED	31-JUL-23	4,966.50	4,966.50		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	31-JUL-23	122.25	122.25		
	DV	DIVIDEND RECEIVED	31-OCT-23	4,966.50	4,966.50		
	DV	DIVIDEND RECEIVED	31-OCT-23	122.25	122.25		
SYNCHRONY FINANCIAL	DV	DIVIDEND RECEIVED	17-FEB-23	53.36	53.36		
	DV	DIVIDEND RECEIVED	17-FEB-23	2,019.40	2,019.40		
	DV	DIVIDEND RECEIVED	12-MAY-23	2,019.40	2,019.40		
	DV	DIVIDEND RECEIVED	12-MAY-23	53.36	53.36		
	DV	DIVIDEND RECEIVED	10-AUG-23	52.50	52.50		
	DV	DIVIDEND RECEIVED	10-AUG-23	2,195.00	2,195.00		
	DV	DIVIDEND RECEIVED	09-NOV-23	52.50	52.50		
	DV	DIVIDEND RECEIVED	09-NOV-23	2,195.00	2,195.00		
SYSCO CORP	DV	DIVIDEND RECEIVED	27-JAN-23	118.58	118.58		
	DV	DIVIDEND RECEIVED	27-JAN-23	4,844.14	4,844.14		
	DV	DIVIDEND RECEIVED	28-APR-23	4,844.14	4,844.14		
	DV	DIVIDEND RECEIVED	28-APR-23	118.58	118.58		
	DV	DIVIDEND RECEIVED	28-JUL-23	4,943.00	4,943.00		
	DV	DIVIDEND RECEIVED	28-JUL-23	121.00	121.00		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	27-OCT-23	4,943.00	4,943.00		
	DV	DIVIDEND RECEIVED	27-OCT-23	121.00	121.00		
TJX COS INC/THE	DV	DIVIDEND RECEIVED	02-MAR-23	167.27	167.27		
	DV	DIVIDEND RECEIVED	02-MAR-23	6,690.01	6,690.01		
	DV	DIVIDEND RECEIVED	01-JUN-23	188.53	188.53		
	DV	DIVIDEND RECEIVED	01-JUN-23	7,540.44	7,540.44		
	DV	DIVIDEND RECEIVED	31-AUG-23	188.53	188.53		
	DV	DIVIDEND RECEIVED	31-AUG-23	7,540.44	7,540.44		
	DV	DIVIDEND RECEIVED	30-NOV-23	7,540.44	7,540.44		
	DV	DIVIDEND RECEIVED	30-NOV-23	188.53	188.53		
T-MOBILE US INC	DV	DIVIDEND RECEIVED	15-DEC-23	164.45	164.45		
	DV	DIVIDEND RECEIVED	15-DEC-23	6,634.55	6,634.55		
TAPESTRY INC	DV	DIVIDEND RECEIVED	27-MAR-23	37.50	37.50		
	DV	DIVIDEND RECEIVED	27-MAR-23	1,430.70	1,430.70		
	DV	DIVIDEND RECEIVED	26-JUN-23	37.50	37.50		
	DV	DIVIDEND RECEIVED	26-JUN-23	1,430.70	1,430.70		
	DV	DIVIDEND RECEIVED	25-SEP-23	43.75	43.75		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	25-SEP-23	1,669.15	1,669.15		
	DV	DIVIDEND RECEIVED	26-DEC-23	43.75	43.75		
	DV	DIVIDEND RECEIVED	26-DEC-23	1,669.15	1,669.15		
TARGET CORP	DV	DIVIDEND RECEIVED	10-MAR-23	241.92	241.92		
	DV	DIVIDEND RECEIVED	10-MAR-23	9,716.76	9,716.76		
	DV	DIVIDEND RECEIVED	12-JUN-23	9,716.76	9,716.76		
	DV	DIVIDEND RECEIVED	12-JUN-23	241.92	241.92		
	DV	DIVIDEND RECEIVED	11-SEP-23	9,896.70	9,896.70		
	DV	DIVIDEND RECEIVED	11-SEP-23	246.40	246.40		
	DV	DIVIDEND RECEIVED	11-DEC-23	246.40	246.40		
	DV	DIVIDEND RECEIVED	11-DEC-23	9,896.70	9,896.70		
TARGA RESOURCES CORP	DV	DIVIDEND RECEIVED	15-FEB-23	1,528.80	1,528.80		
	DV	DIVIDEND RECEIVED	15-FEB-23	38.15	38.15		
	DV	DIVIDEND RECEIVED	15-MAY-23	54.50	54.50		
	DV	DIVIDEND RECEIVED	15-MAY-23	2,184.00	2,184.00		
	DV	DIVIDEND RECEIVED	15-AUG-23	54.50	54.50		
	DV	DIVIDEND RECEIVED	15-AUG-23	2,184.00	2,184.00		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	15-NOV-23	54.50	54.50		
	DV	DIVIDEND RECEIVED	15-NOV-23	2,184.00	2,184.00		
TELEFLEX INC	DV	DIVIDEND RECEIVED	15-MAR-23	7.48	7.48		
	DV	DIVIDEND RECEIVED	15-MAR-23	331.50	331.50		
	DV	DIVIDEND RECEIVED	15-JUN-23	331.50	331.50		
	DV	DIVIDEND RECEIVED	15-JUN-23	7.48	7.48		
	DV	DIVIDEND RECEIVED	15-SEP-23	7.48	7.48		
	DV	DIVIDEND RECEIVED	15-SEP-23	331.50	331.50		
	DV	DIVIDEND RECEIVED	15-DEC-23	7.48	7.48		
	DV	DIVIDEND RECEIVED	15-DEC-23	331.50	331.50		
TERADYNE INC	DV	DIVIDEND RECEIVED	17-MAR-23	338.14	338.14		
	DV	DIVIDEND RECEIVED	17-MAR-23	8.47	8.47		
	DV	DIVIDEND RECEIVED	16-JUN-23	8.47	8.47		
	DV	DIVIDEND RECEIVED	16-JUN-23	338.14	338.14		
	DV	DIVIDEND RECEIVED	25-SEP-23	8.47	8.47		
	DV	DIVIDEND RECEIVED	25-SEP-23	338.14	338.14		
	DV	DIVIDEND RECEIVED	20-DEC-23	338.14	338.14		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	20-DEC-23	8.47	8.47		
TEXAS INSTRUMENTS INC	DV	DIVIDEND RECEIVED	14-FEB-23	545.60	545.60		
	DV	DIVIDEND RECEIVED	14-FEB-23	22,086.88	22,086.88		
	DV	DIVIDEND RECEIVED	16-MAY-23	545.60	545.60		
	DV	DIVIDEND RECEIVED	16-MAY-23	22,086.88	22,086.88		
	DV	DIVIDEND RECEIVED	15-AUG-23	22,086.88	22,086.88		
	DV	DIVIDEND RECEIVED	15-AUG-23	550.56	550.56		
	DV	DIVIDEND RECEIVED	14-NOV-23	581.10	581.10		
	DV	DIVIDEND RECEIVED	14-NOV-23	23,155.60	23,155.60		
TEXTRON INC	DV	DIVIDEND RECEIVED	03-JAN-23	2.08	2.08		
	DV	DIVIDEND RECEIVED	03-JAN-23	83.14	83.14		
	DV	DIVIDEND RECEIVED	03-APR-23	2.08	2.08		
	DV	DIVIDEND RECEIVED	03-APR-23	83.14	83.14		
	DV	DIVIDEND RECEIVED	03-JUL-23	83.14	83.14		
	DV	DIVIDEND RECEIVED	03-JUL-23	2.08	2.08		
	DV	DIVIDEND RECEIVED	02-OCT-23	2.08	2.08		
	DV	DIVIDEND RECEIVED	02-OCT-23	83.14	83.14		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
THERMO FISHER SCIENTIFIC INC	DV	DIVIDEND RECEIVED	17-JAN-23	2,281.20	2,281.20		
	DV	DIVIDEND RECEIVED	17-JAN-23	56.40	56.40		
	DV	DIVIDEND RECEIVED	14-APR-23	2,690.80	2,690.80		
	DV	DIVIDEND RECEIVED	14-APR-23	66.85	66.85		
	DV	DIVIDEND RECEIVED	14-JUL-23	66.85	66.85		
	DV	DIVIDEND RECEIVED	14-JUL-23	2,690.80	2,690.80		
	DV	DIVIDEND RECEIVED	13-OCT-23	2,660.00	2,660.00		
	DV	DIVIDEND RECEIVED	13-OCT-23	66.15	66.15		
3M CO	DV	DIVIDEND RECEIVED	13-MAR-23	403.50	403.50		
	DV	DIVIDEND RECEIVED	13-MAR-23	16,135.50	16,135.50		
	DV	DIVIDEND RECEIVED	12-JUN-23	403.50	403.50		
	DV	DIVIDEND RECEIVED	12-JUN-23	16,135.50	16,135.50		
	DV	DIVIDEND RECEIVED	12-SEP-23	403.50	403.50		
	DV	DIVIDEND RECEIVED	12-SEP-23	16,135.50	16,135.50		
	DV	DIVIDEND RECEIVED	12-DEC-23	403.50	403.50		
	DV	DIVIDEND RECEIVED	12-DEC-23	16,135.50	16,135.50		
TRACTOR SUPPLY CO	DV	DIVIDEND RECEIVED	14-MAR-23	55.62	55.62		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	14-MAR-23	2,210.38	2,210.38		
	DV	DIVIDEND RECEIVED	13-JUN-23	55.62	55.62		
	DV	DIVIDEND RECEIVED	13-JUN-23	2,210.38	2,210.38		
	DV	DIVIDEND RECEIVED	12-SEP-23	55.62	55.62		
	DV	DIVIDEND RECEIVED	12-SEP-23	2,210.38	2,210.38		
	DV	DIVIDEND RECEIVED	12-DEC-23	55.62	55.62		
	DV	DIVIDEND RECEIVED	12-DEC-23	2,210.38	2,210.38		
TRANSDIGM GROUP INC	DV	DIVIDEND RECEIVED	27-NOV-23	945.00	945.00		
	DV	DIVIDEND RECEIVED	27-NOV-23	38,080.00	38,080.00		
TRAVELERS COS INC/THE	DV	DIVIDEND RECEIVED	31-MAR-23	107.88	107.88		
	DV	DIVIDEND RECEIVED	31-MAR-23	4,315.20	4,315.20		
	DV	DIVIDEND RECEIVED	30-JUN-23	4,640.00	4,640.00		
	DV	DIVIDEND RECEIVED	30-JUN-23	116.00	116.00		
	DV	DIVIDEND RECEIVED	29-SEP-23	116.00	116.00		
	DV	DIVIDEND RECEIVED	29-SEP-23	4,640.00	4,640.00		
	DV	DIVIDEND RECEIVED	29-DEC-23	4,505.00	4,505.00		
	DV	DIVIDEND RECEIVED	29-DEC-23	112.00	112.00		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
TRUIST FINANCIAL CORP	DV	DIVIDEND RECEIVED	01-MAR-23	13,493.48	13,493.48		
	DV	DIVIDEND RECEIVED	01-MAR-23	332.80	332.80		
	DV	DIVIDEND RECEIVED	01-JUN-23	332.80	332.80		
	DV	DIVIDEND RECEIVED	01-JUN-23	13,493.48	13,493.48		
	DV	DIVIDEND RECEIVED	01-SEP-23	13,493.48	13,493.48		
	DV	DIVIDEND RECEIVED	01-SEP-23	332.80	332.80		
	DV	DIVIDEND RECEIVED	01-DEC-23	340.60	340.60		
	DV	DIVIDEND RECEIVED	01-DEC-23	13,493.48	13,493.48		
TYSON FOODS INC	DV	DIVIDEND RECEIVED	15-MAR-23	66.72	66.72		
	DV	DIVIDEND RECEIVED	15-MAR-23	2,668.80	2,668.80		
	DV	DIVIDEND RECEIVED	15-JUN-23	66.72	66.72		
	DV	DIVIDEND RECEIVED	15-JUN-23	2,668.80	2,668.80		
	DV	DIVIDEND RECEIVED	15-SEP-23	66.72	66.72		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,668.80	2,668.80		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,724.40	2,724.40		
	DV	DIVIDEND RECEIVED	15-DEC-23	68.11	68.11		
UDR INC	DV	DIVIDEND RECEIVED	31-JAN-23	52.06	52.06		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	31-JAN-23	2,311.16	2,311.16		
	DV	DIVIDEND RECEIVED	01-MAY-23	2,554.44	2,554.44		
	DV	DIVIDEND RECEIVED	01-MAY-23	61.32	61.32		
	DV	DIVIDEND RECEIVED	31-JUL-23	61.32	61.32		
	DV	DIVIDEND RECEIVED	31-JUL-23	2,554.44	2,554.44		
	DV	DIVIDEND RECEIVED	31-OCT-23	2,554.44	2,554.44		
	DV	DIVIDEND RECEIVED	31-OCT-23	61.32	61.32		
US BANCORP	DV	DIVIDEND RECEIVED	17-JAN-23	12,504.96	12,504.96		
	DV	DIVIDEND RECEIVED	17-JAN-23	313.44	313.44		
	DV	DIVIDEND RECEIVED	17-APR-23	13,141.92	13,141.92		
	DV	DIVIDEND RECEIVED	17-APR-23	326.40	326.40		
	DV	DIVIDEND RECEIVED	17-JUL-23	13,141.92	13,141.92		
	DV	DIVIDEND RECEIVED	17-JUL-23	326.40	326.40		
	DV	DIVIDEND RECEIVED	16-OCT-23	14,722.08	14,722.08		
	DV	DIVIDEND RECEIVED	16-OCT-23	366.24	366.24		
UNION PACIFIC CORP	DV	DIVIDEND RECEIVED	31-MAR-23	390.00	390.00		
	DV	DIVIDEND RECEIVED	31-MAR-23	15,715.70	15,715.70		

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	DV	DIVIDEND RECEIVED	30-JUN-23	15,715.70	15,715.70		
	DV	DIVIDEND RECEIVED	30-JUN-23	390.00	390.00		
	DV	DIVIDEND RECEIVED	29-SEP-23	15,715.70	15,715.70		
	DV	DIVIDEND RECEIVED	29-SEP-23	390.00	390.00		
	DV	DIVIDEND RECEIVED	28-DEC-23	15,715.70	15,715.70		
	DV	DIVIDEND RECEIVED	28-DEC-23	390.00	390.00		
UNITED PARCEL SERVICE INC	DV	DIVIDEND RECEIVED	10-MAR-23	23,206.50	23,206.50		
	DV	DIVIDEND RECEIVED	10-MAR-23	573.48	573.48		
	DV	DIVIDEND RECEIVED	01-JUN-23	23,206.50	23,206.50		
	DV	DIVIDEND RECEIVED	01-JUN-23	573.48	573.48		
	DV	DIVIDEND RECEIVED	31-AUG-23	23,206.50	23,206.50		
	DV	DIVIDEND RECEIVED	31-AUG-23	573.48	573.48		
	DV	DIVIDEND RECEIVED	30-NOV-23	573.48	573.48		
	DV	DIVIDEND RECEIVED	30-NOV-23	23,206.50	23,206.50		
UNITED RENTALS INC	DV	DIVIDEND RECEIVED	22-FEB-23	2,020.20	2,020.20		
	DV	DIVIDEND RECEIVED	22-FEB-23	50.32	50.32		
	DV	DIVIDEND RECEIVED	24-MAY-23	2,020.20	2,020.20		

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	DV	DIVIDEND RECEIVED	24-MAY-23	50.32	50.32		
	DV	DIVIDEND RECEIVED	23-AUG-23	2,020.20	2,020.20		
	DV	DIVIDEND RECEIVED	23-AUG-23	50.32	50.32		
	DV	DIVIDEND RECEIVED	22-NOV-23	50.32	50.32		
	DV	DIVIDEND RECEIVED	22-NOV-23	2,020.20	2,020.20		
UNITEDHEALTH GROUP INC	DV	DIVIDEND RECEIVED	21-MAR-23	750.75	750.75		
	DV	DIVIDEND RECEIVED	21-MAR-23	30,234.60	30,234.60		
	DV	DIVIDEND RECEIVED	27-JUN-23	855.40	855.40		
	DV	DIVIDEND RECEIVED	27-JUN-23	34,533.72	34,533.72		
	DV	DIVIDEND RECEIVED	19-SEP-23	855.40	855.40		
	DV	DIVIDEND RECEIVED	19-SEP-23	34,533.72	34,533.72		
	DV	DIVIDEND RECEIVED	12-DEC-23	34,413.40	34,413.40		
	DV	DIVIDEND RECEIVED	12-DEC-23	857.28	857.28		
UNIVERSAL HEALTH SERVICES INC	DV	DIVIDEND RECEIVED	15-MAR-23	6.80	6.80		
	DV	DIVIDEND RECEIVED	15-MAR-23	275.80	275.80		
	DV	DIVIDEND RECEIVED	15-JUN-23	6.80	6.80		
	DV	DIVIDEND RECEIVED	15-JUN-23	275.80	275.80		

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	DV	DIVIDEND RECEIVED	15-SEP-23	6.80	6.80		
	DV	DIVIDEND RECEIVED	15-SEP-23	248.00	248.00		
	DV	DIVIDEND RECEIVED	15-DEC-23	6.80	6.80		
	DV	DIVIDEND RECEIVED	15-DEC-23	248.00	248.00		
VF CORP	DV	DIVIDEND RECEIVED	21-MAR-23	46.20	46.20		
	DV	DIVIDEND RECEIVED	21-MAR-23	1,845.30	1,845.30		
	DV	DIVIDEND RECEIVED	20-JUN-23	46.20	46.20		
	DV	DIVIDEND RECEIVED	20-JUN-23	1,845.30	1,845.30		
	DV	DIVIDEND RECEIVED	20-SEP-23	1,845.30	1,845.30		
	DV	DIVIDEND RECEIVED	20-SEP-23	46.20	46.20		
	DV	DIVIDEND RECEIVED	20-DEC-23	553.59	553.59		
	DV	DIVIDEND RECEIVED	20-DEC-23	13.86	13.86		
VALERO ENERGY CORP	DV	DIVIDEND RECEIVED	16-MAR-23	190.74	190.74		
	DV	DIVIDEND RECEIVED	16-MAR-23	7,680.60	7,680.60		
	DV	DIVIDEND RECEIVED	22-JUN-23	7,680.60	7,680.60		
	DV	DIVIDEND RECEIVED	22-JUN-23	190.74	190.74		
	DV	DIVIDEND RECEIVED	05-SEP-23	7,266.48	7,266.48		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	05-SEP-23	180.54	180.54		
	DV	DIVIDEND RECEIVED	20-DEC-23	180.54	180.54		
	DV	DIVIDEND RECEIVED	20-DEC-23	7,103.28	7,103.28		
VANGUARD TTL BD MKT IDX-ADM	DV	DIVIDEND RECEIVED	31-JAN-23	3,078.74	3,078.74		
	DV	DIVIDEND RECEIVED	28-FEB-23	3,137.68	3,137.68		
	DV	DIVIDEND RECEIVED	31-MAR-23	3,480.05	3,480.05		
	DV	DIVIDEND RECEIVED	28-APR-23	3,484.61	3,484.61		
	DV	DIVIDEND RECEIVED	01-JUN-23	3,900.12	3,900.12		
	DV	DIVIDEND RECEIVED	03-JUL-23	3,888.41	3,888.41		
	DV	DIVIDEND RECEIVED	01-AUG-23	4,068.85	4,068.85		
	DV	DIVIDEND RECEIVED	01-SEP-23	4,265.94	4,265.94		
	DV	DIVIDEND RECEIVED	02-OCT-23	4,245.73	4,245.73		
	DV	DIVIDEND RECEIVED	01-NOV-23	4,515.22	4,515.22		
	DV	DIVIDEND RECEIVED	30-NOV-23	4,755.19	4,755.19		
VENTAS INC	DV	DIVIDEND RECEIVED	19-JAN-23	3,603.60	3,603.60		
	DV	DIVIDEND RECEIVED	19-JAN-23	84.60	84.60		
	DV	DIVIDEND RECEIVED	13-APR-23	84.60	84.60		

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	DV	DIVIDEND RECEIVED	13-APR-23	3,603.60	3,603.60		
	DV	DIVIDEND RECEIVED	13-JUL-23	84.60	84.60		
	DV	DIVIDEND RECEIVED	13-JUL-23	3,603.60	3,603.60		
	DV	DIVIDEND RECEIVED	12-OCT-23	84.60	84.60		
	DV	DIVIDEND RECEIVED	12-OCT-23	3,603.60	3,603.60		
VANGUARD 500 INDEX-ADM	DV	DIVIDEND RECEIVED	24-MAR-23	10,320.72	10,320.72		
	DV	DIVIDEND RECEIVED	29-JUN-23	10,981.56	10,981.56		
	DV	DIVIDEND RECEIVED	28-SEP-23	10,682.84	10,682.84		
	DV	DIVIDEND RECEIVED	19-DEC-23	12,965.33	12,965.33		
VERIZON COMMUNICATIONS INC	DV	DIVIDEND RECEIVED	01-FEB-23	1,325.23	1,325.23		
	DV	DIVIDEND RECEIVED	01-FEB-23	53,468.46	53,468.46		
	DV	DIVIDEND RECEIVED	01-MAY-23	1,332.41	1,332.41		
	DV	DIVIDEND RECEIVED	01-MAY-23	53,845.61	53,845.61		
	DV	DIVIDEND RECEIVED	01-AUG-23	1,343.50	1,343.50		
	DV	DIVIDEND RECEIVED	01-AUG-23	53,845.61	53,845.61		
	DV	DIVIDEND RECEIVED	01-NOV-23	1,369.24	1,369.24		
	DV	DIVIDEND RECEIVED	01-NOV-23	54,877.13	54,877.13		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
VERISK ANALYTICS INC	DV	DIVIDEND RECEIVED	31-MAR-23	25.84	25.84		
	DV	DIVIDEND RECEIVED	31-MAR-23	1,033.26	1,033.26		
	DV	DIVIDEND RECEIVED	30-JUN-23	25.84	25.84		
	DV	DIVIDEND RECEIVED	30-JUN-23	1,033.26	1,033.26		
	DV	DIVIDEND RECEIVED	29-SEP-23	970.02	970.02		
	DV	DIVIDEND RECEIVED	29-SEP-23	24.14	24.14		
	DV	DIVIDEND RECEIVED	29-DEC-23	24.14	24.14		
	DV	DIVIDEND RECEIVED	29-DEC-23	970.02	970.02		
PARAMOUNT GLOBAL	DV	DIVIDEND RECEIVED	03-JAN-23	58.32	58.32		
	DV	DIVIDEND RECEIVED	03-JAN-23	2,020.32	2,020.32		
	DV	DIVIDEND RECEIVED	03-APR-23	58.32	58.32		
	DV	DIVIDEND RECEIVED	03-APR-23	2,365.68	2,365.68		
	DV	DIVIDEND RECEIVED	03-JUL-23	492.85	492.85		
	DV	DIVIDEND RECEIVED	03-JUL-23	12.15	12.15		
	DV	DIVIDEND RECEIVED	02-OCT-23	12.15	12.15		
	DV	DIVIDEND RECEIVED	02-OCT-23	492.85	492.85		
VIATRIS INC	DV	DIVIDEND RECEIVED	17-MAR-23	2,843.16	2,843.16		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	17-MAR-23	68.40	68.40		
	DV	DIVIDEND RECEIVED	16-JUN-23	68.40	68.40		
	DV	DIVIDEND RECEIVED	16-JUN-23	2,843.16	2,843.16		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,843.16	2,843.16		
	DV	DIVIDEND RECEIVED	15-SEP-23	68.40	68.40		
	DV	DIVIDEND RECEIVED	15-DEC-23	68.40	68.40		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,840.88	2,840.88		
VICI PROPERTIES INC	DV	DIVIDEND RECEIVED	05-JAN-23	179.01	179.01		
	DV	DIVIDEND RECEIVED	05-JAN-23	7,156.50	7,156.50		
	DV	DIVIDEND RECEIVED	06-APR-23	7,670.91	7,670.91		
	DV	DIVIDEND RECEIVED	06-APR-23	188.76	188.76		
	DV	DIVIDEND RECEIVED	06-JUL-23	7,670.91	7,670.91		
	DV	DIVIDEND RECEIVED	06-JUL-23	188.76	188.76		
	DV	DIVIDEND RECEIVED	05-OCT-23	200.86	200.86		
	DV	DIVIDEND RECEIVED	05-OCT-23	8,162.64	8,162.64		
VISA INC	DV	DIVIDEND RECEIVED	01-MAR-23	14,409.00	14,409.00		
	DV	DIVIDEND RECEIVED	01-MAR-23	356.85	356.85		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	01-JUN-23	356.85	356.85		
	DV	DIVIDEND RECEIVED	01-JUN-23	14,409.00	14,409.00		
	DV	DIVIDEND RECEIVED	01-SEP-23	14,348.70	14,348.70		
	DV	DIVIDEND RECEIVED	01-SEP-23	356.85	356.85		
	DV	DIVIDEND RECEIVED	01-DEC-23	16,519.36	16,519.36		
	DV	DIVIDEND RECEIVED	01-DEC-23	411.32	411.32		
VULCAN MATERIALS CO	DV	DIVIDEND RECEIVED	20-MAR-23	27.09	27.09		
	DV	DIVIDEND RECEIVED	20-MAR-23	1,125.31	1,125.31		
	DV	DIVIDEND RECEIVED	09-JUN-23	27.09	27.09		
	DV	DIVIDEND RECEIVED	09-JUN-23	1,125.31	1,125.31		
	DV	DIVIDEND RECEIVED	06-SEP-23	27.09	27.09		
	DV	DIVIDEND RECEIVED	06-SEP-23	1,125.31	1,125.31		
	DV	DIVIDEND RECEIVED	29-NOV-23	1,125.31	1,125.31		
	DV	DIVIDEND RECEIVED	29-NOV-23	27.09	27.09		
WEC ENERGY GROUP INC	DV	DIVIDEND RECEIVED	01-MAR-23	116.22	116.22		
	DV	DIVIDEND RECEIVED	01-MAR-23	4,945.98	4,945.98		
	DV	DIVIDEND RECEIVED	01-JUN-23	4,945.98	4,945.98		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	01-JUN-23	116.22	116.22		
	DV	DIVIDEND RECEIVED	01-SEP-23	116.22	116.22		
	DV	DIVIDEND RECEIVED	01-SEP-23	4,945.98	4,945.98		
	DV	DIVIDEND RECEIVED	01-DEC-23	4,945.98	4,945.98		
	DV	DIVIDEND RECEIVED	01-DEC-23	123.24	123.24		
WESTINGHOUSE AIR BRAKE TECHNOL	DV	DIVIDEND RECEIVED	10-MAR-23	622.37	622.37		
	DV	DIVIDEND RECEIVED	10-MAR-23	14.96	14.96		
	DV	DIVIDEND RECEIVED	09-JUN-23	14.96	14.96		
	DV	DIVIDEND RECEIVED	09-JUN-23	622.37	622.37		
	DV	DIVIDEND RECEIVED	28-AUG-23	14.96	14.96		
	DV	DIVIDEND RECEIVED	28-AUG-23	622.37	622.37		
	DV	DIVIDEND RECEIVED	29-NOV-23	14.96	14.96		
	DV	DIVIDEND RECEIVED	29-NOV-23	622.37	622.37		
WALMART INC	DV	DIVIDEND RECEIVED	03-JAN-23	384.16	384.16		
	DV	DIVIDEND RECEIVED	03-JAN-23	15,428.00	15,428.00		
	DV	DIVIDEND RECEIVED	03-APR-23	391.02	391.02		
	DV	DIVIDEND RECEIVED	03-APR-23	15,786.72	15,786.72		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	30-MAY-23	15,786.72	15,786.72		
	DV	DIVIDEND RECEIVED	30-MAY-23	391.02	391.02		
	DV	DIVIDEND RECEIVED	05-SEP-23	391.02	391.02		
	DV	DIVIDEND RECEIVED	05-SEP-23	15,786.72	15,786.72		
WALGREENS BOOTS ALLIANCE INC	DV	DIVIDEND RECEIVED	10-MAR-23	6,504.00	6,504.00		
	DV	DIVIDEND RECEIVED	10-MAR-23	162.72	162.72		
	DV	DIVIDEND RECEIVED	12-JUN-23	6,504.00	6,504.00		
	DV	DIVIDEND RECEIVED	12-JUN-23	162.72	162.72		
	DV	DIVIDEND RECEIVED	12-SEP-23	162.72	162.72		
	DV	DIVIDEND RECEIVED	12-SEP-23	6,504.00	6,504.00		
	DV	DIVIDEND RECEIVED	12-DEC-23	6,930.24	6,930.24		
	DV	DIVIDEND RECEIVED	12-DEC-23	162.72	162.72		
WASTE MANAGEMENT INC	DV	DIVIDEND RECEIVED	24-MAR-23	5,156.90	5,156.90		
	DV	DIVIDEND RECEIVED	24-MAR-23	126.70	126.70		
	DV	DIVIDEND RECEIVED	16-JUN-23	126.70	126.70		
	DV	DIVIDEND RECEIVED	16-JUN-23	5,156.90	5,156.90		
	DV	DIVIDEND RECEIVED	22-SEP-23	5,156.90	5,156.90		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	22-SEP-23	126.70	126.70		
	DV	DIVIDEND RECEIVED	15-DEC-23	126.70	126.70		
	DV	DIVIDEND RECEIVED	15-DEC-23	5,156.90	5,156.90		
WELLS FARGO & CO	DV	DIVIDEND RECEIVED	01-MAR-23	22,308.60	22,308.60		
	DV	DIVIDEND RECEIVED	01-MAR-23	554.40	554.40		
	DV	DIVIDEND RECEIVED	01-JUN-23	554.40	554.40		
	DV	DIVIDEND RECEIVED	01-JUN-23	22,481.40	22,481.40		
	DV	DIVIDEND RECEIVED	01-SEP-23	25,877.60	25,877.60		
	DV	DIVIDEND RECEIVED	01-SEP-23	646.80	646.80		
	DV	DIVIDEND RECEIVED	01-DEC-23	25,243.05	25,243.05		
	DV	DIVIDEND RECEIVED	01-DEC-23	630.35	630.35		
WELLTOWER INC	DV	DIVIDEND RECEIVED	08-MAR-23	139.69	139.69		
	DV	DIVIDEND RECEIVED	08-MAR-23	5,663.85	5,663.85		
	DV	DIVIDEND RECEIVED	23-MAY-23	5,663.85	5,663.85		
	DV	DIVIDEND RECEIVED	23-MAY-23	139.69	139.69		
	DV	DIVIDEND RECEIVED	23-AUG-23	5,974.34	5,974.34		
	DV	DIVIDEND RECEIVED	23-AUG-23	148.84	148.84		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	22-NOV-23	165.92	165.92		
	DV	DIVIDEND RECEIVED	22-NOV-23	6,675.84	6,675.84		
WEST PHARMACEUTICAL SERVICES I	DV	DIVIDEND RECEIVED	01-FEB-23	6.65	6.65		
	DV	DIVIDEND RECEIVED	01-FEB-23	265.43	265.43		
	DV	DIVIDEND RECEIVED	03-MAY-23	6.65	6.65		
	DV	DIVIDEND RECEIVED	03-MAY-23	279.68	279.68		
	DV	DIVIDEND RECEIVED	02-AUG-23	6.65	6.65		
	DV	DIVIDEND RECEIVED	02-AUG-23	279.68	279.68		
	DV	DIVIDEND RECEIVED	15-NOV-23	7.00	7.00		
	DV	DIVIDEND RECEIVED	15-NOV-23	294.40	294.40		
WESTROCK CO	DV	DIVIDEND RECEIVED	22-FEB-23	37.13	37.13		
	DV	DIVIDEND RECEIVED	22-FEB-23	1,458.33	1,458.33		
	DV	DIVIDEND RECEIVED	25-MAY-23	1,458.33	1,458.33		
	DV	DIVIDEND RECEIVED	25-MAY-23	37.13	37.13		
	DV	DIVIDEND RECEIVED	24-AUG-23	37.13	37.13		
	DV	DIVIDEND RECEIVED	24-AUG-23	1,458.33	1,458.33		
	DV	DIVIDEND RECEIVED	21-NOV-23	1,604.16	1,604.16		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	21-NOV-23	40.84	40.84		
WEYERHAEUSER CO	DV	DIVIDEND RECEIVED	27-FEB-23	317.70	317.70		
	DV	DIVIDEND RECEIVED	27-FEB-23	12,713.40	12,713.40		
	DV	DIVIDEND RECEIVED	17-MAR-23	67.07	67.07		
	DV	DIVIDEND RECEIVED	17-MAR-23	2,683.94	2,683.94		
	DV	DIVIDEND RECEIVED	16-JUN-23	2,683.94	2,683.94		
	DV	DIVIDEND RECEIVED	16-JUN-23	67.07	67.07		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,683.94	2,683.94		
	DV	DIVIDEND RECEIVED	15-SEP-23	67.07	67.07		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,683.94	2,683.94		
	DV	DIVIDEND RECEIVED	15-DEC-23	67.07	67.07		
WHIRLPOOL CORP	DV	DIVIDEND RECEIVED	15-MAR-23	50.75	50.75		
	DV	DIVIDEND RECEIVED	15-MAR-23	2,003.75	2,003.75		
	DV	DIVIDEND RECEIVED	15-JUN-23	50.75	50.75		
	DV	DIVIDEND RECEIVED	15-JUN-23	2,003.75	2,003.75		
	DV	DIVIDEND RECEIVED	15-SEP-23	50.75	50.75		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,003.75	2,003.75		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	15-DEC-23	2,003.75	2,003.75		
	DV	DIVIDEND RECEIVED	15-DEC-23	50.75	50.75		
WILLIAMS COS INC/THE	DV	DIVIDEND RECEIVED	27-MAR-23	263.13	263.13		
	DV	DIVIDEND RECEIVED	27-MAR-23	10,552.50	10,552.50		
	DV	DIVIDEND RECEIVED	26-JUN-23	263.13	263.13		
	DV	DIVIDEND RECEIVED	26-JUN-23	10,552.50	10,552.50		
	DV	DIVIDEND RECEIVED	25-SEP-23	10,552.50	10,552.50		
	DV	DIVIDEND RECEIVED	25-SEP-23	263.13	263.13		
	DV	DIVIDEND RECEIVED	26-DEC-23	10,552.50	10,552.50		
	DV	DIVIDEND RECEIVED	26-DEC-23	263.13	263.13		
WYNN RESORTS LTD	DV	DIVIDEND RECEIVED	06-JUN-23	13.25	13.25		
	DV	DIVIDEND RECEIVED	06-JUN-23	533.25	533.25		
	DV	DIVIDEND RECEIVED	31-AUG-23	13.25	13.25		
	DV	DIVIDEND RECEIVED	31-AUG-23	533.25	533.25		
	DV	DIVIDEND RECEIVED	30-NOV-23	13.25	13.25		
	DV	DIVIDEND RECEIVED	30-NOV-23	477.25	477.25		
XYLEM INC/NY	DV	DIVIDEND RECEIVED	22-MAR-23	1,122.33	1,122.33		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	22-MAR-23	28.05	28.05		
	DV	DIVIDEND RECEIVED	28-JUN-23	38.28	38.28		
	DV	DIVIDEND RECEIVED	28-JUN-23	1,549.68	1,549.68		
	DV	DIVIDEND RECEIVED	28-SEP-23	1,549.68	1,549.68		
	DV	DIVIDEND RECEIVED	28-SEP-23	38.28	38.28		
	DV	DIVIDEND RECEIVED	19-DEC-23	38.28	38.28		
	DV	DIVIDEND RECEIVED	19-DEC-23	1,549.68	1,549.68		
YUM! BRANDS INC	DV	DIVIDEND RECEIVED	10-MAR-23	3,344.44	3,344.44		
	DV	DIVIDEND RECEIVED	10-MAR-23	83.49	83.49		
	DV	DIVIDEND RECEIVED	09-JUN-23	83.49	83.49		
	DV	DIVIDEND RECEIVED	09-JUN-23	3,344.44	3,344.44		
	DV	DIVIDEND RECEIVED	08-SEP-23	3,344.44	3,344.44		
	DV	DIVIDEND RECEIVED	08-SEP-23	83.49	83.49		
	DV	DIVIDEND RECEIVED	08-DEC-23	3,344.44	3,344.44		
	DV	DIVIDEND RECEIVED	08-DEC-23	83.49	83.49		
ZIMMER BIOMET HOLDINGS INC	DV	DIVIDEND RECEIVED	31-JAN-23	23.52	23.52		
	DV	DIVIDEND RECEIVED	31-JAN-23	984.72	984.72		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	28-APR-23	24.48	24.48		
	DV	DIVIDEND RECEIVED	28-APR-23	984.72	984.72		
	DV	DIVIDEND RECEIVED	31-JUL-23	24.48	24.48		
	DV	DIVIDEND RECEIVED	31-JUL-23	984.72	984.72		
	DV	DIVIDEND RECEIVED	31-OCT-23	984.72	984.72		
	DV	DIVIDEND RECEIVED	31-OCT-23	24.48	24.48		
ZIONS BANCORP NA	DV	DIVIDEND RECEIVED	23-FEB-23	1,214.01	1,214.01		
	DV	DIVIDEND RECEIVED	23-FEB-23	30.34	30.34		
	DV	DIVIDEND RECEIVED	25-MAY-23	30.34	30.34		
	DV	DIVIDEND RECEIVED	25-MAY-23	1,214.01	1,214.01		
	DV	DIVIDEND RECEIVED	24-AUG-23	1,214.01	1,214.01		
	DV	DIVIDEND RECEIVED	24-AUG-23	30.34	30.34		
	DV	DIVIDEND RECEIVED	16-NOV-23	1,214.01	1,214.01		
	DV	DIVIDEND RECEIVED	16-NOV-23	30.34	30.34		
ZOETIS INC	DV	DIVIDEND RECEIVED	01-MAR-23	84.75	84.75		
	DV	DIVIDEND RECEIVED	01-MAR-23	3,385.50	3,385.50		
	DV	DIVIDEND RECEIVED	01-JUN-23	84.75	84.75		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	01-JUN-23	3,428.25	3,428.25		
	DV	DIVIDEND RECEIVED	01-SEP-23	3,428.25	3,428.25		
	DV	DIVIDEND RECEIVED	01-SEP-23	84.75	84.75		
	DV	DIVIDEND RECEIVED	01-DEC-23	3,428.25	3,428.25		
	DV	DIVIDEND RECEIVED	01-DEC-23	84.75	84.75		
DIVIDENDS RECEIVED - U.S. DOLLAR				11,380,302.01	11,380,302.01	0.00	0.00 C
DIVIDENDS RECEIVED - FOREIGN (BASE VALUE)				0.00	0.00	0.00	0.00 C
							0.00 T
TOTAL NET DIVIDENDS RECEIVED FOR PERIOD				11,380,302.01	11,380,302.01	0.00	
LESS - DIVIDENDS RECEIVABLE - BEGINNING OF PERIOD				750,923.03			
PLUS - DIVIDENDS RECEIVABLE - END OF PERIOD				973,544.53			
DIVIDENDS EARNED FOR PERIOD				11,602,923.51			

BNY MELLON

TRDA56 A56G28172000 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

CASH AND BASE COST RECONCILIATION - SETTLED PAGE: 1

A56 G281720 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2580I

AMEREN SERVICES

PLANT & ISFSI - MO & FERC ALL

	SETTLE DATE BASE CASH	SETTLE DATE BASE COST OF FOREIGN CURRENCY	TRADE DATE BASE COST OF INVESTMENT
BEGINNING OF PERIOD	3,384.96-	0.00	558,556,335.70
TRANSACTIONS - CONTRACT BASIS			19,338,001.88
TRANSACTIONS - SETTLED BASIS			
SETTLED RECEIPTS AND DISBURSEMENT TRANSACTIONS	1,503,330.83	0.00	
SETTLED PURCHASES	346,775,041.80-	0.00	
SETTLED SALES	307,603,599.67	0.00	
SETTLED PRINCIPAL PAYMENTS	4,998,544.79	0.00	
SETTLED MATURITIES	9,443,003.21	0.00	
SETTLED CORPORATE ACTIONS	536,430.40	0.00	
SETTLED MISCELLANEOUS ACTIVITY	155.18	0.00	
INTEREST RECEIVED	11,308,081.48	0.00	
DIVIDENDS RECEIVED	11,380,302.01	0.00	
END OF PERIOD	4,979.19-	0.00	577,894,337.58

BNY MELLON

TRDA56 A56G28172000 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

GENERAL LEDGER JOURNAL ENTRIES

A56 G281720 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2560

AMEREN SERVICES

PLANT & ISFSI - MO & FERC ALL

GENERAL LEDGER ACCOUNT:
GENERAL LEDGER NUMBER:

POSTING DATE	EFFECTIVE DATE	POSTING MONTH	DESCRIPTION	AMOUNT	ENTRY NUMBER	OFFSET ACCOUNT

* * * NO ACTIVITY FOR THIS PERIOD * * *

BNY MELLON

STATEMENT OF NET ASSETS AVAILABLE FOR BENEFITS

A56 G281720 31 DECEMBER 2023 NA200

AMEREN SERVICES

PLANT & ISFSI - MO & FERC ALL

BOOK VALUE			
INVESTMENTS:			
COST	$ 3,927,247.29		
INVESTMENTS AT IDENTIFIED COST	573,967,090.29		
		$	577,894,337.58
RECEIVABLES			
INTEREST	2,758,217.07		
DIVIDENDS	973,544.53		
MISCELLANEOUS	274,320.00		
			4,006,081.60
CASH			4,979.19-
TOTAL BOOK VALUE			581,895,439.99
UNREALIZED			
APPRECIATION/DEPRECIATION			
UNREALIZED APPRECIATION-INVEST	567,781,815.23		
			567,781,815.23
TOTAL UNREALIZED			567,781,815.23
TOTAL MARKET VALUE		$	1,149,677,255.22

BNY MELLON

STATEMENT OF NET ASSETS AVAILABLE FOR BENEFITS

A56 G336710 31 DECEMBER 2023 NA100

AMEREN SERVICES

PLANT - FERC CONSOLIDATED

ASSETS			
INVESTMENTS:			
INVESTMENTS AT IDENTIFIED COST	$ 16,616,603.51		
UNREALIZED APPRECIATION-INVEST	11,076,441.50		
		$	27,693,045.01
RECEIVABLES:			
INTEREST	66,610.44		
DIVIDENDS	17,890.26		
RECEIVABLES - PENDING ALLOCATION	6,780.00		
			91,280.70
TOTAL ASSETS			27,784,325.71
LIABILITIES			
TOTAL LIABILITIES			0.00
NET ASSETS		$	27,784,325.71

BNY MELLON

STATEMENT OF CHANGE IN NET ASSETS AVAILABLE FOR BENEFIT S

A56 G336710 31 DECEMBER 2023 NC100

AMEREN SERVICES

PLANT - FERC CONSOLIDATED

		YEAR TO DATE	
		01-JAN-23	31-DEC-23
NET ASSETS - BEGINNING OF PERIOD			$ 23,346,858.32
RECEIPTS:			
INVESTMENT INCOME:			
DIVIDENDS	$	277,654.78	
INTEREST		296,988.00	
REALIZED GAIN/LOSS		591.78-	
REALIZED GAIN/LOSS- LONG		127,630.22-	
REALIZED GAIN/LOSS- SHORT		24,466.67-	
UNREALIZED GAIN/LOSS-INVESTMENT		4,131,762.20	
ACCRETION/AMORTIZATION		25,068.33	
			4,578,784.64
TRANSFERS IN:			
CASH		11,000.00	
			11,000.00
TOTAL RECEIPTS			4,589,784.64
DISBURSEMENTS:			
ADMINISTRATIVE EXPENSES:			
FEES:			
TRUSTEE		16,294.09	
INVESTMENT ADVISORY FEES		8,931.28	
CONSULTING		1,091.88	
UBTI TAX EXPENSE		115,000.00	
			141,317.25
TRANSFERS OUT:			
CASH		11,000.00	
			11,000.00
TOTAL DISBURSEMENTS			152,317.25

	YEAR TO DATE 01-JAN-23 31-DEC-23
NET ASSETS - END OF PERIOD	$ 27,784,325.71

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
INVESTMENTS CASH EQUIVALENTS					
	DREYFUS INS RSRV PR MONEY 6546 996211892				
61,748.7400	PLANT-FERC-FI	61,748.74	100.0000	61,748.74	0.00
50,388.3800	PLANT-FERC-EQ	50,388.38	100.0000	50,388.38	0.00
112,137.1200		112,137.12		112,137.12	0.00
TOTAL INVESTMENTS CASH EQUIVALENTS		112,137.12		112,137.12	0.00
INVESTMENTS FIXED INCOME SECURITIES					
	AT&T INC 4.250% 03/01/2027 DD 02/09/17 00206RDQ2				
35,000.0000	PLANT-FERC-FI	34,626.82	98.9430	34,630.05	3.23
	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 00287YBD0				
10,000.0000	PLANT-FERC-FI	11,905.81	97.8270	9,782.70	2,123.11-
	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 00287YCA5				
15,000.0000	PLANT-FERC-FI	17,371.26	90.6330	13,594.95	3,776.31-
	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 00914AAJ1				
10,000.0000	PLANT-FERC-FI	10,055.40	95.2960	9,529.60	525.80-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 00914AAM4				
15,000.0000	PLANT-FERC-FI	14,940.73	92.0190	13,802.85	1,137.88-
	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 015271AG4				
15,000.0000	PLANT-FERC-FI	15,118.94	97.1770	14,576.55	542.39-
	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 015271AP4				
15,000.0000	PLANT-FERC-FI	14,993.97	97.3430	14,601.45	392.52-
	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 023135AQ9				
10,000.0000	PLANT-FERC-FI	11,251.41	103.1680	10,316.80	934.61-
	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 025816BF5				
10,000.0000	PLANT-FERC-FI	9,877.21	89.9210	8,992.10	885.11-
	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 02666TAC1				
5,000.0000	PLANT-FERC-FI	4,942.46	82.5950	4,129.75	812.71-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 02666TAE7				
35,000.0000	PLANT-FERC-FI	34,103.14	89.7560	31,414.60	2,688.54-
	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 026874DK0				
20,000.0000	PLANT-FERC-FI	19,965.84	97.4080	19,481.60	484.24-
	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 026874DP9				
15,000.0000	PLANT-FERC-FI	14,929.11	89.6460	13,446.90	1,482.21-
	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 03027XCD0				
21,000.0000	PLANT-FERC-FI	20,930.01	103.6510	21,766.71	836.70
	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 03073EAM7				
5,000.0000	PLANT-FERC-FI	4,996.68	97.9110	4,895.55	101.13-
	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 03076CAH9				
25,000.0000	PLANT-FERC-FI	24,992.08	95.7230	23,930.75	1,061.33-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 031162CF5				
15,000.0000	PLANT-FERC-FI	15,107.33	91.2510	13,687.65	1,419.68-
	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 031162CR9				
30,000.0000	PLANT-FERC-FI	29,227.30	78.0260	23,407.80	5,819.50-
	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 031162DT4				
20,000.0000	PLANT-FERC-FI	20,051.77	105.6800	21,136.00	1,084.23
	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 03522AAJ9				
15,000.0000	PLANT-FERC-FI	18,581.23	98.0790	14,711.85	3,869.38-
	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 035240AL4				
35,000.0000	PLANT-FERC-FI	36,217.58	98.8380	34,593.30	1,624.28-
	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 035242AN6				
10,000.0000	PLANT-FERC-FI	11,189.90	98.0790	9,807.90	1,382.00-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	APPLE INC 3.850% 05/04/2043 DD 05/03/13 037833AL4				
15,000.0000	PLANT-FERC-FI	14,704.54	89.3360	13,400.40	1,304.14-
	APPLE INC 2.050% 09/11/2026 DD 09/11/19 037833DN7				
5,000.0000	PLANT-FERC-FI	4,996.61	94.2520	4,712.60	284.01-
	APPLE INC 1.650% 05/11/2030 DD 05/11/20 037833DU1				
10,000.0000	PLANT-FERC-FI	9,953.93	85.6410	8,564.10	1,389.83-
	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 046353AW8				
15,000.0000	PLANT-FERC-FI	14,970.88	83.2410	12,486.15	2,484.73-
	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 053332AZ5				
15,000.0000	PLANT-FERC-FI	16,419.91	96.1940	14,429.10	1,990.81-
	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 05348EBF5				
15,000.0000	PLANT-FERC-FI	14,996.14	93.3190	13,997.85	998.29-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 05522RDF2				
24,000.0000	PLANT-FERC-FI	23,996.75	100.6080	24,145.92	149.17
	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 05531FBH5				
20,000.0000	PLANT-FERC-FI	19,997.82	98.1090	19,621.80	376.02-
	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 05565QDN5				
35,000.0000	PLANT-FERC-FI	36,410.98	96.2160	33,675.60	2,735.38-
	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 06051GHD4				
20,000.0000	PLANT-FERC-FI	18,412.24	94.1550	18,831.00	418.76
	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 06051GHG7				
80,000.0000	PLANT-FERC-FI	85,513.01	95.5460	76,436.80	9,076.21-
	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 06051GJK6				
10,000.0000	PLANT-FERC-FI	9,930.91	92.8600	9,286.00	644.91-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 06051GLH0				
60,000.0000	PLANT-FERC-FI	59,215.09	100.5280	60,316.80	1,101.71
	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 084670BS6				
20,000.0000	PLANT-FERC-FI	19,750.19	97.2200	19,444.00	306.19-
	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 090572AQ1				
35,000.0000	PLANT-FERC-FI	34,921.35	90.4450	31,655.75	3,265.60-
	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 09062XAH6				
20,000.0000	PLANT-FERC-FI	19,993.64	85.4210	17,084.20	2,909.44-
	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 097023BJ3				
45,000.0000	PLANT-FERC-FI	44,870.17	96.7710	43,546.95	1,323.22-
	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 097023DC6				
20,000.0000	PLANT-FERC-FI	21,151.63	93.0320	18,606.40	2,545.23-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 11135FBK6				
30,000.0000	PLANT-FERC-FI	29,938.60	88.0160	26,404.80	3,533.80-
	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 12515ABE9				
10,000.0000	PLANT-FERC-FI	10,725.14	92.8430	9,284.30	1,440.84-
	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 125523AH3				
20,000.0000	PLANT-FERC-FI	21,852.96	99.1370	19,827.40	2,025.56-
	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 125523CL2				
20,000.0000	PLANT-FERC-FI	19,978.30	87.6880	17,537.60	2,440.70-
	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 125896BN9				
40,000.0000	PLANT-FERC-FI	42,607.58	95.3270	38,130.80	4,476.78-
	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 12591YBB0				
26,100.9660	PLANT-FERC-FI	27,459.20	99.2780	25,912.52	1,546.68-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 12595JAG9				
20,000.0000	PLANT-FERC-FI	20,915.37	91.8840	18,376.80	2,538.57-
	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 12598AAC4				
11,029.2565	PLANT-FERC-FI	11,028.22	97.5220	10,755.95	272.27-
	CSX CORP 4.100% 03/15/2044 DD 10/22/12 126408GY3				
5,000.0000	PLANT-FERC-FI	4,456.78	87.6790	4,383.95	72.83-
	CSX CORP 3.350% 11/01/2025 DD 10/20/15 126408HD8				
10,000.0000	PLANT-FERC-FI	10,005.53	97.4100	9,741.00	264.53-
	CSX CORP 2.600% 11/01/2026 DD 10/18/16 126408HE6				
10,000.0000	PLANT-FERC-FI	9,806.91	95.1410	9,514.10	292.81-
	CSX CORP 3.250% 06/01/2027 DD 05/01/17 126408HH9				
25,000.0000	PLANT-FERC-FI	24,898.78	96.3760	24,094.00	804.78-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 126650CD0				
20,000.0000	PLANT-FERC-FI	19,971.87	97.0350	19,407.00	564.87-
	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 126650CX6				
4,000.0000	PLANT-FERC-FI	3,974.42	98.4200	3,936.80	37.62-
	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 126650CZ1				
10,000.0000	PLANT-FERC-FI	12,442.08	93.9630	9,396.30	3,045.78-
	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 126650DN7				
25,000.0000	PLANT-FERC-FI	23,535.47	82.7370	20,684.25	2,851.22-
	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 13063DRD2				
15,000.0000	PLANT-FERC-FI	15,068.92	94.7040	14,205.60	863.32-
	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 13063D3S5				
40,000.0000	PLANT-FERC-FI	36,631.71	101.0570	40,422.80	3,791.09

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2029 DD 06/08/23 14040HCZ6				
18,000.0000	PLANT-FERC-FI	18,000.00	102.7280	18,491.04	491.04
	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 14315XAC2				
0.0004	PLANT-FERC-FI	0.00	100.0000	0.00	0.00
	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 14448CAQ7				
40,000.0000	PLANT-FERC-FI	41,645.91	89.5950	35,838.00	5,807.91-
	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 14687KAC0				
15,298.7047	PLANT-FERC-FI	15,297.98	96.9220	14,827.81	470.17-
	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 14912L6T3				
20,000.0000	PLANT-FERC-FI	19,301.71	94.8570	18,971.40	330.31-
	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 149123CB5				
15,000.0000	PLANT-FERC-FI	17,310.04	88.0470	13,207.05	4,102.99-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 161175AY0				
15,000.0000	PLANT-FERC-FI	15,244.35	99.0670	14,860.05	384.30-
	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 161175BL7				
10,000.0000	PLANT-FERC-FI	12,033.73	85.2550	8,525.50	3,508.23-
	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 16412XAJ4				
30,000.0000	PLANT-FERC-FI	31,041.41	94.5090	28,352.70	2,688.71-
	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 17291DAC7				
17,027.0270	PLANT-FERC-FI	18,884.77	95.8230	16,315.81	2,568.96-
	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 172967JU6				
10,000.0000	PLANT-FERC-FI	9,988.58	91.2330	9,123.30	865.28-
	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 172967KN0				
25,000.0000	PLANT-FERC-FI	25,047.13	96.5290	24,132.25	914.88-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 172967LD1				
20,000.0000	PLANT-FERC-FI	18,886.59	96.7880	19,357.60	471.01
	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 172967ML2				
45,000.0000	PLANT-FERC-FI	44,825.14	86.8700	39,091.50	5,733.64-
	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 19828TAC0				
4,000.0000	PLANT-FERC-FI	3,998.34	110.5540	4,422.16	423.82
	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 20030NAC5				
11,000.0000	PLANT-FERC-FI	12,111.56	116.8150	12,849.65	738.09
	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 20030NBS9				
10,000.0000	PLANT-FERC-FI	10,073.68	97.1120	9,711.20	362.48-
	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 20030NDA6				
20,000.0000	PLANT-FERC-FI	19,994.71	90.1310	18,026.20	1,968.51-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 20030NDS7				
6,000.0000	PLANT-FERC-FI	4,738.72	67.9810	4,078.86	659.86-
	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 205887CF7				
15,000.0000	PLANT-FERC-FI	14,901.33	87.7920	13,168.80	1,732.53-
	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 207597EH4				
20,000.0000	PLANT-FERC-FI	20,764.10	85.5390	17,107.80	3,656.30-
	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 207597EL5				
10,000.0000	PLANT-FERC-FI	10,340.37	85.2020	8,520.20	1,820.17-
	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 209111FT5				
15,000.0000	PLANT-FERC-FI	16,502.17	90.8480	13,627.20	2,874.97-
	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 209111FX6				
15,000.0000	PLANT-FERC-FI	14,977.45	93.3410	14,001.15	976.30-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 210518DD5				
15,000.0000	PLANT-FERC-FI	16,381.15	90.2900	13,543.50	2,837.65-
	COREBRIDGE FINANCIAL INC 5.750% 01/15/2034 DD 12/08/23 21871XAS8				
15,000.0000	PLANT-FERC-FI	14,971.35	102.7100	15,406.50	435.15
	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 22822VAT8				
40,000.0000	PLANT-FERC-FI	38,822.37	82.9150	33,166.00	5,656.37-
	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 22822VAZ4				
11,000.0000	PLANT-FERC-FI	10,982.70	93.5450	10,289.95	692.75-
	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 23291KAH8				
15,000.0000	PLANT-FERC-FI	15,005.34	90.6320	13,594.80	1,410.54-
	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 254709AS7				
32,000.0000	PLANT-FERC-FI	32,112.13	104.9120	33,571.84	1,459.71

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 256746AH1				
5,000.0000	PLANT-FERC-FI	4,969.37	97.8860	4,894.30	75.07-
	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 26882PBE1				
9,000.0000	PLANT-FERC-FI	9,933.25	117.1400	10,542.60	609.35
	EATON CORP 4.150% 03/15/2033 DD 08/23/22 278062AH7				
50,000.0000	PLANT-FERC-FI	47,818.12	97.9800	48,990.00	1,171.88
	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 28368EAE6				
25,000.0000	PLANT-FERC-FI	28,391.47	113.9310	28,482.75	91.28
	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 29250NAZ8				
10,000.0000	PLANT-FERC-FI	9,995.12	91.3440	9,134.40	860.72-
	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 29250NBR5				
17,000.0000	PLANT-FERC-FI	16,979.62	104.1520	17,705.84	726.22

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 29266MAF6				
10,000.0000	PLANT-FERC-FI	10,506.95	116.1410	11,614.10	1,107.15
	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 29273RAT6				
20,000.0000	PLANT-FERC-FI	17,319.37	89.2000	17,840.00	520.63
	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 29379VBX0				
10,000.0000	PLANT-FERC-FI	9,994.97	90.5670	9,056.70	938.27-
	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 29379VCB7				
20,000.0000	PLANT-FERC-FI	19,841.26	74.3410	14,868.20	4,973.06-
	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 29444UBS4				
20,000.0000	PLANT-FERC-FI	19,926.77	84.9890	16,997.80	2,928.97-
	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 29446MAC6				
10,000.0000	PLANT-FERC-FI	9,855.45	76.0960	7,609.60	2,245.85-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 29736RAP5				
10,000.0000	PLANT-FERC-FI	9,941.09	89.1290	8,912.90	1,028.19-
	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 30225VAJ6				
6,000.0000	PLANT-FERC-FI	6,001.04	102.5860	6,155.16	154.12
	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 30303M8H8				
25,000.0000	PLANT-FERC-FI	24,994.36	95.2550	23,813.75	1,180.61-
	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 30303M8Q8				
20,000.0000	PLANT-FERC-FI	20,323.15	108.9090	21,781.80	1,458.65
	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 3132DQ3Z7				
78,067.1312	PLANT-FERC-FI	78,079.30	101.8950	79,546.50	1,467.20
	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 31359MEU3				
5,000.0000	PLANT-FERC-FI	4,962.67	111.0640	5,553.20	590.53

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 3137FNB82				
35,000.0000	PLANT-FERC-FI	35,614.82	91.1580	31,905.30	3,709.52-
	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 3137FRUJ8				
15,000.0000	PLANT-FERC-FI	15,310.47	86.9090	13,036.35	2,274.12-
	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 3138EKFG5				
66,954.2854	PLANT-FERC-FI	67,690.60	93.9370	62,894.85	4,795.75-
	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 31398LZ76				
961.1460	PLANT-FERC-FI	967.71	98.9470	951.03	16.68-
	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 3140XHYK7				
69,152.7135	PLANT-FERC-FI	70,332.29	95.1010	65,764.92	4,567.37-
	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 31428XBN5				
10,000.0000	PLANT-FERC-FI	9,913.41	87.3350	8,733.50	1,179.91-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	FORD CREDIT AUTO LEASE TR B A3 5.910% 10/15/2026 DD 09/19/23 34529NAD2				
65,000.0000	PLANT-FERC-FI	64,990.96	101.1540	65,750.10	759.14
	FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22 345370DB3				
25,000.0000	PLANT-FERC-FI	23,143.23	100.9910	25,247.75	2,104.52
	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 35564CDD6				
15,000.0000	PLANT-FERC-FI	15,083.96	88.6590	13,298.85	1,785.11-
	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 35564CEJ2				
15,000.0000	PLANT-FERC-FI	15,095.40	88.3680	13,255.20	1,840.20-
	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 36179YAT1				
59,252.8986	PLANT-FERC-FI	58,251.16	101.7070	60,264.35	2,013.19
	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 36179YHT4				
39,821.6540	PLANT-FERC-FI	39,169.21	101.7070	40,501.41	1,332.20

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 36260JAC1				
15,000.0000	PLANT-FERC-FI	16,122.23	90.7330	13,609.95	2,512.28-
	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 369604BW2				
50,000.0000	PLANT-FERC-FI	49,487.59	92.2600	46,130.00	3,357.59-
	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 37045VAQ3				
5,000.0000	PLANT-FERC-FI	6,262.11	91.6940	4,584.70	1,677.41-
	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 37045XDD5				
25,000.0000	PLANT-FERC-FI	24,980.22	92.5540	23,138.50	1,841.72-
	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 37045XDH6				
20,000.0000	PLANT-FERC-FI	19,986.32	89.7900	17,958.00	2,028.32-
	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 375558BF9				
20,000.0000	PLANT-FERC-FI	20,365.01	97.8760	19,575.20	789.81-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 378272BG2				
30,000.0000	PLANT-FERC-FI	29,945.91	85.0000	25,500.00	4,445.91-
	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 38141GVM3				
15,000.0000	PLANT-FERC-FI	15,040.75	99.7070	14,956.05	84.70-
	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 38141GWV2				
60,000.0000	PLANT-FERC-FI	63,534.22	95.0010	57,000.60	6,533.62-
	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 38383U3L2				
40,882.5540	PLANT-FERC-FI	40,464.23	99.6580	40,742.74	278.51
	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 40443DAC6				
100,000.0000	PLANT-FERC-FI	99,992.18	100.2920	100,292.00	299.82
	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 42225UAG9				
15,000.0000	PLANT-FERC-FI	14,967.99	87.5400	13,131.00	1,836.99-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 42824CAW9				
10,000.0000	PLANT-FERC-FI	10,521.76	99.5410	9,954.10	567.66-
	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 43815JAC7				
17,000.0000	PLANT-FERC-FI	16,997.45	100.1340	17,022.78	25.33
	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 44933DAE1				
34,000.0000	PLANT-FERC-FI	33,996.32	102.1330	34,725.22	728.90
	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 452151LF8				
45,000.0000	PLANT-FERC-FI	41,745.05	98.9440	44,524.80	2,779.75
	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 452327AP4				
7,000.0000	PLANT-FERC-FI	6,992.23	102.6440	7,185.08	192.85
	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 45866FAV6				
11,000.0000	PLANT-FERC-FI	10,990.81	99.7029	10,967.33	23.48-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 46625HKC3				
5,000.0000	PLANT-FERC-FI	5,108.97	97.9100	4,895.50	213.47-
	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 46642NBD7				
20,000.0000	PLANT-FERC-FI	21,080.14	98.2420	19,648.40	1,431.74-
	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 46647PAX4				
80,000.0000	PLANT-FERC-FI	88,068.74	98.0320	78,425.60	9,643.14-
	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 46647PDK9				
30,000.0000	PLANT-FERC-FI	28,016.59	103.5560	31,066.80	3,050.21
	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 46647PDR4				
40,000.0000	PLANT-FERC-FI	40,140.62	101.5260	40,610.40	469.78
	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 477920AC6				
21,000.0000	PLANT-FERC-FI	20,996.85	100.8960	21,188.16	191.31

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 49271VAJ9				
20,000.0000	PLANT-FERC-FI	20,556.60	92.0690	18,413.80	2,142.80-
	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 49271VAM2				
20,000.0000	PLANT-FERC-FI	19,929.13	74.9800	14,996.00	4,933.13-
	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 494550BF2				
5,000.0000	PLANT-FERC-FI	5,214.19	105.7260	5,286.30	72.11
	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 50077LAB2				
25,000.0000	PLANT-FERC-FI	21,200.16	87.6000	21,900.00	699.84
	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 539830CB3				
30,000.0000	PLANT-FERC-FI	29,773.85	105.4140	31,624.20	1,850.35
	LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/2039 DD 06/02/10 544495UG7				
5,000.0000	PLANT-FERC-FI	5,000.00	107.2950	5,364.75	364.75

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 54627RAS9				
40,000.0000	PLANT-FERC-FI	38,105.12	102.2890	40,915.60	2,810.48
	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 548661EL7				
45,000.0000	PLANT-FERC-FI	42,320.61	102.1100	45,949.50	3,628.89
	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 548661EM5				
20,000.0000	PLANT-FERC-FI	19,763.57	105.2570	21,051.40	1,287.83
	MPLX LP 4.125% 03/01/2027 DD 02/10/17 55336VAK6				
5,000.0000	PLANT-FERC-FI	4,997.04	97.9300	4,896.50	100.54-
	MPLX LP 5.200% 03/01/2047 DD 02/10/17 55336VAL4				
20,000.0000	PLANT-FERC-FI	20,500.39	92.7420	18,548.40	1,951.99-
	MPLX LP 4.950% 09/01/2032 DD 08/11/22 55336VBU3				
21,000.0000	PLANT-FERC-FI	20,894.36	98.0250	20,585.25	309.11-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	WARNERMEDIA HOLDINGS INC 3.755% 03/15/2027 DD 03/15/23 55903VBA0				
30,000.0000	PLANT-FERC-FI	30,000.00	95.8950	28,768.50	1,231.50-
	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 571903BG7				
35,000.0000	PLANT-FERC-FI	34,521.40	86.6760	30,336.60	4,184.80-
	MASSACHUSETTS ST SCH BLDG AUTH 2.436% 10/15/2027 DD 11/20/19 576000XG3				
5,000.0000	PLANT-FERC-FI	5,000.00	93.4550	4,672.75	327.25-
	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 58013MFK5				
20,000.0000	PLANT-FERC-FI	20,405.78	80.4880	16,097.60	4,308.18-
	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 58013MFP4				
10,000.0000	PLANT-FERC-FI	9,975.53	97.2110	9,721.10	254.43-
	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 58013MFQ2				
10,000.0000	PLANT-FERC-FI	9,950.73	94.9990	9,499.90	450.83-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 585055BU9				
3,000.0000	PLANT-FERC-FI	3,217.28	97.4910	2,924.73	292.55-
	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 58770AAC7				
23,000.0000	PLANT-FERC-FI	22,997.69	99.3690	22,854.87	142.82-
	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 59156RBR8				
15,000.0000	PLANT-FERC-FI	15,925.64	95.1200	14,268.00	1,657.64-
	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 59259YCA5				
10,000.0000	PLANT-FERC-FI	10,219.25	105.6340	10,563.40	344.15
	MIAMI-DADE CNTY FL WTR & SWR R 2.551% 10/01/2028 DD 11/06/19 59334DLK8				
15,000.0000	PLANT-FERC-FI	15,000.00	92.3480	13,852.20	1,147.80-
	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 594918CC6				
40,000.0000	PLANT-FERC-FI	40,575.03	68.6170	27,446.80	13,128.23-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 609207BA2				
13,000.0000	PLANT-FERC-FI	12,978.23	94.3820	12,269.66	708.57-
	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 6174468C6				
10,000.0000	PLANT-FERC-FI	10,025.77	98.5730	9,857.30	168.47-
	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 6174468G7				
45,000.0000	PLANT-FERC-FI	48,254.18	97.5020	43,875.90	4,378.28-
	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 62954HAJ7				
25,000.0000	PLANT-FERC-FI	24,354.57	84.3990	21,099.75	3,254.82-
	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 63111XAK7				
12,000.0000	PLANT-FERC-FI	12,113.97	107.8450	12,941.40	827.43
	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 64966HTX8				
10,000.0000	PLANT-FERC-FI	9,959.04	106.6750	10,667.50	708.46

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 651639AX4				
30,000.0000	PLANT-FERC-FI	31,647.72	91.4470	27,434.10	4,213.62-
	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 65473PAN5				
2,000.0000	PLANT-FERC-FI	1,997.04	102.0300	2,040.60	43.56
	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 65473QBD4				
5,000.0000	PLANT-FERC-FI	4,975.86	100.7530	5,037.65	61.79
	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 65480VAD5				
33,000.0000	PLANT-FERC-FI	32,998.34	99.6280	32,877.24	121.10-
	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 655844CP1				
30,000.0000	PLANT-FERC-FI	29,995.68	91.6870	27,506.10	2,489.58-
	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 67077MAW8				
25,000.0000	PLANT-FERC-FI	26,740.62	90.4180	22,604.50	4,136.12-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 67103HAG2				
20,000.0000	PLANT-FERC-FI	22,265.89	99.2490	19,849.80	2,416.09-
	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 682680BJ1				
7,000.0000	PLANT-FERC-FI	6,991.44	103.3880	7,237.16	245.72
	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 68389XBM6				
25,000.0000	PLANT-FERC-FI	25,178.92	94.8620	23,715.50	1,463.42-
	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 693475AP0				
50,000.0000	PLANT-FERC-FI	49,992.87	99.4170	49,708.50	284.37-
	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 693475BR5				
35,000.0000	PLANT-FERC-FI	34,769.98	102.0940	35,732.90	962.92
	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 6944PL2E8				
45,000.0000	PLANT-FERC-FI	44,988.95	92.4020	41,580.90	3,408.05-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 713448DP0				
15,000.0000	PLANT-FERC-FI	13,787.26	82.9750	12,446.25	1,341.01-
	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 71644EAJ1				
5,000.0000	PLANT-FERC-FI	4,240.47	109.6060	5,480.30	1,239.83
	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 717081ET6				
5,000.0000	PLANT-FERC-FI	4,993.40	96.4500	4,822.50	170.90-
	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 718172CW7				
4,000.0000	PLANT-FERC-FI	3,997.05	104.9740	4,198.96	201.91
	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 718547AH5				
15,000.0000	PLANT-FERC-FI	14,793.29	96.2020	14,430.30	362.99-
	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 74251VAN2				
30,000.0000	PLANT-FERC-FI	31,792.35	84.8820	25,464.60	6,327.75-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 74340XBM2				
5,000.0000	PLANT-FERC-FI	4,978.45	87.5410	4,377.05	601.40-
	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 74432QCA1				
30,000.0000	PLANT-FERC-FI	31,666.63	93.3690	28,010.70	3,655.93-
	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 756109BL7				
15,000.0000	PLANT-FERC-FI	15,641.01	85.0980	12,764.70	2,876.31-
	REEDY CREEK FL IMPT DIST 2.397% 06/01/2032 DD 02/27/20 758449SD5				
5,000.0000	PLANT-FERC-FI	5,000.00	83.4910	4,174.55	825.45-
	REEDY CREEK FL IMPT DIST 2.447% 06/01/2033 DD 02/27/20 758449SE3				
5,000.0000	PLANT-FERC-FI	5,000.00	81.9820	4,099.10	900.90-
	REEDY CREEK FL IMPT DIST 2.497% 06/01/2034 DD 02/27/20 758449SF0				
5,000.0000	PLANT-FERC-FI	5,000.00	80.5440	4,027.20	972.80-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 75886FAE7				
10,000.0000	PLANT-FERC-FI	9,993.02	82.3510	8,235.10	1,757.92-
	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 760759AU4				
10,000.0000	PLANT-FERC-FI	9,997.86	98.0960	9,809.60	188.26-
	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 775109BB6				
5,000.0000	PLANT-FERC-FI	6,518.68	94.2920	4,714.60	1,804.08-
	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 78013XZU5				
15,000.0000	PLANT-FERC-FI	14,997.09	98.4630	14,769.45	227.64-
	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 78081BAN3				
25,000.0000	PLANT-FERC-FI	24,661.84	81.7390	20,434.75	4,227.09-
	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 78355HKW8				
15,000.0000	PLANT-FERC-FI	14,982.84	101.3730	15,205.95	223.11

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 808513BY0				
8,000.0000	PLANT-FERC-FI	7,994.41	93.1420	7,451.36	543.05-
	SEMPRA 3.400% 02/01/2028 DD 01/12/18 816851BG3				
10,000.0000	PLANT-FERC-FI	9,969.86	95.3860	9,538.60	431.26-
	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 824348BL9				
30,000.0000	PLANT-FERC-FI	30,740.77	86.8430	26,052.90	4,687.87-
	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 828807CL9				
10,000.0000	PLANT-FERC-FI	10,885.69	91.1370	9,113.70	1,771.99-
	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 832696AX6				
12,000.0000	PLANT-FERC-FI	11,992.32	109.2980	13,115.76	1,123.44
	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 84265VAJ4				
5,000.0000	PLANT-FERC-FI	6,106.83	102.0980	5,104.90	1,001.93-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 84756NAD1				
5,000.0000	PLANT-FERC-FI	5,007.90	99.8010	4,990.05	17.85-
	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 84756NAF6				
15,000.0000	PLANT-FERC-FI	14,985.27	97.7520	14,662.80	322.47-
	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 84861TAF5				
25,000.0000	PLANT-FERC-FI	25,277.52	91.1710	22,792.75	2,484.77-
	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 855244AZ2				
50,000.0000	PLANT-FERC-FI	49,816.02	88.5810	44,290.50	5,525.52-
	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 87264ABF1				
30,000.0000	PLANT-FERC-FI	31,347.28	94.9100	28,473.00	2,874.28-
	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 87264ACV5				
15,000.0000	PLANT-FERC-FI	14,978.69	102.6430	15,396.45	417.76

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	TORONTO-DOMINION BANK/THE 5.523% 07/17/2028 DD 07/17/23 89115A2U5				
35,000.0000	PLANT-FERC-FI	35,000.00	103.0250	36,058.75	1,058.75
	TOTALENERGIES CAPITAL INTERNAT 3.127% 05/29/2050 DD 05/29/20 89153VAV1				
20,000.0000	PLANT-FERC-FI	20,000.00	73.6520	14,730.40	5,269.60-
	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 891940AC2				
20,000.0000	PLANT-FERC-FI	19,999.99	99.4050	19,881.00	118.99-
	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 89239HAD0				
52,000.0000	PLANT-FERC-FI	51,995.97	100.5180	52,269.36	273.39
	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 89788MAG7				
45,000.0000	PLANT-FERC-FI	45,000.00	96.3590	43,361.55	1,638.45-
	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 907818EK0				
15,000.0000	PLANT-FERC-FI	13,756.46	75.3430	11,301.45	2,455.01-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	US BANCORP 2.400% 07/30/2024 DD 07/29/19 91159HHX1				
15,000.0000	PLANT-FERC-FI	14,998.16	98.2670	14,740.05	258.11-
	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 912810SX7				
625,000.0000	PLANT-FERC-FI	632,986.79	71.7270	448,293.75	184,693.04-
	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 912810TA6				
700,000.0000	PLANT-FERC-FI	623,517.95	69.8320	488,824.00	134,693.95-
	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 912810TD0				
70,000.0000	PLANT-FERC-FI	50,148.09	69.6840	48,778.80	1,369.29-
	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 912810TQ1				
68,000.0000	PLANT-FERC-FI	59,773.42	95.6950	65,072.60	5,299.18
	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 912810TT5				
20,000.0000	PLANT-FERC-FI	17,453.36	101.5630	20,312.60	2,859.24

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 912810TV0				
20,000.0000	PLANT-FERC-FI	20,925.79	112.6720	22,534.40	1,608.61
	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 91282CBZ3				
45,000.0000	PLANT-FERC-FI	43,687.27	89.6020	40,320.90	3,366.37-
	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 91282CCB5				
80,000.0000	PLANT-FERC-FI	78,943.58	85.9260	68,740.80	10,202.78-
	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 91282CCZ2				
670,000.0000	PLANT-FERC-FI	630,030.23	91.8910	615,669.70	14,360.53-
	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 91282CDY4				
160,000.0000	PLANT-FERC-FI	136,816.37	86.1330	137,812.80	996.43
	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 91282CHT1				
80,000.0000	PLANT-FERC-FI	76,194.54	100.0780	80,062.40	3,867.86

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 91282CHZ7				
115,000.0000	PLANT-FERC-FI	114,266.49	104.3910	120,049.65	5,783.16
	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 91282CJF9				
665,000.0000	PLANT-FERC-FI	690,568.99	104.4840	694,818.60	4,249.61
	U S TREASURY NOTE 4.875% 11/30/2025 DD 11/30/23 91282CJL6				
860,000.0000	PLANT-FERC-FI	867,318.19	101.0590	869,107.40	1,789.21
	U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23 91282CJM4				
30,000.0000	PLANT-FERC-FI	30,795.80	102.9840	30,895.20	99.40
	RTX CORP 4.625% 11/16/2048 DD 08/16/18 913017CX5				
30,000.0000	PLANT-FERC-FI	32,213.79	91.5650	27,469.50	4,744.29-
	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 91324PCR1				
10,000.0000	PLANT-FERC-FI	11,038.78	97.4390	9,743.90	1,294.88-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 91324PDS8				
15,000.0000	PLANT-FERC-FI	14,997.55	92.9490	13,942.35	1,055.20-
	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 91911TAQ6				
15,000.0000	PLANT-FERC-FI	15,208.75	92.3460	13,851.90	1,356.85-
	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 92343VFU3				
30,000.0000	PLANT-FERC-FI	28,272.10	68.1530	20,445.90	7,826.20-
	VISA INC 3.150% 12/14/2025 DD 12/14/15 92826CAD4				
35,000.0000	PLANT-FERC-FI	35,116.87	97.5900	34,156.50	960.37-
	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 92890KAZ8				
11,731.9506	PLANT-FERC-FI	12,223.18	98.5990	11,567.59	655.59-
	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 92936UAG4				
10,000.0000	PLANT-FERC-FI	9,935.81	84.6510	8,465.10	1,470.71-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 92936UAH2				
20,000.0000	PLANT-FERC-FI	19,798.52	78.0160	15,603.20	4,195.32-
	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 94106LBM0				
15,000.0000	PLANT-FERC-FI	14,219.57	66.7350	10,010.25	4,209.32-
	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 94106LBQ1				
10,000.0000	PLANT-FERC-FI	9,999.52	89.0820	8,908.20	1,091.32-
	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 94974BGL8				
20,000.0000	PLANT-FERC-FI	19,973.34	97.9370	19,587.40	385.94-
	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 95000U2D4				
70,000.0000	PLANT-FERC-FI	73,078.46	97.3070	68,114.90	4,963.56-
	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 95001FAX3				
40,000.0000	PLANT-FERC-FI	41,063.68	95.2340	38,093.60	2,970.08-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 95002RAX6				
10,000.0000	PLANT-FERC-FI	10,276.78	84.8780	8,487.80	1,788.98-
	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 958667AE7				
4,000.0000	PLANT-FERC-FI	3,989.74	103.9560	4,158.24	168.50
	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 969457BY5				
25,000.0000	PLANT-FERC-FI	24,931.58	85.6320	21,408.00	3,523.58-
	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 976657AL0				
6,000.0000	PLANT-FERC-FI	6,038.68	97.2980	5,837.88	200.80-
	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 976843BJ0				
15,000.0000	PLANT-FERC-FI	17,091.87	92.7610	13,914.15	3,177.72-
	WISCONSIN ST GEN FUND ANNUAL A 2.196% 05/01/2027 DD 02/13/20 977100GZ3				
10,000.0000	PLANT-FERC-FI	10,000.00	93.2790	9,327.90	672.10-
TOTAL INVESTMENTS FIXED INCOME SECURITIES		9,267,327.49		8,618,364.20	648,963.29-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
INVESTMENTS EQUITY					
	ALLEGION PLC G0176J109				
42.0000	PLANT-FERC-EQ	3,845.73	126.6900	5,320.98	1,475.25
	AMCOR PLC G0250X107				
723.0000	PLANT-FERC-EQ	7,886.04	9.6400	6,969.72	916.32-
	AON PLC G0403H108				
98.0000	PLANT-FERC-EQ	15,146.39	291.0200	28,519.96	13,373.57
	ARCH CAPITAL GROUP LTD G0450A105				
178.0000	PLANT-FERC-EQ	10,233.93	74.2700	13,220.06	2,986.13
	ACCENTURE PLC G1151C101				
309.0000	PLANT-FERC-EQ	21,603.26	350.9100	108,431.19	86,827.93
	EATON CORP PLC G29183103				
195.0000	PLANT-FERC-EQ	17,368.26	240.8200	46,959.90	29,591.64
	EVEREST GROUP LTD G3223R108				
21.0000	PLANT-FERC-EQ	5,215.65	353.5800	7,425.18	2,209.53

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	INVESCO LTD G491BT108				
218.0000	PLANT-FERC-EQ	4,323.09	17.8400	3,889.12	433.97-
	JOHNSON CONTROLS INTERNATIONAL G51502105				
334.0000	PLANT-FERC-EQ	11,788.53	57.6400	19,251.76	7,463.23
	LINDE PLC G54950103				
238.0000	PLANT-FERC-EQ	39,249.64	410.7100	97,748.98	58,499.34
	MEDTRONIC PLC G5960L103				
656.0000	PLANT-FERC-EQ	49,181.36	82.3800	54,041.28	4,859.92
	APTIV PLC G6095L109				
139.0000	PLANT-FERC-EQ	12,121.91	89.7200	12,471.08	349.17
	NORWEGIAN CRUISE LINE HOLDINGS G66721104				
188.0000	PLANT-FERC-EQ	8,481.78	20.0400	3,767.52	4,714.26-
	PENTAIR PLC G7S00T104				
78.0000	PLANT-FERC-EQ	3,437.31	72.7100	5,671.38	2,234.07
	SEAGATE TECHNOLOGY HOLDINGS PL G7997R103				
97.0000	PLANT-FERC-EQ	4,635.15	85.3700	8,280.89	3,645.74

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	STERIS PLC G8473T100				
47.0000	PLANT-FERC-EQ	7,152.02	219.8500	10,332.95	3,180.93
	TRANE TECHNOLOGIES PLC G8994E103				
112.0000	PLANT-FERC-EQ	8,936.81	243.9000	27,316.80	18,379.99
	WILLIS TOWERS WATSON PLC G96629103				
53.0000	PLANT-FERC-EQ	7,512.48	241.2000	12,783.60	5,271.12
	BUNGE GLOBAL SA H11356104				
73.0000	PLANT-FERC-EQ	7,637.04	100.9500	7,369.35	267.69-
	CHUBB LTD H1467J104				
200.0000	PLANT-FERC-EQ	26,761.00	226.0000	45,200.00	18,439.00
	GARMIN LTD H2906T109				
72.0000	PLANT-FERC-EQ	5,182.99	128.5400	9,254.88	4,071.89
	TE CONNECTIVITY LTD H84989104				
154.0000	PLANT-FERC-EQ	13,317.15	140.5000	21,637.00	8,319.85
	LYONDELLBASELL INDUSTRIES NV N53745100				
124.0000	PLANT-FERC-EQ	12,767.66	95.0800	11,789.92	977.74-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	NXP SEMICONDUCTORS NV N6596X109				
125.0000	PLANT-FERC-EQ	25,255.00	229.6800	28,710.00	3,455.00
	ROYAL CARIBBEAN CRUISES LTD V7780T103				
115.0000	PLANT-FERC-EQ	14,032.32	129.4900	14,891.35	859.03
	AFLAC INC 001055102				
265.0000	PLANT-FERC-EQ	12,522.57	82.5000	21,862.50	9,339.93
	AES CORP/THE 00130H105				
314.0000	PLANT-FERC-EQ	4,397.57	19.2500	6,044.50	1,646.93
	AT&T INC 00206R102				
3,498.0000	PLANT-FERC-EQ	65,855.33	16.7800	58,696.44	7,158.89-
	ABBOTT LABORATORIES 002824100				
855.0000	PLANT-FERC-EQ	20,244.78	110.0700	94,109.85	73,865.07
	ABBVIE INC 00287Y109				
868.0000	PLANT-FERC-EQ	26,281.42	154.9700	134,513.96	108,232.54
	ADOBE INC 00724F101				
224.0000	PLANT-FERC-EQ	61,159.01	596.6000	133,638.40	72,479.39

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ADVANCED MICRO DEVICES INC 007903107				
791.0000	PLANT-FERC-EQ	28,723.39	147.4100	116,601.31	87,877.92
	AGILENT TECHNOLOGIES INC 00846U101				
143.0000	PLANT-FERC-EQ	10,109.39	139.0300	19,881.29	9,771.90
	AIRBNB INC 009066101				
209.0000	PLANT-FERC-EQ	29,835.59	136.1400	28,453.26	1,382.33-
	AIR PRODUCTS AND CHEMICALS INC 009158106				
108.0000	PLANT-FERC-EQ	18,373.80	273.8000	29,570.40	11,196.60
	AKAMAI TECHNOLOGIES INC 00971T101				
77.0000	PLANT-FERC-EQ	5,652.19	118.3500	9,112.95	3,460.76
	ALBEMARLE CORP 012653101				
57.0000	PLANT-FERC-EQ	6,100.55	144.4800	8,235.36	2,134.81
	ALEXANDRIA REAL ESTATE EQUITIE 015271109				
77.0000	PLANT-FERC-EQ	9,903.02	126.7700	9,761.29	141.73-
	ALIGN TECHNOLOGY INC 016255101				
35.0000	PLANT-FERC-EQ	13,610.36	274.0000	9,590.00	4,020.36-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ALLIANT ENERGY CORP 018802108				
118.0000	PLANT-FERC-EQ	5,004.80	51.3000	6,053.40	1,048.60
	ALLSTATE CORP/THE 020002101				
129.0000	PLANT-FERC-EQ	4,666.85	139.9800	18,057.42	13,390.57
	ALPHABET INC 02079K107				
2,443.0000	PLANT-FERC-EQ	26,547.08	140.9300	344,291.99	317,744.91
	ALPHABET INC 02079K305				
2,902.0000	PLANT-FERC-EQ	37,924.95	139.6900	405,380.38	367,455.43
	ALTRIA GROUP INC 02209S103				
866.0000	PLANT-FERC-EQ	9,450.46	40.3400	34,934.44	25,483.98
	AMAZON.COM INC 023135106				
4,460.0000	PLANT-FERC-EQ	50,251.84	151.9400	677,652.40	627,400.56
	AMERICAN AIRLINES GROUP INC 02376R102				
331.0000	PLANT-FERC-EQ	10,576.91	13.7400	4,547.94	6,028.97-
	AMERICAN EXPRESS CO 025816109				
285.0000	PLANT-FERC-EQ	4,293.77	187.3400	53,391.90	49,098.13

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	AMERICAN INTERNATIONAL GROUP I 026874784				
348.0000	PLANT-FERC-EQ	15,349.40	67.7500	23,577.00	8,227.60
	AMERICAN TOWER CORP 03027X100				
229.0000	PLANT-FERC-EQ	34,534.20	215.8800	49,436.52	14,902.32
	AMERICAN WATER WORKS CO INC 030420103				
94.0000	PLANT-FERC-EQ	8,667.44	131.9900	12,407.06	3,739.62
	CENCORA INC 03073E105				
79.0000	PLANT-FERC-EQ	7,864.59	205.3800	16,225.02	8,360.43
	AMERIPRISE FINANCIAL INC 03076C106				
51.0000	PLANT-FERC-EQ	7,611.49	379.8300	19,371.33	11,759.84
	AMETEK INC 031100100				
113.0000	PLANT-FERC-EQ	9,434.90	164.8900	18,632.57	9,197.67
	AMGEN INC 031162100				
263.0000	PLANT-FERC-EQ	15,115.63	288.0200	75,749.26	60,633.63
	AMPHENOL CORP 032095101				
293.0000	PLANT-FERC-EQ	14,208.51	99.1300	29,045.09	14,836.58

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ANALOG DEVICES INC 032654105				
245.0000	PLANT-FERC-EQ	22,362.64	198.5600	48,647.20	26,284.56
	ANSYS INC 03662Q105				
43.0000	PLANT-FERC-EQ	8,290.63	362.8800	15,603.84	7,313.21
	ELEVANCE HEALTH INC 036752103				
116.0000	PLANT-FERC-EQ	32,281.54	471.5600	54,700.96	22,419.42
	APA CORP 03743Q108				
154.0000	PLANT-FERC-EQ	7,343.49	35.8800	5,525.52	1,817.97-
	APPLE INC 037833100				
7,170.0000	PLANT-FERC-EQ	27,600.22	192.5300	1,380,440.10	1,352,839.88
	APPLIED MATERIALS INC 038222105				
412.0000	PLANT-FERC-EQ	15,800.73	162.0700	66,772.84	50,972.11
	ARCHER-DANIELS-MIDLAND CO 039483102				
262.0000	PLANT-FERC-EQ	13,131.12	72.2200	18,921.64	5,790.52
	ARISTA NETWORKS INC 040413106				
122.0000	PLANT-FERC-EQ	8,942.63	235.5100	28,732.22	19,789.59

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ASSURANT INC 04621X108				
27.0000	PLANT-FERC-EQ	2,918.84	168.4900	4,549.23	1,630.39
	ATMOS ENERGY CORP 049560105				
71.0000	PLANT-FERC-EQ	7,091.11	115.9000	8,228.90	1,137.79
	AUTODESK INC 052769106				
104.0000	PLANT-FERC-EQ	16,177.56	243.4800	25,321.92	9,144.36
	AUTOMATIC DATA PROCESSING INC 053015103				
203.0000	PLANT-FERC-EQ	30,971.88	232.9700	47,292.91	16,321.03
	AUTOZONE INC 053332102				
9.0000	PLANT-FERC-EQ	6,988.45	2,585.6100	23,270.49	16,282.04
	AVALONBAY COMMUNITIES INC 053484101				
70.0000	PLANT-FERC-EQ	12,671.11	187.2200	13,105.40	434.29
	AVERY DENNISON CORP 053611109				
39.0000	PLANT-FERC-EQ	4,247.69	202.1600	7,884.24	3,636.55
	AXON ENTERPRISE INC 05464C101				
33.0000	PLANT-FERC-EQ	7,288.79	258.3300	8,524.89	1,236.10

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	BAKER HUGHES CO				
	05722G100				
488.0000	PLANT-FERC-EQ	13,630.15	34.1800	16,679.84	3,049.69
	BALL CORP				
	058498106				
153.0000	PLANT-FERC-EQ	6,778.67	57.5200	8,800.56	2,021.89
	BANK OF AMERICA CORP				
	060505104				
3,377.0000	PLANT-FERC-EQ	29,065.23	33.6700	113,703.59	84,638.36
	BATH & BODY WORKS INC				
	070830104				
110.0000	PLANT-FERC-EQ	2,617.77	43.1600	4,747.60	2,129.83
	BAXTER INTERNATIONAL INC				
	071813109				
236.0000	PLANT-FERC-EQ	18,293.54	38.6600	9,123.76	9,169.78-
	BECTON DICKINSON & CO				
	075887109				
142.0000	PLANT-FERC-EQ	35,883.57	243.8300	34,623.86	1,259.71-
	W R BERKLEY CORP				
	084423102				
99.0000	PLANT-FERC-EQ	4,503.18	70.7200	7,001.28	2,498.10
	BEST BUY CO INC				
	086516101				
97.0000	PLANT-FERC-EQ	7,707.13	78.2800	7,593.16	113.97-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	BIO-RAD LABORATORIES INC 090572207				
10.0000	PLANT-FERC-EQ	4,519.65	322.8900	3,228.90	1,290.75-
	BIOGEN INC 09062X103				
71.0000	PLANT-FERC-EQ	22,361.28	258.7700	18,372.67	3,988.61-
	BIO-TECHNE CORP 09073M104				
80.0000	PLANT-FERC-EQ	9,900.17	77.1600	6,172.80	3,727.37-
	BLACKROCK INC 09247X101				
69.0000	PLANT-FERC-EQ	24,982.19	811.8000	56,014.20	31,032.01
	BLACKSTONE INC 09260D107				
347.0000	PLANT-FERC-EQ	39,486.52	130.9200	45,429.24	5,942.72
	BOEING CO/THE 097023105				
277.0000	PLANT-FERC-EQ	13,823.42	260.6600	72,202.82	58,379.40
	BOOKING HOLDINGS INC 09857L108				
17.0000	PLANT-FERC-EQ	19,465.29	3,547.2200	60,302.74	40,837.45
	BORGWARNER INC 099724106				
113.0000	PLANT-FERC-EQ	4,263.55	35.8500	4,051.05	212.50-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	BOSTON PROPERTIES INC 101121101				
67.0000	PLANT-FERC-EQ	8,239.99	70.1700	4,701.39	3,538.60-
	BOSTON SCIENTIFIC CORP 101137107				
717.0000	PLANT-FERC-EQ	28,094.47	57.8100	41,449.77	13,355.30
	BRISTOL-MYERS SQUIBB CO 110122108				
998.0000	PLANT-FERC-EQ	26,948.51	51.3100	51,207.38	24,258.87
	BROADRIDGE FINANCIAL SOLUTIONS 11133T103				
55.0000	PLANT-FERC-EQ	7,296.58	205.7500	11,316.25	4,019.67
	BROADCOM INC 11135F101				
215.0000	PLANT-FERC-EQ	65,251.04	1,116.2500	239,993.75	174,742.71
	BROWN & BROWN INC 115236101				
110.0000	PLANT-FERC-EQ	6,271.54	71.1100	7,822.10	1,550.56
	BROWN-FORMAN CORP 115637209				
86.0000	PLANT-FERC-EQ	4,368.37	57.1000	4,910.60	542.23
	BUILDERS FIRSTSOURCE INC 12008R107				
61.0000	PLANT-FERC-EQ	9,913.11	166.9400	10,183.34	270.23

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CBOE GLOBAL MARKETS INC 12503M108				
50.0000	PLANT-FERC-EQ	4,775.75	178.5600	8,928.00	4,152.25
	CBRE GROUP INC 12504L109				
149.0000	PLANT-FERC-EQ	6,596.97	93.0900	13,870.41	7,273.44
	CDW CORP/DE 12514G108				
64.0000	PLANT-FERC-EQ	7,749.12	227.3200	14,548.48	6,799.36
	CF INDUSTRIES HOLDINGS INC 125269100				
96.0000	PLANT-FERC-EQ	5,256.48	79.5000	7,632.00	2,375.52
	CH ROBINSON WORLDWIDE INC 12541W209				
61.0000	PLANT-FERC-EQ	5,182.42	86.3900	5,269.79	87.37
	CIGNA GROUP/THE 125523100				
145.0000	PLANT-FERC-EQ	28,677.02	299.4500	43,420.25	14,743.23
	CME GROUP INC 12572Q105				
177.0000	PLANT-FERC-EQ	30,507.38	210.6000	37,276.20	6,768.82
	CMS ENERGY CORP 125896100				
137.0000	PLANT-FERC-EQ	6,687.66	58.0700	7,955.59	1,267.93

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CSX CORP 126408103				
968.0000	PLANT-FERC-EQ	23,952.86	34.6700	33,560.56	9,607.70
	CVS HEALTH CORP 126650100				
626.0000	PLANT-FERC-EQ	22,694.73	78.9600	49,428.96	26,734.23
	COTERRA ENERGY INC 127097103				
383.0000	PLANT-FERC-EQ	8,699.13	25.5200	9,774.16	1,075.03
	CADENCE DESIGN SYSTEMS INC 127387108				
134.0000	PLANT-FERC-EQ	6,577.87	272.3700	36,497.58	29,919.71
	CAESARS ENTERTAINMENT INC 12769G100				
106.0000	PLANT-FERC-EQ	9,467.92	46.8800	4,969.28	4,498.64-
	CAMDEN PROPERTY TRUST 133131102				
54.0000	PLANT-FERC-EQ	8,846.97	99.2900	5,361.66	3,485.31-
	CAMPBELL SOUP CO 134429109				
95.0000	PLANT-FERC-EQ	3,499.33	43.2300	4,106.85	607.52
	CAPITAL ONE FINANCIAL CORP 14040H105				
188.0000	PLANT-FERC-EQ	7,074.24	131.1200	24,650.56	17,576.32

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CARDINAL HEALTH INC 14149Y108				
125.0000	PLANT-FERC-EQ	6,742.41	100.8000	12,600.00	5,857.59
	CARMAX INC 143130102				
76.0000	PLANT-FERC-EQ	5,724.70	76.7400	5,832.24	107.54
	CARNIVAL CORP 143658300				
465.0000	PLANT-FERC-EQ	16,282.90	18.5400	8,621.10	7,661.80-
	CARRIER GLOBAL CORP 14448C104				
408.0000	PLANT-FERC-EQ	1,265.70	57.4500	23,439.60	22,173.90
	CATALENT INC 148806102				
85.0000	PLANT-FERC-EQ	7,214.29	44.9300	3,819.05	3,395.24-
	CATERPILLAR INC 149123101				
252.0000	PLANT-FERC-EQ	11,739.96	295.6700	74,508.84	62,768.88
	CELANESE CORP 150870103				
51.0000	PLANT-FERC-EQ	4,619.37	155.3700	7,923.87	3,304.50
	CENTENE CORP 15135B101				
265.0000	PLANT-FERC-EQ	18,535.05	74.2100	19,665.65	1,130.60

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CENTERPOINT ENERGY INC 15189T107				
296.0000	PLANT-FERC-EQ	7,711.46	28.5700	8,456.72	745.26
	CERIDIAN HCM HOLDING INC 15677J108				
70.0000	PLANT-FERC-EQ	7,641.48	67.1200	4,698.40	2,943.08-
	CHARLES RIVER LABORATORIES INT 159864107				
24.0000	PLANT-FERC-EQ	7,704.19	236.4000	5,673.60	2,030.59-
	CHARTER COMMUNICATIONS INC 16119P108				
49.0000	PLANT-FERC-EQ	18,838.53	388.6800	19,045.32	206.79
	CHEVRON CORP 166764100				
861.0000	PLANT-FERC-EQ	54,806.46	149.1600	128,426.76	73,620.30
	CHIPOTLE MEXICAN GRILL INC 169656105				
13.0000	PLANT-FERC-EQ	6,364.55	2,286.9600	29,730.48	23,365.93
	CHURCH & DWIGHT CO INC 171340102				
122.0000	PLANT-FERC-EQ	7,453.15	94.5600	11,536.32	4,083.17
	CINCINNATI FINANCIAL CORP 172062101				
77.0000	PLANT-FERC-EQ	6,069.60	103.4600	7,966.42	1,896.82

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CISCO SYSTEMS INC 17275R102				
1,987.0000	PLANT-FERC-EQ	23,262.82	50.5200	100,383.24	77,120.42
	CINTAS CORP 172908105				
42.0000	PLANT-FERC-EQ	8,589.66	602.6600	25,311.72	16,722.06
	CITIGROUP INC 172967424				
938.0000	PLANT-FERC-EQ	30,335.01	51.4400	48,250.72	17,915.71
	CITIZENS FINANCIAL GROUP INC 174610105				
234.0000	PLANT-FERC-EQ	9,149.10	33.1400	7,754.76	1,394.34-
	CLOROX CO/THE 189054109				
58.0000	PLANT-FERC-EQ	8,728.71	142.5900	8,270.22	458.49-
	COCA-COLA CO/THE 191216100				
1,916.0000	PLANT-FERC-EQ	46,014.01	58.9300	112,909.88	66,895.87
	COGNIZANT TECHNOLOGY SOLUTIONS 192446102				
248.0000	PLANT-FERC-EQ	19,211.32	75.5300	18,731.44	479.88-
	COLGATE-PALMOLIVE CO 194162103				
406.0000	PLANT-FERC-EQ	5,562.67	79.7100	32,362.26	26,799.59

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	COMCAST CORP 20030N101				
1,969.0000	PLANT-FERC-EQ	16,107.77	43.8500	86,340.65	70,232.88
	COMERICA INC 200340107				
62.0000	PLANT-FERC-EQ	5,626.81	55.8100	3,460.22	2,166.59-
	CONAGRA BRANDS INC 205887102				
226.0000	PLANT-FERC-EQ	7,378.57	28.6600	6,477.16	901.41-
	CONOCOPHILLIPS 20825C104				
582.0000	PLANT-FERC-EQ	24,485.75	116.0700	67,552.74	43,066.99
	CONSOLIDATED EDISON INC 209115104				
167.0000	PLANT-FERC-EQ	12,706.04	90.9700	15,191.99	2,485.95
	CONSTELLATION BRANDS INC 21036P108				
79.0000	PLANT-FERC-EQ	17,023.56	241.7500	19,098.25	2,074.69
	COOPER COS INC/THE 216648402				
23.0000	PLANT-FERC-EQ	6,378.48	378.4400	8,704.12	2,325.64
	COPART INC 217204106				
422.0000	PLANT-FERC-EQ	5,828.51	49.0000	20,678.00	14,849.49

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CORNING INC 219350105				
362.0000	PLANT-FERC-EQ	12,838.33	30.4500	11,022.90	1,815.43-
	CORTEVA INC 22052L104				
344.0000	PLANT-FERC-EQ	4,324.35	47.9200	16,484.48	12,160.13
	COSTCO WHOLESALE CORP 22160K105				
217.0000	PLANT-FERC-EQ	14,688.00	660.0800	143,237.36	128,549.36
	COSTAR GROUP INC 22160N109				
198.0000	PLANT-FERC-EQ	13,993.50	87.3900	17,303.22	3,309.72
	CROWN CASTLE INC 22822V101				
210.0000	PLANT-FERC-EQ	23,660.03	115.1900	24,189.90	529.87
	CUMMINS INC 231021106				
69.0000	PLANT-FERC-EQ	10,354.52	239.5700	16,530.33	6,175.81
	DR HORTON INC 23331A109				
148.0000	PLANT-FERC-EQ	6,256.70	151.9800	22,493.04	16,236.34
	DANAHER CORP 235851102				
322.0000	PLANT-FERC-EQ	23,914.10	231.3400	74,491.48	50,577.38

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	DARDEN RESTAURANTS INC 237194105				
61.0000	PLANT-FERC-EQ	6,493.75	164.3000	10,022.30	3,528.55
	DAVITA INC 23918K108				
29.0000	PLANT-FERC-EQ	2,117.43	104.7600	3,038.04	920.61
	DEERE & CO 244199105				
131.0000	PLANT-FERC-EQ	19,800.07	399.8700	52,382.97	32,582.90
	DELTA AIR LINES INC 247361702				
302.0000	PLANT-FERC-EQ	16,479.14	40.2300	12,149.46	4,329.68-
	DENTSPLY SIRONA INC 24906P109				
103.0000	PLANT-FERC-EQ	3,922.76	35.5900	3,665.77	256.99-
	DEVON ENERGY CORP 25179M103				
315.0000	PLANT-FERC-EQ	10,941.62	45.3000	14,269.50	3,327.88
	DEXCOM INC 252131107				
190.0000	PLANT-FERC-EQ	19,891.44	124.0900	23,577.10	3,685.66
	DIAMONDBACK ENERGY INC 25278X109				
86.0000	PLANT-FERC-EQ	9,156.82	155.0800	13,336.88	4,180.06

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	DIGITAL REALTY TRUST INC 253868103				
148.0000	PLANT-FERC-EQ	17,266.90	134.5800	19,917.84	2,650.94
	WALT DISNEY CO/THE 254687106				
897.0000	PLANT-FERC-EQ	22,138.61	90.2900	80,990.13	58,851.52
	DISCOVER FINANCIAL SERVICES 254709108				
124.0000	PLANT-FERC-EQ	9,582.10	112.4000	13,937.60	4,355.50
	DOLLAR GENERAL CORP 256677105				
110.0000	PLANT-FERC-EQ	12,053.25	135.9500	14,954.50	2,901.25
	DOLLAR TREE INC 256746108				
102.0000	PLANT-FERC-EQ	8,356.35	142.0500	14,489.10	6,132.75
	DOMINO'S PIZZA INC 25754A201				
17.0000	PLANT-FERC-EQ	6,417.31	412.2300	7,007.91	590.60
	DOVER CORP 260003108				
68.0000	PLANT-FERC-EQ	6,079.54	153.8100	10,459.08	4,379.54
	DOW INC 260557103				
349.0000	PLANT-FERC-EQ	8,145.84	54.8400	19,139.16	10,993.32

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	DUPONT DE NEMOURS INC 26614N102				
211.0000	PLANT-FERC-EQ	6,008.60	76.9300	16,232.23	10,223.63
	EOG RESOURCES INC 26875P101				
283.0000	PLANT-FERC-EQ	35,671.52	120.9500	34,228.85	1,442.67-
	EQT CORP 26884L109				
202.0000	PLANT-FERC-EQ	8,175.62	38.6600	7,809.32	366.30-
	EASTMAN CHEMICAL CO 277432100				
63.0000	PLANT-FERC-EQ	6,076.66	89.8200	5,658.66	418.00-
	EBAY INC 278642103				
267.0000	PLANT-FERC-EQ	8,841.71	43.6200	11,646.54	2,804.83
	ECOLAB INC 278865100				
124.0000	PLANT-FERC-EQ	19,662.81	198.3500	24,595.40	4,932.59
	EDWARDS LIFESCIENCES CORP 28176E108				
300.0000	PLANT-FERC-EQ	17,609.83	76.2500	22,875.00	5,265.17
	ELECTRONIC ARTS INC 285512109				
121.0000	PLANT-FERC-EQ	14,660.97	136.8100	16,554.01	1,893.04

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	EMERSON ELECTRIC CO 291011104				
277.0000	PLANT-FERC-EQ	15,272.09	97.3300	26,960.41	11,688.32
	ENPHASE ENERGY INC 29355A107				
66.0000	PLANT-FERC-EQ	13,452.05	132.1400	8,721.24	4,730.81-
	EPAM SYSTEMS INC 29414B104				
27.0000	PLANT-FERC-EQ	18,494.93	297.3400	8,028.18	10,466.75-
	EQUIFAX INC 294429105				
58.0000	PLANT-FERC-EQ	7,627.29	247.2900	14,342.82	6,715.53
	EQUINIX INC 29444U700				
46.0000	PLANT-FERC-EQ	21,001.01	805.3900	37,047.94	16,046.93
	EQUITY RESIDENTIAL 29476L107				
161.0000	PLANT-FERC-EQ	10,662.23	61.1600	9,846.76	815.47-
	ESSEX PROPERTY TRUST INC 297178105				
31.0000	PLANT-FERC-EQ	7,650.64	247.9400	7,686.14	35.50
	ETSY INC 29786A106				
60.0000	PLANT-FERC-EQ	6,705.24	81.0500	4,863.00	1,842.24-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	EVERSOURCE ENERGY				
	30040W108				
171.0000	PLANT-FERC-EQ	10,611.40	61.7200	10,554.12	57.28-
	EXPEDIA GROUP INC				
	30212P303				
65.0000	PLANT-FERC-EQ	8,485.61	151.7900	9,866.35	1,380.74
	EXPEDITORS INTERNATIONAL OF WA				
	302130109				
73.0000	PLANT-FERC-EQ	5,176.69	127.2000	9,285.60	4,108.91
	EXTRA SPACE STORAGE INC				
	30225T102				
103.0000	PLANT-FERC-EQ	11,320.29	160.3300	16,513.99	5,193.70
	EXXON MOBIL CORP				
	30231G102				
1,964.0000	PLANT-FERC-EQ	59,331.98	99.9800	196,360.72	137,028.74
	FMC CORP				
	302491303				
60.0000	PLANT-FERC-EQ	4,575.54	63.0500	3,783.00	792.54-
	META PLATFORMS INC				
	30303M102				
1,088.0000	PLANT-FERC-EQ	61,002.37	353.9600	385,108.48	324,106.11
	FACTSET RESEARCH SYSTEMS INC				
	303075105				
18.0000	PLANT-FERC-EQ	8,516.23	477.0500	8,586.90	70.67

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	FAIR ISAAC CORP 303250104				
12.0000	PLANT-FERC-EQ	7,854.05	1,164.0100	13,968.12	6,114.07
	FASTENAL CO 311900104				
271.0000	PLANT-FERC-EQ	7,919.30	64.7700	17,552.67	9,633.37
	FEDERAL REALTY INVESTMENT TRUS 313745101				
35.0000	PLANT-FERC-EQ	4,434.67	103.0500	3,606.75	827.92-
	FEDEX CORP 31428X106				
115.0000	PLANT-FERC-EQ	3,308.09	252.9700	29,091.55	25,783.46
	F5 INC 315616102				
28.0000	PLANT-FERC-EQ	5,423.46	178.9800	5,011.44	412.02-
	FIDELITY NATIONAL INFORMATION 31620M106				
294.0000	PLANT-FERC-EQ	34,621.33	60.0700	17,660.58	16,960.75-
	FIFTH THIRD BANCORP 316773100				
322.0000	PLANT-FERC-EQ	9,013.14	34.4900	11,105.78	2,092.64
	FIRST SOLAR INC 336433107				
52.0000	PLANT-FERC-EQ	8,140.25	172.2800	8,958.56	818.31

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	FISERV INC 337738108				
298.0000	PLANT-FERC-EQ	26,384.06	132.8400	39,586.32	13,202.26
	FLEETCOR TECHNOLOGIES INC 339041105				
35.0000	PLANT-FERC-EQ	8,016.23	282.6100	9,891.35	1,875.12
	FORD MOTOR CO 345370860				
1,921.0000	PLANT-FERC-EQ	10,541.91	12.1900	23,416.99	12,875.08
	FORTINET INC 34959E109				
320.0000	PLANT-FERC-EQ	5,351.54	58.5300	18,729.60	13,378.06
	FORTIVE CORP 34959J108				
169.0000	PLANT-FERC-EQ	12,009.70	73.6300	12,443.47	433.77
	FOX CORP 35137L105				
131.0000	PLANT-FERC-EQ	5,443.05	29.6700	3,886.77	1,556.28-
	FOX CORP 35137L204				
69.0000	PLANT-FERC-EQ	2,856.60	27.6500	1,907.85	948.75-
	FRANKLIN RESOURCES INC 354613101				
132.0000	PLANT-FERC-EQ	3,897.64	29.7900	3,932.28	34.64

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	FREEPORT-MCMORAN INC 35671D857				
704.0000	PLANT-FERC-EQ	9,996.31	42.5700	29,969.28	19,972.97
	GE HEALTHCARE INC 36266G107				
191.0000	PLANT-FERC-EQ	14,348.08	77.3200	14,768.12	420.04
	ARTHUR J GALLAGHER & CO 363576109				
105.0000	PLANT-FERC-EQ	8,710.34	224.8800	23,612.40	14,902.06
	GARTNER INC 366651107				
39.0000	PLANT-FERC-EQ	6,221.47	451.1100	17,593.29	11,371.82
	GENERAC HOLDINGS INC 368736104				
30.0000	PLANT-FERC-EQ	9,168.90	129.2400	3,877.20	5,291.70-
	GENERAL DYNAMICS CORP 369550108				
111.0000	PLANT-FERC-EQ	2,368.14	259.6700	28,823.37	26,455.23
	GENERAL ELECTRIC CO 369604301				
535.0000	PLANT-FERC-EQ	50,550.91	127.6300	68,282.05	17,731.14
	GENERAL MILLS INC 370334104				
285.0000	PLANT-FERC-EQ	12,281.62	65.1400	18,564.90	6,283.28

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	GENERAL MOTORS CO 37045V100				
680.0000	PLANT-FERC-EQ	23,912.92	35.9200	24,425.60	512.68
	GENUINE PARTS CO 372460105				
67.0000	PLANT-FERC-EQ	6,691.69	138.5000	9,279.50	2,587.81
	GILEAD SCIENCES INC 375558103				
612.0000	PLANT-FERC-EQ	13,209.60	81.0100	49,578.12	36,368.52
	GLOBAL PAYMENTS INC 37940X102				
127.0000	PLANT-FERC-EQ	15,877.49	127.0000	16,129.00	251.51
	GLOBE LIFE INC 37959E102				
44.0000	PLANT-FERC-EQ	3,838.34	121.7200	5,355.68	1,517.34
	GOLDMAN SACHS GROUP INC/THE 38141G104				
161.0000	PLANT-FERC-EQ	11,340.59	385.7700	62,108.97	50,768.38
	WW GRAINGER INC 384802104				
22.0000	PLANT-FERC-EQ	8,167.57	828.6900	18,231.18	10,063.61
	HCA HEALTHCARE INC 40412C101				
97.0000	PLANT-FERC-EQ	13,586.30	270.6800	26,255.96	12,669.66

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	HP INC 40434L105				
435.0000	PLANT-FERC-EQ	11,229.53	30.0900	13,089.15	1,859.62
	HALLIBURTON CO 406216101				
438.0000	PLANT-FERC-EQ	9,230.20	36.1500	15,833.70	6,603.50
	HARTFORD FINANCIAL SERVICES GR 416515104				
150.0000	PLANT-FERC-EQ	7,514.25	80.3800	12,057.00	4,542.75
	HASBRO INC 418056107				
61.0000	PLANT-FERC-EQ	6,355.91	51.0600	3,114.66	3,241.25-
	HEALTHPEAK PROPERTIES INC 42250P103				
254.0000	PLANT-FERC-EQ	6,674.05	19.8000	5,029.20	1,644.85-
	JACK HENRY & ASSOCIATES INC 426281101				
35.0000	PLANT-FERC-EQ	4,922.31	163.4100	5,719.35	797.04
	HERSHEY CO/THE 427866108				
74.0000	PLANT-FERC-EQ	9,696.93	186.4400	13,796.56	4,099.63
	HESS CORP 42809H107				
135.0000	PLANT-FERC-EQ	9,969.94	144.1600	19,461.60	9,491.66

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	HEWLETT PACKARD ENTERPRISE CO 42824C109				
617.0000	PLANT-FERC-EQ	10,109.54	16.9800	10,476.66	367.12
	HILTON WORLDWIDE HOLDINGS INC 43300A203				
126.0000	PLANT-FERC-EQ	10,250.73	182.0900	22,943.34	12,692.61
	HOLOGIC INC 436440101				
119.0000	PLANT-FERC-EQ	4,904.59	71.4500	8,502.55	3,597.96
	HOME DEPOT INC/THE 437076102				
490.0000	PLANT-FERC-EQ	12,503.74	346.5500	169,809.50	157,305.76
	HONEYWELL INTERNATIONAL INC 438516106				
323.0000	PLANT-FERC-EQ	9,126.62	209.7100	67,736.33	58,609.71
	HORMEL FOODS CORP 440452100				
133.0000	PLANT-FERC-EQ	5,251.50	32.1100	4,270.63	980.87-
	HOST HOTELS & RESORTS INC 44107P104				
361.0000	PLANT-FERC-EQ	7,622.52	19.4700	7,028.67	593.85-
	HOWMET AEROSPACE INC 443201108				
181.0000	PLANT-FERC-EQ	3,377.94	54.1200	9,795.72	6,417.78

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	HUBBELL INC 443510607				
26.0000	PLANT-FERC-EQ	7,790.77	328.9300	8,552.18	761.41
	HUMANA INC 444859102				
61.0000	PLANT-FERC-EQ	20,748.84	457.8100	27,926.41	7,177.57
	JB HUNT TRANSPORT SERVICES INC 445658107				
40.0000	PLANT-FERC-EQ	4,639.68	199.7400	7,989.60	3,349.92
	HUNTINGTON BANCSHARES INC/OH 446150104				
682.0000	PLANT-FERC-EQ	10,305.35	12.7200	8,675.04	1,630.31-
	HUNTINGTON INGALLS INDUSTRIES 446413106				
19.0000	PLANT-FERC-EQ	4,888.03	259.6400	4,933.16	45.13
	IDEX CORP 45167R104				
36.0000	PLANT-FERC-EQ	5,836.47	217.1100	7,815.96	1,979.49
	IDEXX LABORATORIES INC 45168D104				
41.0000	PLANT-FERC-EQ	10,434.42	555.0500	22,757.05	12,322.63
	ILLINOIS TOOL WORKS INC 452308109				
135.0000	PLANT-FERC-EQ	19,201.73	261.9400	35,361.90	16,160.17

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ILLUMINA INC 452327109				
76.0000	PLANT-FERC-EQ	27,559.14	139.2400	10,582.24	16,976.90-
	INCYTE CORP 45337C102				
89.0000	PLANT-FERC-EQ	6,178.11	62.7900	5,588.31	589.80-
	INGERSOLL RAND INC 45687V106				
192.0000	PLANT-FERC-EQ	4,730.75	77.3400	14,849.28	10,118.53
	INSULET CORP 45784P101				
34.0000	PLANT-FERC-EQ	10,634.01	216.9800	7,377.32	3,256.69-
	INTEL CORP 458140100				
2,059.0000	PLANT-FERC-EQ	35,393.48	50.2500	103,464.75	68,071.27
	INTERCONTINENTAL EXCHANGE INC 45866F104				
280.0000	PLANT-FERC-EQ	21,541.20	128.4300	35,960.40	14,419.20
	INTERNATIONAL BUSINESS MACHINE 459200101				
446.0000	PLANT-FERC-EQ	25,221.01	163.5500	72,943.30	47,722.29
	INTERNATIONAL FLAVORS & FRAGRA 459506101				
120.0000	PLANT-FERC-EQ	15,495.34	80.9700	9,716.40	5,778.94-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	INTERNATIONAL PAPER CO 460146103				
183.0000	PLANT-FERC-EQ	8,481.94	36.1500	6,615.45	1,866.49-
	INTERPUBLIC GROUP OF COS INC/T 460690100				
186.0000	PLANT-FERC-EQ	4,284.51	32.6400	6,071.04	1,786.53
	INTUITIVE SURGICAL INC 46120E602				
172.0000	PLANT-FERC-EQ	32,857.65	337.3600	58,025.92	25,168.27
	INTUIT INC 461202103				
137.0000	PLANT-FERC-EQ	31,976.50	625.0300	85,629.11	53,652.61
	INVITATION HOMES INC 46187W107				
279.0000	PLANT-FERC-EQ	10,285.06	34.1100	9,516.69	768.37-
	IQVIA HOLDINGS INC 46266C105				
90.0000	PLANT-FERC-EQ	11,802.53	231.3800	20,824.20	9,021.67
	IRON MOUNTAIN INC 46284V101				
136.0000	PLANT-FERC-EQ	4,710.36	69.9800	9,517.28	4,806.92
	JPMORGAN CHASE & CO 46625H100				
1,418.0000	PLANT-FERC-EQ	39,887.05	170.1000	241,201.80	201,314.75

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	JABIL INC 466313103				
63.0000	PLANT-FERC-EQ	8,373.33	127.4000	8,026.20	347.13-
	JACOBS SOLUTIONS INC 46982L108				
61.0000	PLANT-FERC-EQ	4,688.16	129.8000	7,917.80	3,229.64
	JOHNSON & JOHNSON 478160104				
1,181.0000	PLANT-FERC-EQ	41,507.55	156.7400	185,109.94	143,602.39
	JUNIPER NETWORKS INC 48203R104				
159.0000	PLANT-FERC-EQ	4,778.75	29.4800	4,687.32	91.43-
	KLA CORP 482480100				
67.0000	PLANT-FERC-EQ	6,865.82	581.3000	38,947.10	32,081.28
	KELLANOVA 487836108				
121.0000	PLANT-FERC-EQ	6,961.27	55.9100	6,765.11	196.16-
	KENVUE INC 49177J102				
842.0000	PLANT-FERC-EQ	19,920.88	21.5300	18,128.26	1,792.62-
	KEURIG DR PEPPER INC 49271V100				
493.0000	PLANT-FERC-EQ	17,007.31	33.3200	16,426.76	580.55-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	KEYCORP 493267108				
439.0000	PLANT-FERC-EQ	8,795.36	14.4000	6,321.60	2,473.76-
	KEYSIGHT TECHNOLOGIES INC 49338L103				
87.0000	PLANT-FERC-EQ	5,240.21	159.0900	13,840.83	8,600.62
	KIMBERLY-CLARK CORP 494368103				
164.0000	PLANT-FERC-EQ	18,766.84	121.5100	19,927.64	1,160.80
	KIMCO REALTY CORP 49446R109				
311.0000	PLANT-FERC-EQ	5,510.83	21.3100	6,627.41	1,116.58
	KINDER MORGAN INC 49456B101				
954.0000	PLANT-FERC-EQ	32,563.02	17.6400	16,828.56	15,734.46-
	KRAFT HEINZ CO/THE 500754106				
383.0000	PLANT-FERC-EQ	30,304.05	36.9800	14,163.34	16,140.71-
	KROGER CO/THE 501044101				
319.0000	PLANT-FERC-EQ	9,300.42	45.7100	14,581.49	5,281.07
	LKQ CORP 501889208				
126.0000	PLANT-FERC-EQ	4,021.29	47.7900	6,021.54	2,000.25

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	L3HARRIS TECHNOLOGIES INC 502431109				
92.0000	PLANT-FERC-EQ	15,345.18	210.6200	19,377.04	4,031.86
	LABORATORY CORP OF AMERICA HOL 50540R409				
42.0000	PLANT-FERC-EQ	6,279.57	227.2900	9,546.18	3,266.61
	LAM RESEARCH CORP 512807108				
65.0000	PLANT-FERC-EQ	9,791.93	783.2600	50,911.90	41,119.97
	LAMB WESTON HOLDINGS INC 513272104				
69.0000	PLANT-FERC-EQ	5,320.94	108.0900	7,458.21	2,137.27
	LAS VEGAS SANDS CORP 517834107				
181.0000	PLANT-FERC-EQ	10,111.76	49.2100	8,907.01	1,204.75-
	ESTEE LAUDER COS INC/THE 518439104				
114.0000	PLANT-FERC-EQ	16,861.26	146.2500	16,672.50	188.76-
	LEIDOS HOLDINGS INC 525327102				
69.0000	PLANT-FERC-EQ	5,789.10	108.2400	7,468.56	1,679.46
	LENNAR CORP 526057104				
123.0000	PLANT-FERC-EQ	5,780.38	149.0400	18,331.92	12,551.54

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ELI LILLY & CO 532457108				
392.0000	PLANT-FERC-EQ	22,847.01	582.9200	228,504.64	205,657.63
	LIVE NATION ENTERTAINMENT INC 538034109				
68.0000	PLANT-FERC-EQ	4,865.67	93.6000	6,364.80	1,499.13
	LOCKHEED MARTIN CORP 539830109				
108.0000	PLANT-FERC-EQ	8,485.13	453.2400	48,949.92	40,464.79
	LOEWS CORP 540424108				
94.0000	PLANT-FERC-EQ	4,737.13	69.5900	6,541.46	1,804.33
	LOWE'S COS INC 548661107				
283.0000	PLANT-FERC-EQ	5,899.33	222.5500	62,981.65	57,082.32
	LULULEMON ATHLETICA INC 550021109				
57.0000	PLANT-FERC-EQ	23,536.84	511.2900	29,143.53	5,606.69
	M&T BANK CORP 55261F104				
81.0000	PLANT-FERC-EQ	12,829.46	137.0800	11,103.48	1,725.98-
	MGM RESORTS INTERNATIONAL 552953101				
138.0000	PLANT-FERC-EQ	3,856.41	44.6800	6,165.84	2,309.43

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	MSCI INC 55354G100				
39.0000	PLANT-FERC-EQ	6,959.75	565.6500	22,060.35	15,100.60
	MARATHON OIL CORP 565849106				
308.0000	PLANT-FERC-EQ	7,221.06	24.1600	7,441.28	220.22
	MARATHON PETROLEUM CORP 56585A102				
186.0000	PLANT-FERC-EQ	15,144.83	148.3600	27,594.96	12,450.13
	MARKETAXESS HOLDINGS INC 57060D108				
18.0000	PLANT-FERC-EQ	5,785.64	292.8500	5,271.30	514.34-
	MARSH & MCLENNAN COS INC 571748102				
241.0000	PLANT-FERC-EQ	20,233.57	189.4700	45,662.27	25,428.70
	MARRIOTT INTERNATIONAL INC/MD 571903202				
122.0000	PLANT-FERC-EQ	16,187.57	225.5100	27,512.22	11,324.65
	MARTIN MARIETTA MATERIALS INC 573284106				
31.0000	PLANT-FERC-EQ	5,935.88	498.9100	15,466.21	9,530.33
	MASCO CORP 574599106				
115.0000	PLANT-FERC-EQ	4,261.33	66.9800	7,702.70	3,441.37

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	MASTERCARD INC 57636Q104				
406.0000	PLANT-FERC-EQ	8,272.97	426.5100	173,163.06	164,890.09
	MATCH GROUP INC 57667L107				
133.0000	PLANT-FERC-EQ	20,900.15	36.5000	4,854.50	16,045.65-
	MCCORMICK & CO INC/MD 579780206				
118.0000	PLANT-FERC-EQ	7,788.88	68.4200	8,073.56	284.68
	MCDONALD'S CORP 580135101				
356.0000	PLANT-FERC-EQ	8,709.04	296.5100	105,557.56	96,848.52
	MCKESSON CORP 58155Q103				
65.0000	PLANT-FERC-EQ	8,613.25	462.9800	30,093.70	21,480.45
	MERCK & CO INC 58933Y105				
1,243.0000	PLANT-FERC-EQ	28,014.71	109.0200	135,511.86	107,497.15
	METLIFE INC 59156R108				
309.0000	PLANT-FERC-EQ	8,768.02	66.1300	20,434.17	11,666.15
	METTLER-TOLEDO INTERNATIONAL I 592688105				
11.0000	PLANT-FERC-EQ	6,671.70	1,212.9600	13,342.56	6,670.86

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	MICROSOFT CORP 594918104				
3,645.0000	PLANT-FERC-EQ	93,276.01	376.0400	1,370,665.80	1,277,389.79
	MICROCHIP TECHNOLOGY INC 595017104				
267.0000	PLANT-FERC-EQ	10,878.58	90.1800	24,078.06	13,199.48
	MICRON TECHNOLOGY INC 595112103				
536.0000	PLANT-FERC-EQ	24,563.76	85.3400	45,742.24	21,178.48
	MID-AMERICA APARTMENT COMMUNIT 59522J103				
54.0000	PLANT-FERC-EQ	5,413.23	134.4600	7,260.84	1,847.61
	MODERNA INC 60770K107				
161.0000	PLANT-FERC-EQ	58,053.32	99.4500	16,011.45	42,041.87-
	MOHAWK INDUSTRIES INC 608190104				
29.0000	PLANT-FERC-EQ	5,101.83	103.5000	3,001.50	2,100.33-
	MOLINA HEALTHCARE INC 60855R100				
28.0000	PLANT-FERC-EQ	8,732.47	361.3100	10,116.68	1,384.21
	MOLSON COORS BEVERAGE CO 60871R209				
89.0000	PLANT-FERC-EQ	5,479.28	61.2100	5,447.69	31.59-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	MONDELEZ INTERNATIONAL INC 609207105				
672.0000	PLANT-FERC-EQ	8,266.39	72.4300	48,672.96	40,406.57
	MONOLITHIC POWER SYSTEMS INC 609839105				
23.0000	PLANT-FERC-EQ	9,152.03	630.7800	14,507.94	5,355.91
	MONSTER BEVERAGE CORP 61174X109				
372.0000	PLANT-FERC-EQ	11,213.99	57.6100	21,430.92	10,216.93
	MOODY'S CORP 615369105				
76.0000	PLANT-FERC-EQ	12,778.26	390.5600	29,682.56	16,904.30
	MORGAN STANLEY 617446448				
624.0000	PLANT-FERC-EQ	15,586.12	93.2500	58,188.00	42,601.88
	MOSAIC CO/THE 61945C103				
166.0000	PLANT-FERC-EQ	5,422.39	35.7300	5,931.18	508.79
	MOTOROLA SOLUTIONS INC 620076307				
82.0000	PLANT-FERC-EQ	11,021.91	313.0900	25,673.38	14,651.47
	NVR INC 62944T105				
2.0000	PLANT-FERC-EQ	9,940.59	7,000.4500	14,000.90	4,060.31

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	NASDAQ INC 631103108				
165.0000	PLANT-FERC-EQ	4,959.32	58.1400	9,593.10	4,633.78
	NETAPP INC 64110D104				
105.0000	PLANT-FERC-EQ	9,056.78	88.1600	9,256.80	200.02
	NETFLIX INC 64110L106				
215.0000	PLANT-FERC-EQ	78,028.03	486.8800	104,679.20	26,651.17
	NEWMONT CORP 651639106				
566.0000	PLANT-FERC-EQ	19,075.88	41.3900	23,426.74	4,350.86
	NEWS CORP 65249B109				
204.0000	PLANT-FERC-EQ	2,699.94	24.5500	5,008.20	2,308.26
	NEWS CORP 65249B208				
68.0000	PLANT-FERC-EQ	903.99	25.7200	1,748.96	844.97
	NIKE INC 654106103				
600.0000	PLANT-FERC-EQ	7,343.93	108.5700	65,142.00	57,798.07
	NISOURCE INC 65473P105				
194.0000	PLANT-FERC-EQ	4,825.75	26.5500	5,150.70	324.95

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	NORDSON CORP 655663102				
26.0000	PLANT-FERC-EQ	5,774.60	264.1600	6,868.16	1,093.56
	NORFOLK SOUTHERN CORP 655844108				
112.0000	PLANT-FERC-EQ	20,429.36	236.3800	26,474.56	6,045.20
	NORTHERN TRUST CORP 665859104				
98.0000	PLANT-FERC-EQ	10,040.59	84.3800	8,269.24	1,771.35-
	NORTHROP GRUMMAN CORP 666807102				
70.0000	PLANT-FERC-EQ	22,264.55	468.1400	32,769.80	10,505.25
	GEN DIGITAL INC 668771108				
274.0000	PLANT-FERC-EQ	5,867.71	22.8200	6,252.68	384.97
	NUCOR CORP 670346105				
122.0000	PLANT-FERC-EQ	7,782.99	174.0400	21,232.88	13,449.89
	NVIDIA CORP 67066G104				
1,211.0000	PLANT-FERC-EQ	83,490.50	495.2200	599,711.42	516,220.92
	O'REILLY AUTOMOTIVE INC 67103H107				
29.0000	PLANT-FERC-EQ	10,132.46	950.0800	27,552.32	17,419.86

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	OCCIDENTAL PETROLEUM CORP 674599105				
325.0000	PLANT-FERC-EQ	17,764.39	59.7100	19,405.75	1,641.36
	OLD DOMINION FREIGHT LINE INC 679580100				
44.0000	PLANT-FERC-EQ	5,406.42	405.3300	17,834.52	12,428.10
	OMNICOM GROUP INC 681919106				
100.0000	PLANT-FERC-EQ	6,833.50	86.5100	8,651.00	1,817.50
	ON SEMICONDUCTOR CORP 682189105				
207.0000	PLANT-FERC-EQ	10,859.01	83.5300	17,290.71	6,431.70
	ONEOK INC 682680103				
285.0000	PLANT-FERC-EQ	19,263.13	70.2200	20,012.70	749.57
	ORACLE CORP 68389X105				
779.0000	PLANT-FERC-EQ	8,335.16	105.4300	82,129.97	73,794.81
	OTIS WORLDWIDE CORP 68902V107				
200.0000	PLANT-FERC-EQ	1,733.31	89.4700	17,894.00	16,160.69
	PNC FINANCIAL SERVICES GROUP I 693475105				
198.0000	PLANT-FERC-EQ	27,102.28	154.8500	30,660.30	3,558.02

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	PPG INDUSTRIES INC 693506107				
112.0000	PLANT-FERC-EQ	12,283.60	149.5500	16,749.60	4,466.00
	PPL CORP 69351T106				
362.0000	PLANT-FERC-EQ	10,443.14	27.1000	9,810.20	632.94-
	PTC INC 69370C100				
58.0000	PLANT-FERC-EQ	8,124.34	174.9600	10,147.68	2,023.34
	PACCAR INC 693718108				
253.0000	PLANT-FERC-EQ	11,791.46	97.6500	24,705.45	12,913.99
	PACKAGING CORP OF AMERICA 695156109				
45.0000	PLANT-FERC-EQ	4,965.53	162.9100	7,330.95	2,365.42
	PALO ALTO NETWORKS INC 697435105				
152.0000	PLANT-FERC-EQ	37,619.81	294.8800	44,821.76	7,201.95
	PARKER-HANNIFIN CORP 701094104				
63.0000	PLANT-FERC-EQ	12,046.08	460.7000	29,024.10	16,978.02
	PAYCOM SOFTWARE INC 70432V102				
23.0000	PLANT-FERC-EQ	7,188.28	206.7200	4,754.56	2,433.72-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	PAYCHEX INC 704326107				
155.0000	PLANT-FERC-EQ	11,643.72	119.1100	18,462.05	6,818.33
	PAYPAL HOLDINGS INC 70450Y103				
529.0000	PLANT-FERC-EQ	11,901.85	61.4100	32,485.89	20,584.04
	PEPSICO INC 713448108				
675.0000	PLANT-FERC-EQ	24,453.54	169.8400	114,642.00	90,188.46
	REVVITY INC 714046109				
59.0000	PLANT-FERC-EQ	5,765.18	109.3100	6,449.29	684.11
	PFIZER INC 717081103				
2,785.0000	PLANT-FERC-EQ	46,078.19	28.7900	80,180.15	34,101.96
	PHILIP MORRIS INTERNATIONAL IN 718172109				
764.0000	PLANT-FERC-EQ	21,143.38	94.0800	71,877.12	50,733.74
	PHILLIPS 66 718546104				
218.0000	PLANT-FERC-EQ	23,842.25	133.1400	29,024.52	5,182.27
	PIONEER NATURAL RESOURCES CO 723787107				
114.0000	PLANT-FERC-EQ	19,210.20	224.8800	25,636.32	6,426.12

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	POOL CORP 73278L105				
19.0000	PLANT-FERC-EQ	6,232.26	398.7100	7,575.49	1,343.23
	T ROWE PRICE GROUP INC 74144T108				
106.0000	PLANT-FERC-EQ	11,618.13	107.6900	11,415.14	202.99-
	PRINCIPAL FINANCIAL GROUP INC 74251V102				
108.0000	PLANT-FERC-EQ	6,373.62	78.6700	8,496.36	2,122.74
	PROCTER & GAMBLE CO/THE 742718109				
1,156.0000	PLANT-FERC-EQ	42,645.50	146.5400	169,400.24	126,754.74
	PROGRESSIVE CORP/THE 743315103				
288.0000	PLANT-FERC-EQ	21,349.20	159.2800	45,872.64	24,523.44
	PROLOGIS INC 74340W103				
452.0000	PLANT-FERC-EQ	31,124.71	133.3000	60,251.60	29,126.89
	PRUDENTIAL FINANCIAL INC 744320102				
178.0000	PLANT-FERC-EQ	17,727.31	103.7100	18,460.38	733.07
	PUBLIC STORAGE 74460D109				
78.0000	PLANT-FERC-EQ	16,360.53	305.0000	23,790.00	7,429.47

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	PULTEGROUP INC 745867101				
109.0000	PLANT-FERC-EQ	2,711.38	103.2200	11,250.98	8,539.60
	QORVO INC 74736K101				
52.0000	PLANT-FERC-EQ	4,014.66	112.6100	5,855.72	1,841.06
	QUALCOMM INC 747525103				
545.0000	PLANT-FERC-EQ	23,780.76	144.6300	78,823.35	55,042.59
	QUANTA SERVICES INC 74762E102				
71.0000	PLANT-FERC-EQ	2,389.59	215.8000	15,321.80	12,932.21
	QUEST DIAGNOSTICS INC 74834L100				
53.0000	PLANT-FERC-EQ	5,643.43	137.8800	7,307.64	1,664.21
	RALPH LAUREN CORP 751212101				
19.0000	PLANT-FERC-EQ	2,616.40	144.2000	2,739.80	123.40
	RAYMOND JAMES FINANCIAL INC 754730109				
92.0000	PLANT-FERC-EQ	5,912.61	111.5000	10,258.00	4,345.39
	RTX CORP 75513E101				
705.0000	PLANT-FERC-EQ	8,064.19	84.1400	59,318.70	51,254.51

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	REALTY INCOME CORP 756109104				
347.0000	PLANT-FERC-EQ	21,624.42	57.4200	19,924.74	1,699.68-
	REGENCY CENTERS CORP 758849103				
79.0000	PLANT-FERC-EQ	5,113.28	67.0000	5,293.00	179.72
	REGENERON PHARMACEUTICALS INC 75886F107				
53.0000	PLANT-FERC-EQ	22,996.36	878.2900	46,549.37	23,553.01
	REGIONS FINANCIAL CORP 7591EP100				
449.0000	PLANT-FERC-EQ	8,290.79	19.3800	8,701.62	410.83
	REPUBLIC SERVICES INC 760759100				
99.0000	PLANT-FERC-EQ	7,227.50	164.9100	16,326.09	9,098.59
	RESMED INC 761152107				
71.0000	PLANT-FERC-EQ	8,456.72	172.0200	12,213.42	3,756.70
	ROBERT HALF INC 770323103				
52.0000	PLANT-FERC-EQ	3,687.06	87.9200	4,571.84	884.78
	ROCKWELL AUTOMATION INC 773903109				
55.0000	PLANT-FERC-EQ	10,379.88	310.4800	17,076.40	6,696.52

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ROLLINS INC 775711104				
137.0000	PLANT-FERC-EQ	3,916.16	43.6700	5,982.79	2,066.63
	ROPER TECHNOLOGIES INC 776696106				
53.0000	PLANT-FERC-EQ	16,381.51	545.1700	28,894.01	12,512.50
	ROSS STORES INC 778296103				
168.0000	PLANT-FERC-EQ	16,800.84	138.3900	23,249.52	6,448.68
	S&P GLOBAL INC 78409V104				
159.0000	PLANT-FERC-EQ	30,991.04	440.5200	70,042.68	39,051.64
	SBA COMMUNICATIONS CORP 78410G104				
53.0000	PLANT-FERC-EQ	8,581.55	253.6900	13,445.57	4,864.02
	SALESFORCE INC 79466L302				
479.0000	PLANT-FERC-EQ	75,901.40	263.1400	126,044.06	50,142.66
	HENRY SCHEIN INC 806407102				
65.0000	PLANT-FERC-EQ	4,330.51	75.7100	4,921.15	590.64
	SCHLUMBERGER LTD 806857108				
698.0000	PLANT-FERC-EQ	16,511.21	52.0400	36,323.92	19,812.71

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CHARLES SCHWAB CORP/THE 808513105				
728.0000	PLANT-FERC-EQ	33,873.17	68.8000	50,086.40	16,213.23
	SEMPRA 816851109				
312.0000	PLANT-FERC-EQ	17,886.60	74.7300	23,315.76	5,429.16
	SERVICENOW INC 81762P102				
101.0000	PLANT-FERC-EQ	30,071.84	706.4900	71,355.49	41,283.65
	SHERWIN-WILLIAMS CO/THE 824348106				
114.0000	PLANT-FERC-EQ	17,394.50	311.9000	35,556.60	18,162.10
	SIMON PROPERTY GROUP INC 828806109				
159.0000	PLANT-FERC-EQ	20,416.01	142.6400	22,679.76	2,263.75
	SKYWORKS SOLUTIONS INC 83088M102				
78.0000	PLANT-FERC-EQ	7,121.01	112.4200	8,768.76	1,647.75
	A O SMITH CORP 831865209				
63.0000	PLANT-FERC-EQ	3,389.08	82.4400	5,193.72	1,804.64
	J M SMUCKER CO/THE 832696405				
51.0000	PLANT-FERC-EQ	5,253.77	126.3800	6,445.38	1,191.61

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	SNAP-ON INC 833034101				
25.0000	PLANT-FERC-EQ	4,622.88	288.8400	7,221.00	2,598.12
	SOUTHWEST AIRLINES CO 844741108				
297.0000	PLANT-FERC-EQ	16,004.81	28.8800	8,577.36	7,427.45-
	STANLEY BLACK & DECKER INC 854502101				
77.0000	PLANT-FERC-EQ	11,303.61	98.1000	7,553.70	3,749.91-
	STARBUCKS CORP 855244109				
561.0000	PLANT-FERC-EQ	36,381.00	96.0100	53,861.61	17,480.61
	STATE STREET CORP 857477103				
151.0000	PLANT-FERC-EQ	12,704.38	77.4600	11,696.46	1,007.92-
	STEEL DYNAMICS INC 858119100				
75.0000	PLANT-FERC-EQ	7,861.05	118.1000	8,857.50	996.45
	STRYKER CORP 863667101				
166.0000	PLANT-FERC-EQ	30,060.81	299.4600	49,710.36	19,649.55
	SYNOPSYS INC 871607107				
75.0000	PLANT-FERC-EQ	8,259.53	514.9100	38,618.25	30,358.72

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	SYNCHRONY FINANCIAL 87165B103				
210.0000	PLANT-FERC-EQ	6,565.65	38.1900	8,019.90	1,454.25
	SYSCO CORP 871829107				
242.0000	PLANT-FERC-EQ	17,790.63	73.1300	17,697.46	93.17-
	TJX COS INC/THE 872540109				
567.0000	PLANT-FERC-EQ	31,983.05	93.8100	53,190.27	21,207.22
	T-MOBILE US INC 872590104				
249.0000	PLANT-FERC-EQ	21,106.72	160.3300	39,922.17	18,815.45
	TAKE-TWO INTERACTIVE SOFTWARE 874054109				
75.0000	PLANT-FERC-EQ	9,818.45	160.9500	12,071.25	2,252.80
	TAPESTRY INC 876030107				
125.0000	PLANT-FERC-EQ	6,340.62	36.8100	4,601.25	1,739.37-
	TARGET CORP 87612E106				
224.0000	PLANT-FERC-EQ	10,296.46	142.4200	31,902.08	21,605.62
	TARGA RESOURCES CORP 87612G101				
109.0000	PLANT-FERC-EQ	7,177.32	86.8700	9,468.83	2,291.51

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	TELEDYNE TECHNOLOGIES INC 879360105				
23.0000	PLANT-FERC-EQ	7,950.43	446.2900	10,264.67	2,314.24
	TELEFLEX INC 879369106				
22.0000	PLANT-FERC-EQ	5,563.13	249.3400	5,485.48	77.65-
	TERADYNE INC 880770102				
77.0000	PLANT-FERC-EQ	5,880.80	108.5200	8,356.04	2,475.24
	TESLA INC 88160R101				
1,358.0000	PLANT-FERC-EQ	321,321.24	248.4800	337,435.84	16,114.60
	TEXAS INSTRUMENTS INC 882508104				
447.0000	PLANT-FERC-EQ	6,832.49	170.4600	76,195.62	69,363.13
	TEXTRON INC 883203101				
96.0000	PLANT-FERC-EQ	6,898.08	80.4200	7,720.32	822.24
	THERMO FISHER SCIENTIFIC INC 883556102				
190.0000	PLANT-FERC-EQ	47,793.25	530.7900	100,850.10	53,056.85
	3M CO 88579Y101				
269.0000	PLANT-FERC-EQ	11,363.40	109.3200	29,407.08	18,043.68

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	TRACTOR SUPPLY CO 892356106				
54.0000	PLANT-FERC-EQ	4,933.17	215.0300	11,611.62	6,678.45
	TRANSDIGM GROUP INC 893641100				
27.0000	PLANT-FERC-EQ	10,999.26	1,011.6000	27,313.20	16,313.94
	TRAVELERS COS INC/THE 89417E109				
112.0000	PLANT-FERC-EQ	14,561.68	190.4900	21,334.88	6,773.20
	TRIMBLE INC 896239100				
118.0000	PLANT-FERC-EQ	8,427.39	53.2000	6,277.60	2,149.79-
	TRUIST FINANCIAL CORP 89832Q109				
655.0000	PLANT-FERC-EQ	32,124.55	36.9200	24,182.60	7,941.95-
	TYLER TECHNOLOGIES INC 902252105				
21.0000	PLANT-FERC-EQ	7,118.68	418.1200	8,780.52	1,661.84
	TYSON FOODS INC 902494103				
139.0000	PLANT-FERC-EQ	8,303.17	53.7500	7,471.25	831.92-
	UDR INC 902653104				
146.0000	PLANT-FERC-EQ	5,941.35	38.2900	5,590.34	351.01-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	US BANCORP 902973304				
763.0000	PLANT-FERC-EQ	22,050.22	43.2800	33,022.64	10,972.42
	UBER TECHNOLOGIES INC 90353T100				
1,009.0000	PLANT-FERC-EQ	62,416.74	61.5700	62,124.13	292.61-
	ULTA BEAUTY INC 90384S303				
24.0000	PLANT-FERC-EQ	6,819.24	489.9900	11,759.76	4,940.52
	UNION PACIFIC CORP 907818108				
300.0000	PLANT-FERC-EQ	13,723.50	245.6200	73,686.00	59,962.50
	UNITED AIRLINES HOLDINGS INC 910047109				
157.0000	PLANT-FERC-EQ	12,185.47	41.2600	6,477.82	5,707.65-
	UNITED PARCEL SERVICE INC 911312106				
354.0000	PLANT-FERC-EQ	22,023.88	157.2300	55,659.42	33,635.54
	UNITED RENTALS INC 911363109				
34.0000	PLANT-FERC-EQ	5,586.03	573.4200	19,496.28	13,910.25
	UNITEDHEALTH GROUP INC 91324P102				
454.0000	PLANT-FERC-EQ	21,066.31	526.4700	239,017.38	217,951.07

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	UNIVERSAL HEALTH SERVICES INC 913903100				
30.0000	PLANT-FERC-EQ	3,866.25	152.4400	4,573.20	706.95
	VF CORP 918204108				
154.0000	PLANT-FERC-EQ	13,623.11	18.8000	2,895.20	10,727.91-
	VALERO ENERGY CORP 91913Y100				
167.0000	PLANT-FERC-EQ	19,139.04	130.0000	21,710.00	2,570.96
	VENTAS INC 92276F100				
200.0000	PLANT-FERC-EQ	10,663.75	49.8400	9,968.00	695.75-
	VERALTO CORP 92338C103				
107.0000	PLANT-FERC-EQ	2,995.45	82.2600	8,801.82	5,806.37
	VERISIGN INC 92343E102				
46.0000	PLANT-FERC-EQ	7,408.99	205.9600	9,474.16	2,065.17
	VERIZON COMMUNICATIONS INC 92343V104				
2,059.0000	PLANT-FERC-EQ	62,484.81	37.7000	77,624.30	15,139.49
	VERISK ANALYTICS INC 92345Y106				
71.0000	PLANT-FERC-EQ	8,628.98	238.8600	16,959.06	8,330.08

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	VERTEX PHARMACEUTICALS INC 92532F100				
126.0000	PLANT-FERC-EQ	25,019.72	406.8900	51,268.14	26,248.42
	PARAMOUNT GLOBAL 92556H206				
243.0000	PLANT-FERC-EQ	13,890.85	14.7900	3,593.97	10,296.88-
	VIATRIS INC 92556V106				
570.0000	PLANT-FERC-EQ	5,608.18	10.8300	6,173.10	564.92
	VICI PROPERTIES INC 925652109				
507.0000	PLANT-FERC-EQ	16,041.90	31.8800	16,163.16	121.26
	VISA INC 92826C839				
782.0000	PLANT-FERC-EQ	13,876.59	260.3500	203,593.70	189,717.11
	VULCAN MATERIALS CO 929160109				
63.0000	PLANT-FERC-EQ	7,012.21	227.0100	14,301.63	7,289.42
	WEC ENERGY GROUP INC 92939U106				
158.0000	PLANT-FERC-EQ	10,665.87	84.1700	13,298.86	2,632.99
	WESTINGHOUSE AIR BRAKE TECHNOL 929740108				
88.0000	PLANT-FERC-EQ	6,429.18	126.9000	11,167.20	4,738.02

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	WALMART INC 931142103				
700.0000	PLANT-FERC-EQ	16,900.85	157.6500	110,355.00	93,454.15
	WALGREENS BOOTS ALLIANCE INC 931427108				
339.0000	PLANT-FERC-EQ	8,729.52	26.1100	8,851.29	121.77
	WARNER BROS DISCOVERY INC 934423104				
1,048.0000	PLANT-FERC-EQ	27,208.51	11.3800	11,926.24	15,282.27-
	WASTE MANAGEMENT INC 94106L109				
181.0000	PLANT-FERC-EQ	16,432.08	179.1000	32,417.10	15,985.02
	WATERS CORP 941848103				
29.0000	PLANT-FERC-EQ	5,677.47	329.2300	9,547.67	3,870.20
	WELLS FARGO & CO 949746101				
1,781.0000	PLANT-FERC-EQ	32,696.68	49.2200	87,660.82	54,964.14
	WELLTOWER INC 95040Q104				
272.0000	PLANT-FERC-EQ	18,307.65	90.1700	24,526.24	6,218.59
	WEST PHARMACEUTICAL SERVICES I 955306105				
35.0000	PLANT-FERC-EQ	7,385.70	352.1200	12,324.20	4,938.50

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	WESTERN DIGITAL CORP 958102105				
159.0000	PLANT-FERC-EQ	9,078.13	52.3700	8,326.83	751.30-
	WESTROCK CO 96145D105				
135.0000	PLANT-FERC-EQ	7,178.48	41.5200	5,605.20	1,573.28-
	WEYERHAEUSER CO 962166104				
353.0000	PLANT-FERC-EQ	11,351.89	34.7700	12,273.81	921.92
	WHIRLPOOL CORP 963320106				
29.0000	PLANT-FERC-EQ	3,420.34	121.7700	3,531.33	110.99
	WILLIAMS COS INC/THE 969457100				
588.0000	PLANT-FERC-EQ	16,078.42	34.8300	20,480.04	4,401.62
	WYNN RESORTS LTD 983134107				
53.0000	PLANT-FERC-EQ	6,726.50	91.1100	4,828.83	1,897.67-
	XYLEM INC/NY 98419M100				
116.0000	PLANT-FERC-EQ	9,922.82	114.3600	13,265.76	3,342.94
	YUM! BRANDS INC 988498101				
138.0000	PLANT-FERC-EQ	12,566.97	130.6600	18,031.08	5,464.11

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ZEBRA TECHNOLOGIES CORP				
	989207105				
25.0000	PLANT-FERC-EQ	6,162.54	273.3300	6,833.25	670.71
	ZIMMER BIOMET HOLDINGS INC				
	98956P102				
102.0000	PLANT-FERC-EQ	13,119.44	121.7000	12,413.40	706.04-
	ZIONS BANCORP NA				
	989701107				
74.0000	PLANT-FERC-EQ	3,729.97	43.8700	3,246.38	483.59-
	ZOETIS INC				
	98978V103				
226.0000	PLANT-FERC-EQ	20,982.94	197.3700	44,605.62	23,622.68
TOTAL INVESTMENTS EQUITY		7,237,138.90		18,962,543.69	11,725,404.79
TOTAL INVESTMENT		16,616,603.51		27,693,045.01	11,076,441.50
SHORT CASH EQUIVALENTS					
	PAYABLE LEHMAN TBA				
	999F64618				
820.0000-	PLANT-FERC-FI	0.00	0.0000	0.00	0.00
TOTAL SHORT CASH EQUIVALENTS		0.00		0.00	0.00
TOTAL SHORT INVESTMENT		0.00		0.00	0.00
TOTAL NET INVESTMENT		16,616,603.51		27,693,045.01	11,076,441.50

BNY MELLON

AMEREN SERVICES
PLANT - FERC CONSOLIDATED

INVESTMENT DISTRIBUTION	COST	MARKET VALUE	UNREALIZED GAIN/LOSS
CASH EQUIVALENTS	112,137.12	112,137.12	0.00
FIXED INCOME SECURITIES	9,267,327.49	8,618,364.20	648,963.29-
EQUITY	7,237,138.90	18,962,543.69	11,725,404.79
TOTAL INVESTMENTS	16,616,603.51	27,693,045.01	11,076,441.50
SHORT CASH EQUIVALENTS	0.00	0.00	0.00
TOTAL SHORT INVESTMENTS	0.00	0.00	0.00
NET INVESTMENTS	16,616,603.51	27,693,045.01	11,076,441.50

BNY MELLON

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PURCHASES PENDING SETTLEMENT PAGE: 1

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AMEREN SERVICES

PLANT - FERC CONSOLIDATED

SECURITY DESCRIPTION/ TRADING BROKER	TRD DATE/ SET DATE	SHARES-PAR VALUE/ (ORIGINAL SHARES)/ PRICE	SETTLEMENT AMOUNT

S INDICATES PARTIAL SETTLEMENT

* * * NO POSITIONS END OF PERIOD * * *

BNY MELLON

TRDA56 A56G33671000 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

PENDING FOREIGN EXCHANGE CONTRACTS PAGE: 1

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AMEREN SERVICES

PLANT - FERC CONSOLIDATED

UNITS	CONTRACT DESCRIPTION	TRD DATE/ SET DATE	PAY FX RATE/ RCV FX RATE/ CONTRACT RATE	PAY OPENING VALUE/ RCV OPENING VALUE	PAY MARKET VALUE/ RCV MARKET VALUE	UNREALIZED CURRENCY GAIN/LOSS

* * * NO POSITIONS END OF PERIOD * * *

BNY MELLON

TRDA56 A56G33671000 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

SALES PENDING SETTLEMENT PAGE: 1

A56 G336710 31 DECEMBER 2023 MT526I

AMEREN SERVICES

PLANT - FERC CONSOLIDATED

SECURITY DESCRIPTION/ TRADING BROKER	TRD DATE/ SET DATE	SHARES-PAR VALUE/ (ORIGINAL SHARES)/ PRICE	SETTLEMENT AMOUNT

S INDICATES PARTIAL SETTLEMENT

* * * NO POSITIONS END OF PERIOD * * *



BNY MELLON

AMEREN SERVICES
PLANT - FERC CONSOLIDATED

S INDICATES PARTIAL SETTLEMENT
* INDICATES PENDING INTEREST

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 PLANT-FERC-FI	14-MAY-24 14-NOV-48	10,000.0000 4.8750	63.65	0.00	63.65
ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 PLANT-FERC-FI	21-MAY-24 21-NOV-39	15,000.0000 4.0500	67.50	0.00	67.50
AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 PLANT-FERC-FI	15-JAN-24 15-JAN-26	10,000.0000 2.8750	132.57	0.00	132.57
AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 PLANT-FERC-FI	15-FEB-24 15-AUG-26	15,000.0000 1.8750	106.25	0.00	106.25
ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 PLANT-FERC-FI	30-JAN-24 30-JUL-29	15,000.0000 4.5000	283.13	0.00	283.13
ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 PLANT-FERC-FI	15-APR-24 15-APR-26	15,000.0000 3.8000	120.33	0.00	120.33
AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 PLANT-FERC-FI	05-JUN-24 05-DEC-44	10,000.0000 4.9500	35.75	0.00	35.75

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 PLANT-FERC-FI	03-JUN-24 03-DEC-42	10,000.0000 4.0500	31.50	0.00	31.50
AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 PLANT-FERC-FI	15-JAN-24 15-JUL-31	5,000.0000 2.3750	54.76	0.00	54.76
AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 PLANT-FERC-FI	15-APR-24 15-APR-32	35,000.0000 3.6250	267.85	0.00	267.85
AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 PLANT-FERC-FI	30-DEC-23 30-JUN-50	15,000.0000 4.3750	328.13	0.00	328.13
AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 PLANT-FERC-FI	01-APR-24 01-APR-28	20,000.0000 4.2000	210.00	0.00	210.00
AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 PLANT-FERC-FI	30-JUN-24 30-JUN-50	15,000.0000 4.3750	1.82	0.00	1.82
AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 PLANT-FERC-FI	16-JAN-24 15-JUL-33	21,000.0000 5.5500	699.30	0.00	699.30

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 PLANT-FERC-FI	15-MAR-24 15-SEP-26	25,000.0000 2.8750	211.63	0.00	211.63
AMGEN INC 3.150% 02/21/2040 DD 02/21/20 PLANT-FERC-FI	21-FEB-24 21-FEB-40	30,000.0000 3.1500	341.25	0.00	341.25
AMGEN INC 5.650% 03/02/2053 DD 03/02/23 PLANT-FERC-FI	02-MAR-24 02-MAR-53	20,000.0000 5.6500	373.53	0.00	373.53
AMGEN INC 4.663% 06/15/2051 DD 12/15/16 PLANT-FERC-FI	15-JUN-24 15-JUN-51	15,000.0000 4.6630	31.09	0.00	31.09
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 PLANT-FERC-FI	01-FEB-24 01-FEB-46	15,000.0000 4.9000	306.25	0.00	306.25
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 PLANT-FERC-FI	01-FEB-24 01-FEB-46	10,000.0000 4.9000	204.17	0.00	204.17
ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 PLANT-FERC-FI	13-APR-24 13-APR-28	35,000.0000 4.0000	303.33	0.00	303.33

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
APPLE INC 2.050% 09/11/2026 DD 09/11/19 PLANT-FERC-FI	11-MAR-24 11-SEP-26	5,000.0000 2.0500	31.32	0.00	31.32
APPLE INC 3.850% 05/04/2043 DD 05/03/13 PLANT-FERC-FI	04-MAY-24 04-MAY-43	15,000.0000 3.8500	91.44	0.00	91.44
APPLE INC 1.650% 05/11/2030 DD 05/11/20 PLANT-FERC-FI	11-MAY-24 11-MAY-30	10,000.0000 1.6500	22.92	0.00	22.92
ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 PLANT-FERC-FI	06-FEB-24 06-AUG-30	15,000.0000 1.3750	83.07	0.00	83.07
AT&T INC 4.250% 03/01/2027 DD 02/09/17 PLANT-FERC-FI	01-MAR-24 01-MAR-27	35,000.0000 4.2500	495.83	0.00	495.83
AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 PLANT-FERC-FI	15-APR-24 15-APR-30	15,000.0000 4.0000	126.67	0.00	126.67
AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 PLANT-FERC-FI	01-JUN-24 01-JUN-29	15,000.0000 3.3000	41.25	0.00	41.25

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 PLANT-FERC-FI	15-JAN-24 15-APR-28	24,000.0000 5.0000	100.00	0.00	100.00
BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 PLANT-FERC-FI	05-MAR-24 05-MAR-29	80,000.0000 3.9700	1,023.38	0.00	1,023.38
BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 PLANT-FERC-FI	24-APR-24 24-OCT-26	10,000.0000 1.1970	22.28	0.00	22.28
BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 PLANT-FERC-FI	25-APR-24 25-APR-34	60,000.0000 5.2880	581.68	0.00	581.68
BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 PLANT-FERC-FI	20-JUN-24 20-DEC-28	20,000.0000 3.4190	20.89	0.00	20.89
BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 PLANT-FERC-FI	15-MAR-24 15-MAR-26	20,000.0000 3.1250	184.03	0.00	184.03
BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 PLANT-FERC-FI	15-MAR-24 15-MAR-32	35,000.0000 3.7000	381.31	0.00	381.31

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 PLANT-FERC-FI	01-MAY-24 01-MAY-30	20,000.0000 2.2500	75.00	0.00	75.00
BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 PLANT-FERC-FI	01-FEB-24 01-FEB-31	20,000.0000 3.6250	302.08	0.00	302.08
BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 PLANT-FERC-FI	01-MAR-24 01-MAR-25	45,000.0000 2.5000	375.00	0.00	375.00
BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 PLANT-FERC-FI	19-MAR-24 19-SEP-27	35,000.0000 3.2790	325.17	0.00	325.17
BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 PLANT-FERC-FI	15-APR-24 15-APR-33	30,000.0000 3.4190	216.54	0.00	216.54
CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 PLANT-FERC-FI	01-MAR-24 01-MAR-38	40,000.0000 5.1250	683.33	0.00	683.33
CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 PLANT-FERC-FI	01-APR-24 01-OCT-26	15,000.0000 2.3750	89.06	0.00	89.06

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2029 DD 06/08/23 PLANT-FERC-FI	10-JUN-24 08-JUN-29	18,000.0000 6.3120	72.59	0.00	72.59
CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 PLANT-FERC-FI	15-FEB-24 15-FEB-30	40,000.0000 2.7220	411.32	0.00	411.32
CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 PLANT-FERC-FI	10-JAN-24 11-JAN-27	15,298.7047 1.3100	11.69	0.00	11.69
CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 PLANT-FERC-FI	09-FEB-24 09-AUG-26	20,000.0000 2.4000	189.33	0.00	189.33
CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 PLANT-FERC-FI	15-FEB-24 15-AUG-42	15,000.0000 3.8030	215.50	0.00	215.50
CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 PLANT-FERC-FI	10-JAN-24 10-NOV-49	10,000.0000 3.5260	29.38	0.00	29.38
CENCORA INC 3.250% 03/01/2025 DD 02/20/15 PLANT-FERC-FI	01-MAR-24 01-MAR-25	5,000.0000 3.2500	54.17	0.00	54.17

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 PLANT-FERC-FI	03-MAR-24 03-MAR-27	8,000.0000 2.4500	64.24	0.00	64.24
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 PLANT-FERC-FI	23-JAN-24 23-JUL-25	15,000.0000 4.9080	323.11	0.00	323.11
CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 PLANT-FERC-FI	01-MAY-24 01-MAY-47	10,000.0000 5.3750	89.58	0.00	89.58
CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 PLANT-FERC-FI	15-MAY-24 15-NOV-29	30,000.0000 3.7000	141.83	0.00	141.83
CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 PLANT-FERC-FI	15-MAR-24 15-MAR-30	20,000.0000 2.4000	141.33	0.00	141.33
CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 PLANT-FERC-FI	15-APR-24 15-OCT-28	20,000.0000 4.3750	184.72	0.00	184.72
CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 PLANT-FERC-FI	10-JAN-24 10-JUN-51	17,027.0270 3.9630	56.23	0.00	56.23

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 PLANT-FERC-FI	10-JAN-24 10-JAN-28	20,000.0000 3.8870	369.27	0.00	369.27
CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 PLANT-FERC-FI	29-JAN-24 29-JAN-31	45,000.0000 2.6660	506.54	0.00	506.54
CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 PLANT-FERC-FI	30-JAN-24 30-JUL-45	10,000.0000 4.6500	195.04	0.00	195.04
CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 PLANT-FERC-FI	01-MAY-24 01-MAY-26	25,000.0000 3.4000	141.67	0.00	141.67
CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 PLANT-FERC-FI	01-MAR-24 01-MAR-44	40,000.0000 4.8750	650.00	0.00	650.00
CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 PLANT-FERC-FI	15-JAN-24 15-DEC-25	11,029.2565 0.4000	1.96	0.00	1.96
COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 PLANT-FERC-FI	15-MAY-24 15-NOV-53	4,000.0000 6.5440	103.98	0.00	103.98

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 PLANT-FERC-FI	01-FEB-24 01-FEB-30	20,000.0000 2.6500	220.83	0.00	220.83
COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 PLANT-FERC-FI	01-MAR-24 01-MAR-26	10,000.0000 3.1500	105.00	0.00	105.00
COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 PLANT-FERC-FI	15-MAR-24 15-MAR-33	11,000.0000 7.0500	228.34	0.00	228.34
COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 PLANT-FERC-FI	01-MAY-24 01-NOV-51	6,000.0000 2.8870	28.87	0.00	28.87
COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 PLANT-FERC-FI	10-JAN-24 10-JUN-47	26,100.9660 3.5460	77.13	0.00	77.13
CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 PLANT-FERC-FI	01-MAY-24 01-NOV-27	15,000.0000 1.3750	34.38	0.00	34.38
CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 PLANT-FERC-FI	01-APR-24 01-APR-48	10,000.0000 4.0000	100.00	0.00	100.00

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 PLANT-FERC-FI	01-JUN-24 01-JUN-45	20,000.0000 4.1500	69.17	0.00	69.17
CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 PLANT-FERC-FI	01-APR-24 01-APR-30	15,000.0000 3.3500	125.63	0.00	125.63
CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 PLANT-FERC-FI	01-JUN-24 01-DEC-48	15,000.0000 4.6500	58.13	0.00	58.13
CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 PLANT-FERC-FI	15-APR-24 15-APR-49	15,000.0000 4.3500	137.75	0.00	137.75
COREBRIDGE FINANCIAL INC 5.750% 01/15/2034 DD 12/08/23 PLANT-FERC-FI	15-JUL-24 15-JAN-34	15,000.0000 5.7500	55.10	0.00	55.10
CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 PLANT-FERC-FI	15-JAN-24 15-JAN-31	40,000.0000 2.2500	415.00	0.00	415.00
CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 PLANT-FERC-FI	15-MAR-24 15-MAR-27	11,000.0000 2.9000	93.93	0.00	93.93

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 PLANT-FERC-FI	15-JAN-24 15-NOV-50	20,000.0000 3.1908	53.18	0.00	53.18
CSX CORP 4.100% 03/15/2044 DD 10/22/12 PLANT-FERC-FI	15-MAR-24 15-MAR-44	5,000.0000 4.1000	60.36	0.00	60.36
CSX CORP 3.350% 11/01/2025 DD 10/20/15 PLANT-FERC-FI	01-MAY-24 01-NOV-25	10,000.0000 3.3500	55.83	0.00	55.83
CSX CORP 2.600% 11/01/2026 DD 10/18/16 PLANT-FERC-FI	01-MAY-24 01-NOV-26	10,000.0000 2.6000	43.33	0.00	43.33
CSX CORP 3.250% 06/01/2027 DD 05/01/17 PLANT-FERC-FI	01-JUN-24 01-JUN-27	25,000.0000 3.2500	67.71	0.00	67.71
CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 PLANT-FERC-FI	21-FEB-24 21-AUG-30	25,000.0000 1.7500	157.99	0.00	157.99
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 PLANT-FERC-FI	25-MAR-24 25-MAR-28	4,000.0000 4.3000	45.87	0.00	45.87

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 PLANT-FERC-FI	25-MAR-24 25-MAR-48	10,000.0000 5.0500	134.67	0.00	134.67
CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 PLANT-FERC-FI	05-JUN-24 05-DEC-43	20,000.0000 5.3000	76.56	0.00	76.56
DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 PLANT-FERC-FI	15-MAY-24 15-NOV-29	15,000.0000 2.6000	49.83	0.00	49.83
DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 PLANT-FERC-FI	29-MAY-24 29-NOV-32	32,000.0000 6.7000	190.58	0.00	190.58
DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 PLANT-FERC-FI	15-MAY-24 15-MAY-28	5,000.0000 4.2000	26.83	0.00	26.83
DREYFUS INS RSRV PR MONEY 6546 PLANT-FERC-EQ	01-JAN-24 31-DEC-49	50,388.3800 5.3288	143.50	0.00	143.50
DREYFUS INS RSRV PR MONEY 6546 PLANT-FERC-FI	01-JAN-24 31-DEC-49	61,748.7400 5.3288	211.68	0.00	211.68

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
EATON CORP 4.150% 03/15/2033 DD 08/23/22 PLANT-FERC-FI	15-MAR-24 15-MAR-33	50,000.0000 4.1500	610.97	0.00	610.97
ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 PLANT-FERC-FI	08-MAR-24 08-MAR-33	17,000.0000 5.7000	304.16	0.00	304.16
ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 PLANT-FERC-FI	15-MAY-24 15-NOV-29	10,000.0000 3.1250	39.93	0.00	39.93
ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 PLANT-FERC-FI	01-FEB-24 01-FEB-43	20,000.0000 5.1500	429.17	0.00	429.17
ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 PLANT-FERC-FI	31-JAN-24 31-JAN-30	10,000.0000 2.8000	116.67	0.00	116.67
ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 PLANT-FERC-FI	15-FEB-24 15-FEB-53	20,000.0000 3.3000	249.33	0.00	249.33
EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 PLANT-FERC-FI	15-MAY-24 15-MAY-31	20,000.0000 2.5000	63.89	0.00	63.89

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 PLANT-FERC-FI	18-MAY-24 18-NOV-49	10,000.0000 3.2500	38.82	0.00	38.82
ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 PLANT-FERC-FI	15-APR-24 15-OCT-37	9,000.0000 7.0000	133.00	0.00	133.00
ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 PLANT-FERC-FI	01-JUN-24 01-DEC-29	10,000.0000 2.3750	19.79	0.00	19.79
EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 PLANT-FERC-FI	01-APR-24 01-APR-28	6,000.0000 5.7000	85.50	0.00	85.50
FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 PLANT-FERC-FI	15-MAY-24 15-MAY-29	5,000.0000 6.2500	39.93	0.00	39.93
FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 PLANT-FERC-FI	15-JAN-24 15-JAN-47	10,000.0000 4.4000	202.89	0.00	202.89
FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 PLANT-FERC-FI	25-JAN-24 01-AUG-53	78,067.1312 5.5000	357.81	0.00	357.81

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 PLANT-FERC-FI	25-JAN-24 25-JUL-29	35,000.0000 2.5190	73.47	0.00	73.47
FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 PLANT-FERC-FI	25-JAN-24 25-JAN-30	15,000.0000 1.8720	23.40	0.00	23.40
FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 PLANT-FERC-FI	15-JAN-24 15-JAN-25	961.1460 4.0000	3.20	0.00	3.20
FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 PLANT-FERC-FI	25-JAN-24 01-NOV-42	66,954.2854 3.5000	209.12	13.84	195.28
FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 PLANT-FERC-FI	25-JAN-24 01-JUL-52	69,152.7135 4.0000	244.85	14.34	230.51
FORD CREDIT AUTO LEASE TR B A3 5.910% 10/15/2026 DD 09/19/23 PLANT-FERC-FI	15-JAN-24 15-OCT-26	65,000.0000 5.9100	170.73	0.00	170.73
FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22 PLANT-FERC-FI	19-FEB-24 19-AUG-32	25,000.0000 6.1000	559.17	0.00	559.17

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 PLANT-FERC-FI	01-MAY-24 01-MAY-30	50,000.0000 3.6250	302.08	0.00	302.08
GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 PLANT-FERC-FI	01-APR-24 01-APR-48	5,000.0000 5.4000	67.50	0.00	67.50
GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 PLANT-FERC-FI	08-JAN-24 08-JAN-26	25,000.0000 1.2500	150.17	0.00	150.17
GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 PLANT-FERC-FI	10-APR-24 10-APR-28	20,000.0000 2.4000	108.00	0.00	108.00
GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 PLANT-FERC-FI	01-MAR-24 01-MAR-26	20,000.0000 3.6500	243.33	0.00	243.33
GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 PLANT-FERC-FI	23-MAR-24 23-SEP-31	30,000.0000 2.6250	214.38	0.00	214.38
GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 PLANT-FERC-FI	20-JAN-24 20-JUN-51	40,882.5540 5.0000	170.34	0.00	170.34

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 PLANT-FERC-FI	20-JAN-24 20-JUL-53	59,252.8986 6.0000	296.26	0.00	296.26
GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 PLANT-FERC-FI	20-JAN-24 20-OCT-53	39,821.6540 6.0000	245.57	46.46	199.11
GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 PLANT-FERC-FI	03-MAR-24 03-MAR-24	15,000.0000 4.0000	196.67	0.00	196.67
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 PLANT-FERC-FI	23-APR-24 23-APR-29	60,000.0000 3.8140	432.25	0.00	432.25
GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 PLANT-FERC-FI	10-JAN-24 10-MAY-52	15,000.0000 3.3070	41.34	0.00	41.34
HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 PLANT-FERC-FI	15-FEB-24 15-FEB-30	15,000.0000 3.1000	175.67	0.00	175.67
HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 PLANT-FERC-FI	15-APR-24 15-OCT-25	10,000.0000 4.9000	103.44	0.00	103.44

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U.S. DOLLAR					
HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 PLANT-FERC-FI	21-JAN-24 21-APR-27	17,000.0000 5.0400	23.80	0.00	23.80
HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 PLANT-FERC-FI	20-JAN-24 22-FEB-28	100,000.0000 5.4100	165.31	0.00	165.31
HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 PLANT-FERC-FI	15-JAN-24 16-OCT-28	34,000.0000 5.5200	83.41	0.00	83.41
IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 PLANT-FERC-FI	15-JAN-24 15-JUL-36	10,000.0000 6.7500	311.25	0.00	311.25
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 PLANT-FERC-FI	01-JUN-24 01-JUN-33	45,000.0000 5.1000	191.25	0.00	191.25
ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 PLANT-FERC-FI	13-JUN-24 13-DEC-27	7,000.0000 5.7500	20.13	0.00	20.13
INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 PLANT-FERC-FI	15-JUN-24 15-JUN-29	11,000.0000 4.3500	21.27	0.00	21.27

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U.S. DOLLAR					
J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 PLANT-FERC-FI	15-MAY-24 15-NOV-33	12,000.0000 6.2000	136.40	0.00	136.40
JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 PLANT-FERC-FI	15-JAN-24 15-MAR-28	21,000.0000 5.1800	48.35	0.00	48.35
JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 PLANT-FERC-FI	15-JAN-24 15-SEP-47	20,000.0000 3.8012	63.35	0.00	63.35
JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 PLANT-FERC-FI	23-JAN-24 23-JAN-25	5,000.0000 3.1250	68.58	0.00	68.58
JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 PLANT-FERC-FI	14-MAR-24 14-SEP-33	30,000.0000 5.7170	509.77	0.00	509.77
JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 PLANT-FERC-FI	03-JUN-24 01-JUN-34	40,000.0000 5.3500	178.33	0.00	178.33
JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 PLANT-FERC-FI	05-JUN-24 05-DEC-29	80,000.0000 4.4520	257.23	0.00	257.23

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U.S. DOLLAR					
KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 PLANT-FERC-FI	15-MAR-24 15-MAR-51	20,000.0000 3.3500	197.28	0.00	197.28
KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 PLANT-FERC-FI	01-MAY-24 01-MAY-30	20,000.0000 3.2000	106.67	0.00	106.67
KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 PLANT-FERC-FI	15-MAR-24 15-SEP-40	5,000.0000 6.5500	96.43	0.00	96.43
KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 PLANT-FERC-FI	15-JAN-24 15-JAN-32	25,000.0000 7.7500	893.40	0.00	893.40
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 PLANT-FERC-FI	01-JUN-24 01-JUN-46	25,000.0000 4.3750	91.15	0.00	91.15
LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 PLANT-FERC-FI	15-FEB-24 15-FEB-55	30,000.0000 5.2000	589.33	0.00	589.33
LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/2039 DD 06/02/10 PLANT-FERC-FI	01-JAN-24 01-JUL-39	5,000.0000 5.7160	142.90	0.00	142.90

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U.S. DOLLAR					
LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 PLANT-FERC-FI	01-JUN-24 01-DEC-34	40,000.0000 5.0480	168.27	0.00	168.27
LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 PLANT-FERC-FI	15-APR-24 15-APR-33	45,000.0000 5.0000	475.00	0.00	475.00
LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 PLANT-FERC-FI	15-APR-24 15-APR-53	20,000.0000 5.6250	237.50	0.00	237.50
MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 PLANT-FERC-FI	15-APR-24 15-APR-31	35,000.0000 2.8500	210.58	0.00	210.58
MASSACHUSETTS ST SCH BLDG AUTH 2.436% 10/15/2027 DD 11/20/19 PLANT-FERC-FI	15-APR-24 15-OCT-27	5,000.0000 2.4360	25.71	0.00	25.71
MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 PLANT-FERC-FI	01-JAN-24 01-JUL-30	10,000.0000 3.6000	180.00	0.00	180.00
MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 PLANT-FERC-FI	01-JAN-24 01-JUL-27	10,000.0000 3.5000	175.00	0.00	175.00

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U.S. DOLLAR					
MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 PLANT-FERC-FI	01-MAR-24 01-SEP-49	20,000.0000 3.6250	241.67	0.00	241.67
MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 PLANT-FERC-FI	15-MAR-24 15-MAR-45	3,000.0000 4.6250	40.85	0.00	40.85
MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 PLANT-FERC-FI	15-JAN-24 15-NOV-27	23,000.0000 4.5100	86.44	0.00	86.44
MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 PLANT-FERC-FI	15-MAY-24 15-NOV-31	10,000.0000 6.5480	83.67	0.00	83.67
META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 PLANT-FERC-FI	15-FEB-24 15-AUG-32	25,000.0000 3.8500	363.61	0.00	363.61
META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 PLANT-FERC-FI	15-MAY-24 15-MAY-53	20,000.0000 5.6000	143.11	0.00	143.11
METLIFE INC 4.600% 05/13/2046 DD 11/13/15 PLANT-FERC-FI	13-MAY-24 13-MAY-46	15,000.0000 4.6000	92.00	0.00	92.00

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U.S. DOLLAR					
MIAMI-DADE CNTY FL WTR & SWR R 2.551% 10/01/2028 DD 11/06/19 PLANT-FERC-FI	01-APR-24 01-OCT-28	15,000.0000 2.5510	95.66	0.00	95.66
MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 PLANT-FERC-FI	01-JUN-24 01-JUN-50	40,000.0000 2.5250	84.17	0.00	84.17
MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 PLANT-FERC-FI	17-MAR-24 17-MAR-27	13,000.0000 2.6250	98.58	0.00	98.58
MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 PLANT-FERC-FI	23-JAN-24 23-JUL-25	10,000.0000 4.0000	175.56	0.00	175.56
MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 PLANT-FERC-FI	23-JAN-24 23-JAN-30	45,000.0000 4.4310	875.12	0.00	875.12
MPLX LP 4.125% 03/01/2027 DD 02/10/17 PLANT-FERC-FI	01-MAR-24 01-MAR-27	5,000.0000 4.1250	68.75	0.00	68.75
MPLX LP 4.950% 09/01/2032 DD 08/11/22 PLANT-FERC-FI	01-MAR-24 01-SEP-32	21,000.0000 4.9500	346.50	0.00	346.50

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U.S. DOLLAR					
MPLX LP 5.200% 03/01/2047 DD 02/10/17 PLANT-FERC-FI	01-MAR-24 01-MAR-47	20,000.0000 5.2000	346.67	0.00	346.67
NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 PLANT-FERC-FI	15-FEB-24 15-AUG-53	12,000.0000 5.9500	362.95	0.00	362.95
NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 PLANT-FERC-FI	01-JUN-24 01-DEC-36	10,000.0000 5.9850	49.88	0.00	49.88
NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 PLANT-FERC-FI	01-APR-24 01-OCT-29	30,000.0000 2.8000	210.00	0.00	210.00
NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 PLANT-FERC-FI	01-FEB-24 01-FEB-45	5,000.0000 5.6500	117.71	0.00	117.71
NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 PLANT-FERC-FI	30-MAR-24 30-MAR-28	2,000.0000 5.2500	26.54	0.00	26.54
NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 PLANT-FERC-FI	15-JAN-24 15-JAN-26	33,000.0000 4.9100	72.01	0.00	72.01

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U.S. DOLLAR					
NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 PLANT-FERC-FI	01-JUN-24 01-JUN-53	30,000.0000 4.5500	113.75	0.00	113.75
NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 PLANT-FERC-FI	13-MAY-24 13-MAY-30	25,000.0000 2.9500	98.33	0.00	98.33
NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 PLANT-FERC-FI	15-FEB-24 15-FEB-32	25,000.0000 2.6500	250.28	0.00	250.28
O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 PLANT-FERC-FI	01-JUN-24 01-JUN-28	20,000.0000 4.3500	72.50	0.00	72.50
ONEOK INC 5.650% 11/01/2028 DD 08/24/23 PLANT-FERC-FI	01-MAY-24 01-NOV-28	7,000.0000 5.6500	139.52	0.00	139.52
ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 PLANT-FERC-FI	15-JAN-24 15-JUL-26	25,000.0000 2.6500	305.49	0.00	305.49
PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 PLANT-FERC-FI	14-APR-24 14-APR-26	45,000.0000 1.3750	132.34	0.00	132.34

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U.S. DOLLAR					
PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 PLANT-FERC-FI	06-APR-24 06-OCT-46	15,000.0000 3.4500	122.19	0.00	122.19
PFIZER INC 3.450% 03/15/2029 DD 03/11/19 PLANT-FERC-FI	15-MAR-24 15-MAR-29	5,000.0000 3.4500	50.79	0.00	50.79
PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 PLANT-FERC-FI	17-MAY-24 17-NOV-29	4,000.0000 5.6250	27.50	0.00	27.50
PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 PLANT-FERC-FI	01-MAR-24 01-MAR-28	15,000.0000 3.7500	187.50	0.00	187.50
PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 PLANT-FERC-FI	29-APR-24 29-APR-24	50,000.0000 3.9000	335.83	0.00	335.83
PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 PLANT-FERC-FI	12-JUN-24 12-JUN-29	35,000.0000 5.5820	103.11	0.00	103.11
PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 PLANT-FERC-FI	15-MAY-24 15-NOV-46	30,000.0000 4.3000	164.83	0.00	164.83

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U.S. DOLLAR					
PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 PLANT-FERC-FI	15-APR-24 15-APR-30	5,000.0000 2.2500	23.75	0.00	23.75
PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 PLANT-FERC-FI	15-MAY-24 15-MAY-44	30,000.0000 4.6000	176.33	0.00	176.33
REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 PLANT-FERC-FI	15-JUN-24 15-DEC-32	15,000.0000 2.8500	19.00	0.00	19.00
REEDY CREEK FL IMPT DIST 2.397% 06/01/2032 DD 02/27/20 PLANT-FERC-FI	01-JUN-24 01-JUN-32	5,000.0000 2.3970	9.99	0.00	9.99
REEDY CREEK FL IMPT DIST 2.497% 06/01/2034 DD 02/27/20 PLANT-FERC-FI	01-JUN-24 01-JUN-34	5,000.0000 2.4970	10.40	0.00	10.40
REEDY CREEK FL IMPT DIST 2.447% 06/01/2033 DD 02/27/20 PLANT-FERC-FI	01-JUN-24 01-JUN-33	5,000.0000 2.4470	10.20	0.00	10.20
REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 PLANT-FERC-FI	15-MAR-24 15-SEP-30	10,000.0000 1.7500	51.53	0.00	51.53

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U.S. DOLLAR					
REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 PLANT-FERC-FI	15-FEB-24 15-AUG-24	10,000.0000 2.5000	94.44	0.00	94.44
ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 PLANT-FERC-FI	15-MAR-24 15-MAR-44	5,000.0000 5.0000	73.61	0.00	73.61
ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 PLANT-FERC-FI	16-JAN-24 16-JUL-24	15,000.0000 2.5500	175.31	0.00	175.31
ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 PLANT-FERC-FI	02-MAR-24 02-SEP-31	25,000.0000 2.1500	177.67	0.00	177.67
RTX CORP 4.625% 11/16/2048 DD 08/16/18 PLANT-FERC-FI	16-MAY-24 16-NOV-48	30,000.0000 4.6250	173.44	0.00	173.44
RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 PLANT-FERC-FI	03-JUN-24 01-JUN-28	15,000.0000 5.2500	65.63	0.00	65.63
SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 PLANT-FERC-FI	25-JAN-24 25-SEP-29	15,000.0000 2.7500	34.38	0.00	34.38

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U.S. DOLLAR					
SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 PLANT-FERC-FI	25-JAN-24 25-NOV-29	15,000.0000 2.7500	34.38	0.00	34.38
SEMPRA 3.400% 02/01/2028 DD 01/12/18 PLANT-FERC-FI	01-FEB-24 01-FEB-28	10,000.0000 3.4000	141.67	0.00	141.67
SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 PLANT-FERC-FI	15-MAY-24 15-MAY-30	30,000.0000 2.3000	88.17	0.00	88.17
SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 PLANT-FERC-FI	15-MAR-24 15-MAR-42	10,000.0000 4.7500	139.86	0.00	139.86
SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 PLANT-FERC-FI	23-APR-24 23-APR-45	5,000.0000 5.8750	55.49	0.00	55.49
SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 PLANT-FERC-FI	15-MAR-24 15-MAR-25	15,000.0000 3.5000	154.58	0.00	154.58
SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 PLANT-FERC-FI	15-MAR-24 15-MAR-24	5,000.0000 4.7500	69.93	0.00	69.93

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 PLANT-FERC-FI	15-JAN-24 15-JAN-30	25,000.0000 3.4000	391.94	0.00	391.94
STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 PLANT-FERC-FI	15-MAY-24 15-NOV-30	50,000.0000 2.5500	162.92	0.00	162.92
SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 PLANT-FERC-FI	15-MAY-24 15-MAY-38	5,000.0000 6.8000	43.44	0.00	43.44
T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 PLANT-FERC-FI	15-JAN-24 15-JAN-33	15,000.0000 5.2000	359.67	0.00	359.67
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 PLANT-FERC-FI	15-APR-24 15-APR-30	30,000.0000 3.8750	245.42	0.00	245.42
TORONTO-DOMINION BANK/THE 5.523% 07/17/2028 DD 07/17/23 PLANT-FERC-FI	17-JAN-24 17-JUL-28	35,000.0000 5.5230	880.61	0.00	880.61
TOTALENERGIES CAPITAL INTERNAT 3.127% 05/29/2050 DD 05/29/20 PLANT-FERC-FI	29-MAY-24 29-MAY-50	20,000.0000 3.1270	55.59	0.00	55.59

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 PLANT-FERC-FI	15-JAN-24 15-SEP-27	20,000.0000 4.6300	77.17	0.00	77.17
TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 PLANT-FERC-FI	15-JAN-24 15-SEP-27	52,000.0000 5.3000	122.49	0.00	122.49
TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 PLANT-FERC-FI	01-FEB-24 01-AUG-24	20,000.0000 2.5000	208.33	0.00	208.33
TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 PLANT-FERC-FI	06-JUN-24 06-JUN-28	45,000.0000 4.1230	128.84	0.00	128.84
U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 PLANT-FERC-FI	15-FEB-24 15-AUG-53	20,000.0000 4.1250	311.62	0.00	311.62
U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 PLANT-FERC-FI	15-FEB-24 15-AUG-41	700,000.0000 1.7500	4,721.67	94.63	4,627.04
U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 PLANT-FERC-FI	15-FEB-24 15-FEB-43	68,000.0000 3.8750	1,161.13	165.84	995.29

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 PLANT-FERC-FI	15-FEB-24 15-FEB-52	70,000.0000 2.2500	594.90	0.00	594.90
U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 PLANT-FERC-FI	15-MAY-24 15-NOV-53	20,000.0000 4.7500	147.45	24.79	122.66
U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 PLANT-FERC-FI	15-MAY-24 15-MAY-51	625,000.0000 2.3750	1,916.64	0.00	1,916.64
U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 PLANT-FERC-FI	15-FEB-24 15-AUG-33	80,000.0000 3.8750	3,450.63	2,279.71	1,170.92
U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 PLANT-FERC-FI	15-FEB-24 15-FEB-32	160,000.0000 1.8750	1,558.08	424.93	1,133.15
U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 PLANT-FERC-FI	29-MAR-24 30-SEP-30	115,000.0000 4.6250	1,366.42	0.00	1,366.42
U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 PLANT-FERC-FI	31-MAR-24 30-SEP-26	670,000.0000 0.8750	1,489.65	0.00	1,489.65

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 PLANT-FERC-FI	30-APR-24 30-APR-28	45,000.0000 1.2500	491.41	395.60	95.81
U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 PLANT-FERC-FI	30-APR-24 31-OCT-28	665,000.0000 4.8750	5,521.88	0.00	5,521.88
U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 PLANT-FERC-FI	15-MAY-24 15-MAY-31	80,000.0000 1.6250	167.86	0.00	167.86
U S TREASURY NOTE 4.875% 11/30/2025 DD 11/30/23 PLANT-FERC-FI	31-MAY-24 30-NOV-25	860,000.0000 4.8750	3,665.57	0.00	3,665.57
U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23 PLANT-FERC-FI	31-MAY-24 30-NOV-30	30,000.0000 4.3750	114.75	0.00	114.75
UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 PLANT-FERC-FI	15-FEB-24 15-AUG-46	15,000.0000 3.3500	189.83	0.00	189.83
UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 PLANT-FERC-FI	15-JAN-24 15-JUL-45	10,000.0000 4.7500	219.03	0.00	219.03

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 PLANT-FERC-FI	15-FEB-24 15-AUG-29	15,000.0000 2.8750	162.92	0.00	162.92
US BANCORP 2.400% 07/30/2024 DD 07/29/19 PLANT-FERC-FI	30-JAN-24 30-JUL-24	15,000.0000 2.4000	151.00	0.00	151.00
VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 PLANT-FERC-FI	08-JAN-24 08-JUL-30	15,000.0000 3.7500	270.31	0.00	270.31
VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 PLANT-FERC-FI	20-MAY-24 20-NOV-50	30,000.0000 2.8750	98.23	0.00	98.23
VISA INC 3.150% 12/14/2025 DD 12/14/15 PLANT-FERC-FI	14-JUN-24 14-DEC-25	35,000.0000 3.1500	52.06	0.00	52.06
WARNERMEDIA HOLDINGS INC 3.755% 03/15/2027 DD 03/15/23 PLANT-FERC-FI	15-MAR-24 15-MAR-27	30,000.0000 3.7550	331.69	0.00	331.69
WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 PLANT-FERC-FI	15-MAY-24 15-NOV-50	15,000.0000 2.5000	47.92	0.00	47.92

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 PLANT-FERC-FI	01-JUN-24 01-JUN-29	10,000.0000 2.0000	16.67	0.00	16.67
WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 PLANT-FERC-FI	15-JUN-24 15-JUN-25	6,000.0000 3.5500	9.47	0.00	9.47
WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 PLANT-FERC-FI	22-JAN-24 22-JUL-27	20,000.0000 4.3000	379.83	0.00	379.83
WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 PLANT-FERC-FI	24-JAN-24 24-JAN-29	70,000.0000 4.1500	1,266.90	0.00	1,266.90
WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 PLANT-FERC-FI	15-JAN-24 15-JUN-53	10,000.0000 2.4480	20.40	0.00	20.40
WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 PLANT-FERC-FI	15-JAN-24 15-JAN-60	40,000.0000 3.6310	121.03	0.00	121.03
WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 PLANT-FERC-FI	01-APR-24 01-APR-33	4,000.0000 6.1500	61.50	0.00	61.50

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	INTEREST ACCRUED	INTEREST RECEIVED	INTEREST RECEIVABLE
U.S. DOLLAR					
WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 PLANT-FERC-FI	15-JAN-24 15-SEP-57	11,731.9506 3.4880	34.10	0.00	34.10
WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 PLANT-FERC-FI	15-MAR-24 15-MAR-31	25,000.0000 2.6000	191.39	0.00	191.39
WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 PLANT-FERC-FI	01-MAY-24 01-NOV-44	15,000.0000 4.7520	118.80	0.00	118.80
WISCONSIN ST GEN FUND ANNUAL A 2.196% 05/01/2027 DD 02/13/20 PLANT-FERC-FI	01-MAY-24 01-MAY-27	10,000.0000 2.1960	36.60	0.00	36.60
WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 PLANT-FERC-FI	01-FEB-24 01-FEB-31	10,000.0000 2.4000	100.00	0.00	100.00
WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 PLANT-FERC-FI	01-APR-24 01-APR-33	20,000.0000 2.2500	112.50	0.00	112.50

TOTAL INTEREST NET RECEIVABLE	66,610.44
TOTAL INTEREST TAX EXPENSE PAYABLE	0.00
TOTAL INTEREST TAX RECLAIM RECEIVABLE	0.00
TOTAL PENDING INTEREST RECEIVABLE	0.00
TOTAL PENDING TAX EXPENSE PAYABLE	0.00
GROSS INTEREST RECEIVABLE	66,610.44

BNY MELLON

TRDA56 A56G33671000 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

DIVIDENDS RECEIVABLE

A56 G336710 31 DECEMBER 2023 MT583I

AMEREN SERVICES

PLANT - FERC CONSOLIDATED

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE
U.S. DOLLAR					
AGILENT TECHNOLOGIES INC	29-DEC-23 24-JAN-24	143.0000 0.2360	33.75	0.00	33.75
AIR PRODUCTS AND CHEMICALS INC	29-DEC-23 12-FEB-24	108.0000 1.7500	189.00	0.00	189.00
ALBEMARLE CORP	14-DEC-23 02-JAN-24	57.0000 0.4000	22.80	0.00	22.80
ALEXANDRIA REAL ESTATE EQUITIE	28-DEC-23 12-JAN-24	77.0000 1.2700	97.79	0.00	97.79
ALLSTATE CORP/THE	29-NOV-23 02-JAN-24	129.0000 0.8900	114.81	0.00	114.81
ALTRIA GROUP INC	20-DEC-23 10-JAN-24	866.0000 0.9800	848.68	0.00	848.68
AMERICAN TOWER CORP	27-DEC-23 01-FEB-24	229.0000 1.7000	389.30	0.00	389.30
AMPHENOL CORP	18-DEC-23 10-JAN-24	293.0000 0.2200	64.46	0.00	64.46
AUTOMATIC DATA PROCESSING INC	07-DEC-23 01-JAN-24	203.0000 1.4000	284.20	0.00	284.20

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE
U.S. DOLLAR					
AVALONBAY COMMUNITIES INC	28-DEC-23 16-JAN-24	70.0000 1.6500	115.50	0.00	115.50
BAXTER INTERNATIONAL INC	30-NOV-23 02-JAN-24	236.0000 0.2900	68.44	0.00	68.44
BEST BUY CO INC	11-DEC-23 02-JAN-24	97.0000 0.9200	89.24	0.00	89.24
BOSTON PROPERTIES INC	28-DEC-23 30-JAN-24	67.0000 0.9800	65.66	0.00	65.66
BROADRIDGE FINANCIAL SOLUTIONS	14-DEC-23 05-JAN-24	55.0000 0.8000	44.00	0.00	44.00
BROWN-FORMAN CORP	30-NOV-23 02-JAN-24	86.0000 0.2178	18.73	0.00	18.73
CAMDEN PROPERTY TRUST	14-DEC-23 17-JAN-24	54.0000 1.0000	54.00	0.00	54.00
CARDINAL HEALTH INC	29-DEC-23 15-JAN-24	125.0000 0.5006	62.58	0.00	62.58
CARRIER GLOBAL CORP	20-DEC-23 09-FEB-24	408.0000 0.1900	77.52	0.00	77.52

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE
U.S. DOLLAR					
CH ROBINSON WORLDWIDE INC	30-NOV-23 02-JAN-24	61.0000 0.6100	37.21	0.00	37.21
CHUBB LTD	14-DEC-23 05-JAN-24	203.0000 0.8600	174.58	0.00	174.58
CINCINNATI FINANCIAL CORP	18-DEC-23 16-JAN-24	77.0000 0.7500	57.75	0.00	57.75
CME GROUP INC	27-DEC-23 18-JAN-24	177.0000 5.2500	929.25	0.00	929.25
COMERICA INC	14-DEC-23 01-JAN-24	62.0000 0.7100	44.02	0.00	44.02
COSTCO WHOLESALE CORP	27-DEC-23 12-JAN-24	217.0000 15.0000	3,255.00	0.00	3,255.00
DANAHER CORP	28-DEC-23 26-JAN-24	322.0000 0.2400	77.28	0.00	77.28
DEERE & CO	28-DEC-23 08-FEB-24	131.0000 1.4700	192.57	0.00	192.57
DENTSPLY SIRONA INC	28-DEC-23 12-JAN-24	103.0000 0.1400	14.42	0.00	14.42

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE
U.S. DOLLAR					
DIGITAL REALTY TRUST INC	14-DEC-23 19-JAN-24	148.0000 1.2200	180.56	0.00	180.56
EASTMAN CHEMICAL CO	15-DEC-23 05-JAN-24	63.0000 0.8100	51.03	0.00	51.03
ECOLAB INC	18-DEC-23 16-JAN-24	124.0000 0.5700	70.68	0.00	70.68
EQUITY RESIDENTIAL	29-DEC-23 12-JAN-24	161.0000 0.6625	106.66	0.00	106.66
ESSEX PROPERTY TRUST INC	29-DEC-23 12-JAN-24	31.0000 2.3100	71.61	0.00	71.61
FEDERAL REALTY INVESTMENT TRUS	29-DEC-23 16-JAN-24	35.0000 1.0900	38.15	0.00	38.15
FEDEX CORP	08-DEC-23 02-JAN-24	115.0000 1.2600	144.90	0.00	144.90
FIFTH THIRD BANCORP	28-DEC-23 16-JAN-24	322.0000 0.3500	112.70	0.00	112.70
FMC CORP	28-DEC-23 18-JAN-24	60.0000 0.5800	34.80	0.00	34.80

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE
U.S. DOLLAR					
GENERAL ELECTRIC CO	27-DEC-23 25-JAN-24	535.0000 0.0800	42.80	0.00	42.80
GENUINE PARTS CO	30-NOV-23 02-JAN-24	67.0000 0.9500	63.65	0.00	63.65
HARTFORD FINANCIAL SERVICES GR	30-NOV-23 03-JAN-24	150.0000 0.4700	70.50	0.00	70.50
HEWLETT PACKARD ENTERPRISE CO	12-DEC-23 11-JAN-24	617.0000 0.1300	80.21	0.00	80.21
HOST HOTELS & RESORTS INC	28-DEC-23 16-JAN-24	361.0000 0.4500	162.45	0.00	162.45
HP INC	12-DEC-23 03-JAN-24	435.0000 0.2756	119.89	0.00	119.89
HUMANA INC	28-DEC-23 26-JAN-24	61.0000 0.8850	53.99	0.00	53.99
HUNTINGTON BANCSHARES INC/OH	15-DEC-23 02-JAN-24	682.0000 0.1550	105.71	0.00	105.71
ILLINOIS TOOL WORKS INC	28-DEC-23 11-JAN-24	135.0000 1.4000	189.00	0.00	189.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE
U.S. DOLLAR					
INTERNATIONAL FLAVORS & FRAGRA	27-DEC-23 08-JAN-24	120.0000 0.8100	97.20	0.00	97.20
INVITATION HOMES INC	26-DEC-23 19-JAN-24	279.0000 0.2800	78.12	0.00	78.12
IRON MOUNTAIN INC	14-DEC-23 04-JAN-24	136.0000 0.6500	88.40	0.00	88.40
JOHNSON CONTROLS INTERNATIONAL	15-DEC-23 12-JAN-24	334.0000 0.3700	123.58	0.00	123.58
KIMBERLY-CLARK CORP	07-DEC-23 03-JAN-24	164.0000 1.1800	193.52	0.00	193.52
LAM RESEARCH CORP	12-DEC-23 03-JAN-24	65.0000 2.0000	130.00	0.00	130.00
MCCORMICK & CO INC/MD	28-DEC-23 08-JAN-24	118.0000 0.4200	49.56	0.00	49.56
MCKESSON CORP	30-NOV-23 02-JAN-24	67.0000 0.6200	41.54	0.00	41.54
MEDTRONIC PLC	19-DEC-23 12-JAN-24	656.0000 0.6900	452.64	0.00	452.64

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE
U.S. DOLLAR					
MERCK & CO INC	14-DEC-23 08-JAN-24	1,249.0000 0.7700	961.73	0.00	961.73
MICRON TECHNOLOGY INC	29-DEC-23 18-JAN-24	536.0000 0.1150	61.64	0.00	61.64
MONDELEZ INTERNATIONAL INC	28-DEC-23 12-JAN-24	672.0000 0.4250	285.60	0.00	285.60
MONOLITHIC POWER SYSTEMS INC	28-DEC-23 15-JAN-24	23.0000 1.0000	23.00	0.00	23.00
MOTOROLA SOLUTIONS INC	14-DEC-23 12-JAN-24	82.0000 0.9800	80.36	0.00	80.36
NIKE INC	01-DEC-23 02-JAN-24	600.0000 0.3700	222.00	0.00	222.00
NORDSON CORP	18-DEC-23 02-JAN-24	26.0000 0.6800	17.68	0.00	17.68
NORTHERN TRUST CORP	07-DEC-23 01-JAN-24	98.0000 0.7500	73.50	0.00	73.50
NUCOR CORP	28-DEC-23 09-FEB-24	122.0000 0.5400	65.88	0.00	65.88

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE
U.S. DOLLAR					
NXP SEMICONDUCTORS NV	12-DEC-23 05-JAN-24	125.0000 1.0140	126.75	0.00	126.75
OCCIDENTAL PETROLEUM CORP	07-DEC-23 16-JAN-24	325.0000 0.1800	58.50	0.00	58.50
OMNICOM GROUP INC	21-DEC-23 12-JAN-24	100.0000 0.7000	70.00	0.00	70.00
PACCAR INC	14-DEC-23 04-JAN-24	253.0000 3.2000	809.60	0.00	809.60
PACKAGING CORP OF AMERICA	15-DEC-23 15-JAN-24	45.0000 1.2500	56.25	0.00	56.25
PARAMOUNT GLOBAL	14-DEC-23 02-JAN-24	243.0000 0.0500	12.15	0.00	12.15
PEPSICO INC	30-NOV-23 05-JAN-24	675.0000 1.2650	853.88	0.00	853.88
PHILIP MORRIS INTERNATIONAL IN	20-DEC-23 10-JAN-24	764.0000 1.3000	993.20	0.00	993.20
PPL CORP	07-DEC-23 02-JAN-24	385.0000 0.2400	92.40	0.00	92.40

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE
U.S. DOLLAR					
PULTEGROUP INC	18-DEC-23 03-JAN-24	109.0000 0.2000	21.80	0.00	21.80
QUANTA SERVICES INC	29-DEC-23 12-JAN-24	71.0000 0.0900	6.39	0.00	6.39
RALPH LAUREN CORP	28-DEC-23 12-JAN-24	19.0000 0.7500	14.25	0.00	14.25
RAYMOND JAMES FINANCIAL INC	29-DEC-23 16-JAN-24	92.0000 0.4500	41.40	0.00	41.40
REALTY INCOME CORP	29-DEC-23 12-JAN-24	347.0000 0.2565	89.01	0.00	89.01
REGENCY CENTERS CORP	13-DEC-23 03-JAN-24	79.0000 0.6700	52.93	0.00	52.93
REGIONS FINANCIAL CORP	07-DEC-23 02-JAN-24	449.0000 0.2400	107.76	0.00	107.76
REPUBLIC SERVICES INC	29-DEC-23 16-JAN-24	99.0000 0.5350	52.97	0.00	52.97
SCHLUMBERGER LTD	05-DEC-23 11-JAN-24	698.0000 0.2500	174.50	0.00	174.50

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE
U.S. DOLLAR					
SEAGATE TECHNOLOGY HOLDINGS PL	20-DEC-23 09-JAN-24	97.0000 0.7000	67.90	0.00	67.90
SEMPRA	05-DEC-23 15-JAN-24	312.0000 0.5950	185.64	0.00	185.64
SOUTHWEST AIRLINES CO	20-DEC-23 11-JAN-24	297.0000 0.1800	53.46	0.00	53.46
STATE STREET CORP	29-DEC-23 12-JAN-24	151.0000 0.6900	104.19	0.00	104.19
STEEL DYNAMICS INC	28-DEC-23 16-JAN-24	75.0000 0.4250	31.88	0.00	31.88
STRYKER CORP	28-DEC-23 31-JAN-24	166.0000 0.8000	132.80	0.00	132.80
TEXTRON INC	14-DEC-23 01-JAN-24	104.0000 0.0200	2.08	0.00	2.08
THERMO FISHER SCIENTIFIC INC	14-DEC-23 16-JAN-24	190.0000 0.3500	66.50	0.00	66.50
TRANE TECHNOLOGIES PLC	30-NOV-23 29-DEC-23	112.0000 0.7500	84.00	63.00	21.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE	DIVIDEND ACCRUED	DIVIDEND RECEIVED	DIVIDEND RECEIVABLE
U.S. DOLLAR					
US BANCORP	28-DEC-23 16-JAN-24	763.0000 0.4900	373.87	0.00	373.87
VENTAS INC	29-DEC-23 18-JAN-24	200.0000 0.4500	90.00	0.00	90.00
VERALTO CORP	28-DEC-23 31-JAN-24	107.0000 0.0900	9.63	0.00	9.63
VICI PROPERTIES INC	20-DEC-23 04-JAN-24	507.0000 0.4150	210.41	0.00	210.41
WALMART INC	07-DEC-23 02-JAN-24	704.0000 0.5700	401.28	0.00	401.28
WALT DISNEY CO/THE	08-DEC-23 10-JAN-24	897.0000 0.3000	269.10	0.00	269.10
WILLIS TOWERS WATSON PLC	28-DEC-23 16-JAN-24	53.0000 0.8400	44.52	0.00	44.52
ZIMMER BIOMET HOLDINGS INC	26-DEC-23 31-JAN-24	102.0000 0.2400	24.48	0.00	24.48
		TOTAL DIVIDEND RECEIVABLE			17,890.26

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
RECEIPTS AND DISBURSEMENT TRANSACTIONS						
CASH TRANSFERRED IN						
U.S. DOLLAR						
CD	13-APR-23	1951718400 1951728400 PLANT-FERC-FI		11,000.00	0.00	
TRUSTEE/CUSTODIAN FEES						
U.S. DOLLAR						
CW	03-MAR-23	A56F000000A E SG Q3/22 GLBL CUST FEE PYMT PLANT-FERC-EQ		2,799.44-	0.00	
CW	03-MAR-23	A56F000000A E SG Q3/22 GLBL CUST FEE PYMT PLANT-FERC-FI		1,148.50-	0.00	
CW	31-MAR-23	BNY MELLON 4Q2022 TRUSTEE FEES PLANT-FERC-FI		1,273.62-	0.00	
CW	31-MAR-23	BNY MELLON 4Q2022 TRUSTEE FEES PLANT-FERC-EQ		3,891.02-	0.00	
CW	21-NOV-23	BNY MELLN PLANT-FERC-FI		1,145.99-	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CW	21-NOV-23	BNY MELLON		2,642.11-	0.00	
		PLANT-FERC-EQ				
CW	21-NOV-23	BNY MELLON		1,140.07-	0.00	
		PLANT-FERC-FI				
CW	21-NOV-23	BNY MELLON 4Q2022 TRUSTEE FEES		2,253.34-	0.00	
		PLANT-FERC-EQ				
TOTAL				16,294.09-	0.00	0.00
TRUSTEE/CUSTODIAN FEES						
INVESTMENT MANAGEMENT FEES						
U.S. DOLLAR						
CW	27-FEB-23	AMEREN MO FERC		1,133.54-	0.00	
	27-FEB-23	EQUITY NUVEEN				
		PLANT-FERC-EQ				
CW	27-FEB-23	AMEREN MO FERC		1,044.11-	0.00	
	27-FEB-23	FIXED INCOME INSIGHT				
		PLANT-FERC-FI				
CW	08-MAY-23	AMEREN MO FERC		1,077.47-	0.00	
	08-MAY-23	FIXED INCOME INSIGHT				
		PLANT-FERC-FI				
CW	03-JUL-23	AMEREN MO FERC		1,195.49-	0.00	
	03-JUL-23	EQUITY NUVEEN				
		PLANT-FERC-EQ				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CW	03-JUL-23	AMEREN MO FERC		1,077.47-	0.00	
	03-JUL-23	FIXED INCOME INSIGHT PLANT-FERC-FI				
CW	15-AUG-23	AMEREN MO FERC		1,315.62-	0.00	
	15-AUG-23	EQUITY NUVEEN PLANT-FERC-EQ				
CW	28-SEP-23	AMEREN MO FERC		1,061.39-	0.00	
	28-SEP-23	FIXED INCOME INSIGHT PLANT-FERC-FI				
CW	21-NOV-23	AMEREN MO FERC		1,026.19-	0.00	
	21-NOV-23	FIXED INCOME INSIGHT PLANT-FERC-FI				
	TOTAL INVESTMENT MANAGEMENT FEES			8,931.28-	0.00	0.00
	CONSULTING FEES					
	U.S. DOLLAR					
CW	27-FEB-23	AMEREN MO FERC		39.11-	0.00	
	27-FEB-23	EQUITY NUVEEN PLANT-FERC-EQ				
CW	27-FEB-23	AMEREN MO FERC		21.80-	0.00	
	27-FEB-23	FIXED INCOME INSIGHT PLANT-FERC-FI				
CW	01-MAY-23	AMEREN MO FERC		39.65-	0.00	
	01-MAY-23	EQUITY NUVEEN PLANT-FERC-EQ				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CW	01-MAY-23	AMEREN MO FERC		21.12-	0.00	
	01-MAY-23	FIXED INCOME INSIGHT				
		PLANT-FERC-FI				
CW	03-JUL-23	AMEREN MO FERC		39.65-	0.00	
	03-JUL-23	EQUITY NUVEEN				
		PLANT-FERC-EQ				
CW	03-JUL-23	AMEREN MO FERC		21.12-	0.00	
	03-JUL-23	FIXED INCOME INSIGHT				
		PLANT-FERC-FI				
CW	18-AUG-23	WTW ALM STUDY FEE		276.26-	0.00	
		PLANT-FERC-FI				
CW	18-AUG-23	WTW ALM STUDY FEE		572.63-	0.00	
		PLANT-FERC-EQ				
CW	21-NOV-23	AMEREN MO FERC		19.70-	0.00	
	21-NOV-23	FIXED INCOME INSIGHT				
		PLANT-FERC-FI				
CW	21-NOV-23	AMEREN MO FERC		40.84-	0.00	
	21-NOV-23	EQUITY NUVEEN				
		PLANT-FERC-EQ				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL				1,091.88-	0.00	0.00
CONSULTING FEES						
UBTI TAX EXPENSE						
U.S. DOLLAR						
CW	14-APR-23	BNF: US TAX OPS INSTITUTIONAL		1,000.00-	0.00	
	14-APR-23	500 GRANT ST PITTSBURGH, PA 15 PLANT-FERC-FI				
CW	14-APR-23	BNF: US TAX OPS INSTITUTIONAL		62,000.00-	0.00	
	14-APR-23	500 GRANT ST PITTSBURGH, PA 15 PLANT-FERC-FI				
CW	14-APR-23	BNF: US TAX OPS INSTITUTIONAL		2,000.00-	0.00	
	14-APR-23	500 GRANT ST PITTSBURGH, PA 15 PLANT-FERC-EQ				
CW	14-SEP-23	BNF: US TAX OPS INSTITUTIONAL		20,000.00-	0.00	
	14-SEP-23	500 GRANT ST PITTSBURGH, PA 15 PLANT-FERC-FI				
CW	14-DEC-23	BNF: US TAX OPS INSTITUTIONAL		30,000.00-	0.00	
	14-DEC-23	500 GRANT ST PITTSBURGH, PA 15 PLANT-FERC-FI				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL				115,000.00-	0.00	0.00
UBTI TAX EXPENSE						
CASH TRANSFERRED OUT						
U.S. DOLLAR						
CW	13-APR-23	1951718400TO 1951728400		11,000.00-	0.00	
		PLANT-FERC-EQ				
AMORTIZATION/ACCRETION						
U.S. DOLLAR						
BVA	31-JAN-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	35,000.000	0.00	9.04	
BVA	28-FEB-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	35,000.000	0.00	8.20	
BVA	31-MAR-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	35,000.000	0.00	9.11	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	35,000.000	0.00	8.85	
BVA	31-MAY-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	35,000.000	0.00	9.18	
BVA	30-JUN-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	35,000.000	0.00	8.92	
BVA	31-JUL-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	35,000.000	0.00	9.25	
BVA	31-AUG-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	35,000.000	0.00	9.28	
BVA	30-SEP-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	9.02	

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BVA	31-OCT-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	35,000.000	0.00	9.36	
BVA	30-NOV-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	9.09	
BVA	31-DEC-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	9.43	
BVA	31-JAN-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.19	
BVA	28-FEB-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.17	
BVA	31-MAR-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.19	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.19	
BVA	31-MAY-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.19	
BVA	30-JUN-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.19	
BVA	11-JUL-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.08	
BVA	31-JAN-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	4.02-	
BVA	28-FEB-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	3.64-	

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BVA	31-MAR-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	4.04-	
BVA	30-APR-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	3.92-	
BVA	31-MAY-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	10,000.000	0.00	4.07-	
BVA	30-JUN-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	3.95-	
BVA	31-JUL-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	10,000.000	0.00	4.09-	
BVA	31-AUG-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	4.11-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-SEP-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	3.99-	
BVA	31-OCT-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.13-	
BVA	30-NOV-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.01-	
BVA	31-DEC-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.16-	
BVA	31-JAN-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	10.31-	
BVA	28-FEB-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	9.33-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAR-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	10.35-	
BVA	30-APR-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	10.04-	
BVA	31-MAY-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	10.40-	
BVA	30-JUN-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	10.09-	
BVA	31-JUL-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	10.45-	
BVA	31-AUG-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	10.47-	

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BVA	30-SEP-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	10.16-	
BVA	31-OCT-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	10.52-	
BVA	30-NOV-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	10.21-	
BVA	31-DEC-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	10.57-	
BVA	31-JAN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	2.21	
BVA	31-JAN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	2.95	

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BVA	31-JAN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.80	
BVA	28-FEB-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	2.00	
BVA	28-FEB-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	2.67	
BVA	28-FEB-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.73	
BVA	31-MAR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	2.22	
BVA	31-MAR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	2.97	

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BVA	31-MAR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.81	
BVA	30-APR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	2.15	
BVA	30-APR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	2.88	
BVA	30-APR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.78	
BVA	31-MAY-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	2.23	
BVA	31-MAY-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	2.98	

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BVA	31-MAY-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.81	
BVA	15-JUN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.28	
BVA	15-JUN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.73	
BVA	15-JUN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.94	
BVA	31-JAN-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	2.23-	
BVA	28-FEB-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	2.02-	

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BVA	31-MAR-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	2.24-	
BVA	30-APR-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	2.17-	
BVA	31-MAY-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	10,000.000	0.00	2.25-	
BVA	30-JUN-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	2.18-	
BVA	31-JUL-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	10,000.000	0.00	2.26-	
BVA	31-AUG-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	2.26-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-SEP-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.20-	
BVA	31-OCT-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.27-	
BVA	30-NOV-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.21-	
BVA	31-DEC-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.28-	
BVA	31-JAN-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	1.86	
BVA	28-FEB-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	1.68	

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BVA	31-MAR-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	1.86	
BVA	30-APR-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	1.81	
BVA	31-MAY-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	1.87	
BVA	30-JUN-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	1.81	
BVA	31-JUL-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	1.88	
BVA	31-AUG-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	1.88	

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BVA	30-SEP-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.82	
BVA	31-OCT-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.89	
BVA	30-NOV-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.83	
BVA	31-DEC-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.89	
BVA	31-JAN-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	1.52-	
BVA	28-FEB-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	1.38-	

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BVA	31-MAR-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	1.53-	
BVA	30-APR-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	1.49-	
BVA	31-MAY-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	1.54-	
BVA	30-JUN-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	1.50-	
BVA	31-JUL-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	1.55-	
BVA	31-AUG-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	1.56-	

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BVA	30-SEP-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.51-	
BVA	31-OCT-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.57-	
BVA	30-NOV-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.52-	
BVA	31-DEC-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.58-	
BVA	31-JAN-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.18	
BVA	28-FEB-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.16	

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BVA	31-MAR-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.18	
BVA	30-APR-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.18	
BVA	31-MAY-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.18	
BVA	30-JUN-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.18	
BVA	31-JUL-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.19	
BVA	31-AUG-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.19	

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BVA	30-SEP-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.18	
BVA	31-OCT-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.19	
BVA	30-NOV-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.18	
BVA	31-DEC-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.19	
BVA	31-JAN-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	3.25-	
BVA	28-FEB-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	2.95-	

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BVA	31-MAR-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	3.27-	
BVA	30-APR-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	3.18-	
BVA	31-MAY-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	10,000.000	0.00	3.30-	
BVA	30-JUN-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	3.20-	
BVA	31-JUL-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	10,000.000	0.00	3.32-	
BVA	31-AUG-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	3.33-	

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BVA	30-SEP-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	3.23-	
BVA	31-OCT-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	3.35-	
BVA	30-NOV-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	3.26-	
BVA	31-DEC-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	3.38-	
BVA	31-JAN-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.35	
BVA	28-FEB-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.32	

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BVA	31-MAR-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.35	
BVA	30-APR-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.34	
BVA	31-MAY-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.36	
BVA	30-JUN-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.35	
BVA	31-JUL-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.36	
BVA	31-AUG-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.36	

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BVA	30-SEP-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.35	
BVA	31-OCT-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.36	
BVA	30-NOV-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.35	
BVA	31-DEC-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.37	
BVA	31-JAN-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	5.22-	
BVA	28-FEB-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	4.73-	

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BVA	31-MAR-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	5.24-	
BVA	30-APR-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	5.09-	
BVA	31-MAY-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	5.27-	
BVA	12-JUN-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	2.22-	
BVA	31-JAN-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.58	
BVA	28-FEB-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.52	

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BVA	31-MAR-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.58	
BVA	30-APR-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.56	
BVA	31-MAY-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.58	
BVA	30-JUN-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.57	
BVA	31-JUL-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	0.59	
BVA	31-AUG-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	0.59	

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BVA	30-SEP-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.57	
BVA	31-OCT-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.59	
BVA	30-NOV-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.57	
BVA	31-DEC-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.59	
BVA	31-JAN-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	35,000.000	0.00	7.56	
BVA	28-FEB-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	35,000.000	0.00	6.85	

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BVA	31-MAR-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	35,000.000	0.00	7.61	
BVA	30-APR-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	35,000.000	0.00	7.39	
BVA	31-MAY-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	35,000.000	0.00	7.66	
BVA	30-JUN-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	35,000.000	0.00	7.44	
BVA	31-JUL-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	35,000.000	0.00	7.71	
BVA	31-AUG-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	35,000.000	0.00	7.74	

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BVA	30-SEP-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	7.51	
BVA	31-OCT-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	35,000.000	0.00	7.79	
BVA	30-NOV-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	7.57	
BVA	31-DEC-23	AMERICAN HOMES 4 RENT LP 3.625% 04/15/2032 DD 04/07/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	7.84	
BVA	31-JAN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.44	
BVA	31-JAN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.14	

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BVA	28-FEB-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.40	
BVA	28-FEB-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.13	
BVA	31-MAR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.44	
BVA	31-MAR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.14	
BVA	30-APR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.43	
BVA	30-APR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.14	

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BVA	31-MAY-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.45	
BVA	31-MAY-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.14	
BVA	30-JUN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.43	
BVA	30-JUN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.14	
BVA	31-JUL-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.45	
BVA	31-JUL-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	0.14	

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BVA	31-AUG-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.45	
BVA	31-AUG-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	0.14	
BVA	30-SEP-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.44	
BVA	30-SEP-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.14	
BVA	31-OCT-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.46	
BVA	31-OCT-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.14	

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BVA	30-NOV-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.44	
BVA	30-NOV-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.14	
BVA	31-DEC-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.46	
BVA	31-DEC-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.15	
BVA	31-JAN-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.12	
BVA	28-FEB-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.11	

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BVA	31-MAR-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.12	
BVA	30-APR-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.12	
BVA	31-MAY-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.12	
BVA	30-JUN-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.12	
BVA	31-JUL-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.12	
BVA	31-AUG-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.12	

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BVA	30-SEP-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.12	
BVA	31-OCT-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.13	
BVA	30-NOV-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.12	
BVA	31-DEC-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.13	
BVA	31-MAY-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	21,000.000	0.00	0.11	
BVA	30-JUN-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	21,000.000	0.00	0.47	

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BVA	31-JUL-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	21,000.000	0.00	0.49	
BVA	31-AUG-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	21,000.000	0.00	0.49	
BVA	30-SEP-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	21,000.000	0.00	0.48	
BVA	31-OCT-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	21,000.000	0.00	0.49	
BVA	30-NOV-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	21,000.000	0.00	0.48	
BVA	31-DEC-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	21,000.000	0.00	0.50	

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BVA	31-JAN-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.22	
BVA	28-FEB-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.20	
BVA	31-MAR-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.23	
BVA	30-APR-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.22	
BVA	31-MAY-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.23	
BVA	30-JUN-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.22	

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BVA	31-JUL-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	0.23	
BVA	31-AUG-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	0.23	
BVA	30-SEP-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.22	
BVA	31-OCT-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.23	
BVA	30-NOV-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.22	
BVA	31-DEC-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.23	

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BVA	31-JAN-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	25,000.000	0.00	0.21	
BVA	28-FEB-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	25,000.000	0.00	0.19	
BVA	31-MAR-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	25,000.000	0.00	0.21	
BVA	30-APR-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	0.21	
BVA	31-MAY-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	25,000.000	0.00	0.22	
BVA	30-JUN-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	0.21	

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BVA	31-JUL-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	25,000.000	0.00	0.22	
BVA	31-AUG-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	0.22	
BVA	30-SEP-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	0.21	
BVA	31-OCT-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	0.22	
BVA	30-NOV-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	0.21	
BVA	31-DEC-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	0.22	

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BVA	31-JAN-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.17-	
BVA	28-FEB-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.15-	
BVA	31-MAR-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.17-	
BVA	30-APR-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.17-	
BVA	31-MAY-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.17-	
BVA	30-JUN-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.17-	

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BVA	31-JUL-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.17-	
BVA	31-AUG-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.17-	
BVA	30-SEP-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.17-	
BVA	31-OCT-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.18-	
BVA	30-NOV-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.17-	
BVA	31-DEC-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.18-	

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BVA	31-JAN-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	30,000.000	0.00	2.99	
BVA	28-FEB-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	30,000.000	0.00	2.71	
BVA	31-MAR-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	30,000.000	0.00	3.01	
BVA	30-APR-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	30,000.000	0.00	2.92	
BVA	31-MAY-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	30,000.000	0.00	3.03	
BVA	30-JUN-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	30,000.000	0.00	2.94	

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BVA	31-JUL-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	30,000.000	0.00	3.05	
BVA	31-AUG-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	30,000.000	0.00	3.05	
BVA	30-SEP-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	2.96	
BVA	31-OCT-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	3.07	
BVA	30-NOV-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	2.98	
BVA	31-DEC-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	3.09	

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BVA	30-JUN-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	0.01-	
BVA	31-JUL-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	20,000.000	0.00	0.07-	
BVA	31-AUG-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	0.07-	
BVA	30-SEP-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.07-	
BVA	31-OCT-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.07-	
BVA	30-NOV-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.07-	

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BVA	31-DEC-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.07-	
BVA	31-JAN-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	9.43-	
BVA	28-FEB-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	8.54-	
BVA	31-MAR-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	9.48-	
BVA	30-APR-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	9.20-	
BVA	31-MAY-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	9.53-	

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BVA	30-JUN-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	9.25-	
BVA	31-JUL-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	9.58-	
BVA	31-AUG-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	9.61-	
BVA	30-SEP-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	9.33-	
BVA	31-OCT-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	9.66-	
BVA	30-NOV-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	9.38-	

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BVA	31-DEC-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	9.72-	
BVA	31-JAN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.94	
BVA	31-JAN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	23.58-	
BVA	28-FEB-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.85	
BVA	28-FEB-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	21.34-	
BVA	31-MAR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.95	

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BVA	31-MAR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	23.67-	
BVA	30-APR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.92	
BVA	30-APR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	22.96-	
BVA	31-MAY-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.95	
BVA	31-MAY-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	20,000.000	0.00	23.77-	
BVA	30-JUN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.93	

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BVA	30-JUN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	23.05-	
BVA	31-JUL-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.96	
BVA	31-JUL-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	20,000.000	0.00	23.86-	
BVA	31-AUG-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.96	
BVA	31-AUG-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	23.91-	
BVA	30-SEP-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.94	

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BVA	30-SEP-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	23.19-	
BVA	31-OCT-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.97	
BVA	31-OCT-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	24.01-	
BVA	30-NOV-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.94	
BVA	30-NOV-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	23.28-	
BVA	31-DEC-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.98	

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BVA	31-DEC-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	24.11-	
BVA	31-JAN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	2.53-	
BVA	31-JAN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.42-	
BVA	28-FEB-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	2.29-	
BVA	28-FEB-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.38-	
BVA	31-MAR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	2.54-	

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BVA	31-MAR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.43-	
BVA	30-APR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	2.47-	
BVA	30-APR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.41-	
BVA	31-MAY-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	5,000.000	0.00	2.56-	
BVA	31-MAY-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.43-	
BVA	30-JUN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	2.48-	

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BVA	30-JUN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.42-	
BVA	31-JUL-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	5,000.000	0.00	2.57-	
BVA	31-JUL-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	5,000.000	0.00	0.43-	
BVA	31-AUG-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	2.58-	
BVA	31-AUG-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	0.44-	
BVA	30-SEP-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.51-	

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BVA	30-SEP-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.42-	
BVA	31-OCT-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.60-	
BVA	31-OCT-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.44-	
BVA	30-NOV-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.52-	
BVA	30-NOV-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.43-	
BVA	31-DEC-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.61-	

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BVA	31-DEC-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.44-	
BVA	31-JAN-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.84	
BVA	28-FEB-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.76	
BVA	31-MAR-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.84	
BVA	30-APR-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.82	
BVA	31-MAY-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.85	

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BVA	30-JUN-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.82	
BVA	31-JUL-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.85	
BVA	31-AUG-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.86	
BVA	30-SEP-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.83	
BVA	31-OCT-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.86	
BVA	30-NOV-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.84	

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BVA	31-DEC-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.87	
BVA	31-JAN-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.05	
BVA	28-FEB-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.05	
BVA	31-MAR-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.05	
BVA	30-APR-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.05	
BVA	31-MAY-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.05	

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BVA	30-JUN-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.05	
BVA	31-JUL-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.05	
BVA	29-AUG-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.05	
BVA	31-JAN-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.10	
BVA	28-FEB-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.09	
BVA	31-MAR-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.10	

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BVA	30-APR-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.10	
BVA	31-MAY-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.10	
BVA	30-JUN-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.10	
BVA	31-JUL-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	0.10	
BVA	31-AUG-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	0.10	
BVA	30-SEP-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.10	

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BVA	31-OCT-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.10	
BVA	30-NOV-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.10	
BVA	31-DEC-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.10	
BVA	31-JAN-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.58	
BVA	28-FEB-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.52	
BVA	31-MAR-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.58	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.56	
BVA	31-MAY-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.58	
BVA	30-JUN-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.56	
BVA	31-JUL-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.58	
BVA	31-AUG-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.58	
BVA	30-SEP-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.56	

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BVA	31-OCT-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.58	
BVA	30-NOV-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.57	
BVA	31-DEC-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.59	
BVA	31-JAN-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.35	
BVA	28-FEB-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.32	
BVA	31-MAR-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.36	

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BVA	30-APR-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.34	
BVA	31-MAY-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.36	
BVA	30-JUN-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.35	
BVA	31-JUL-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.36	
BVA	31-AUG-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.36	
BVA	30-SEP-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.35	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-OCT-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.36	
BVA	30-NOV-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.35	
BVA	31-DEC-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.36	
BVA	31-JAN-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	17.54-	
BVA	28-FEB-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	15.88-	
BVA	31-MAR-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	17.61-	

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BVA	30-APR-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	17.08-	
BVA	31-MAY-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	17.68-	
BVA	30-JUN-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	17.14-	
BVA	31-JUL-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	17.75-	
BVA	31-AUG-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	17.79-	
BVA	30-SEP-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	17.25-	

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BVA	31-OCT-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	17.86-	
BVA	30-NOV-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	17.32-	
BVA	31-DEC-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	17.93-	
BVA	31-JAN-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.05	
BVA	28-FEB-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.05	
BVA	31-MAR-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.05	

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BVA	30-APR-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.05	
BVA	31-MAY-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.05	
BVA	30-JUN-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.05	
BVA	31-JUL-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.05	
BVA	31-AUG-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.05	
BVA	30-SEP-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.05	

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BVA	31-OCT-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.05	
BVA	30-NOV-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.05	
BVA	31-DEC-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.05	
BVA	31-JAN-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	24,000.000	0.00	0.05	
BVA	28-FEB-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	24,000.000	0.00	0.05	
BVA	31-MAR-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	24,000.000	0.00	0.05	

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BVA	30-APR-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	24,000.000	0.00	0.05	
BVA	31-MAY-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	24,000.000	0.00	0.06	
BVA	30-JUN-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	24,000.000	0.00	0.05	
BVA	31-JUL-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	24,000.000	0.00	0.06	
BVA	31-AUG-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	24,000.000	0.00	0.06	
BVA	30-SEP-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	24,000.000	0.00	0.05	

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BVA	31-OCT-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	24,000.000	0.00	0.06	
BVA	30-NOV-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	24,000.000	0.00	0.05	
BVA	31-DEC-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	24,000.000	0.00	0.06	
BVA	31-JAN-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.29	
BVA	28-FEB-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.26	
BVA	31-MAR-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	0.29	

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BVA	30-APR-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	0.28	
BVA	31-MAY-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	20,000.000	0.00	0.29	
BVA	30-JUN-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	0.28	
BVA	31-JUL-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	20,000.000	0.00	0.29	
BVA	31-AUG-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	0.29	
BVA	30-SEP-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.28	

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BVA	31-OCT-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.29	
BVA	30-NOV-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.28	
BVA	31-DEC-23	TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.29	
BVA	31-JAN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	11.18-	
BVA	31-JAN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	25,000.000	0.00	19.45-	
BVA	28-FEB-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	10.12-	

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BVA	28-FEB-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	25,000.000	0.00	17.60-	
BVA	31-MAR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	11.22-	
BVA	31-MAR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	25,000.000	0.00	19.52-	
BVA	30-APR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	10.87-	
BVA	30-APR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	18.93-	
BVA	31-MAY-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	10,000.000	0.00	11.25-	

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BVA	31-MAY-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	25,000.000	0.00	19.60-	
BVA	30-JUN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	10.91-	
BVA	30-JUN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	19.00-	
BVA	31-JUL-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	10,000.000	0.00	11.29-	
BVA	31-JUL-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	25,000.000	0.00	19.67-	
BVA	31-AUG-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	11.30-	

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BVA	31-AUG-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	19.71-	
BVA	30-SEP-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	10.96-	
BVA	30-SEP-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	19.11-	
BVA	31-OCT-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	11.34-	
BVA	31-OCT-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	19.78-	
BVA	30-NOV-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	10.99-	

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BVA	30-NOV-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	19.18-	
BVA	31-DEC-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	11.37-	
BVA	31-DEC-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	19.86-	
BVA	31-JAN-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	1.51-	
BVA	28-FEB-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	1.36-	
BVA	31-MAR-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	1.52-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	1.47-	
BVA	31-MAY-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	1.53-	
BVA	30-JUN-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	1.48-	
BVA	31-JUL-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	1.54-	
BVA	29-AUG-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	1.49-	
BVA	31-JAN-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	30,000.000	0.00	3.73-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	28-FEB-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	30,000.000	0.00	3.38-	
BVA	31-MAR-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	30,000.000	0.00	3.75-	
BVA	30-APR-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	30,000.000	0.00	3.64-	
BVA	31-MAY-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	30,000.000	0.00	3.77-	
BVA	30-JUN-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	30,000.000	0.00	3.66-	
BVA	05-JUL-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	30,000.000	0.00	0.73-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-AUG-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	0.76	
BVA	30-SEP-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	22.93	
BVA	31-OCT-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	23.80	
BVA	30-NOV-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	23.14	
BVA	31-DEC-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	24.01	
BVA	31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.48	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.17	
BVA	31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	1.55	
BVA	31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	55,000.000	0.00	87.58-	
BVA	28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.44	
BVA	28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.15	
BVA	28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	1.41	

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BVA	28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	55,000.000	0.00	79.23-	
BVA	31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.49	
BVA	31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.17	
BVA	31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	1.56	
BVA	31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	55,000.000	0.00	87.84-	
BVA	30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.47	

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BVA	30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.17	
BVA	30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	1.52	
BVA	30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	55,000.000	0.00	85.14-	
BVA	31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.49	
BVA	31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.17	
BVA	31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	1.57	

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BVA	31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	55,000.000	0.00	88.12-	
BVA	30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.48	
BVA	30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.17	
BVA	30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	1.53	
BVA	30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	55,000.000	0.00	85.41-	
BVA	31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.49	

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BVA	31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	0.17	
BVA	31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	1.59	
BVA	31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	55,000.000	0.00	88.39-	
BVA	31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.49	
BVA	31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	0.17	
BVA	31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	1.59	

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BVA	31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	55,000.000	0.00	88.53-	
BVA	30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.48	
BVA	30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.17	
BVA	30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.55	
BVA	30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	55,000.000	0.00	85.81-	
BVA	31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.50	

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BVA	31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.18	
BVA	31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.60	
BVA	31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	55,000.000	0.00	88.81-	
BVA	30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.48	
BVA	30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.17	
BVA	30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.56	

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BVA	30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	55,000.000	0.00	86.08-	
BVA	31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.50	
BVA	31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.18	
BVA	31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.61	
BVA	31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	55,000.000	0.00	89.09-	
BVA	31-JAN-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	1.96	

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BVA	28-FEB-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	1.69	
BVA	31-MAR-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	2.03	
BVA	30-APR-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	1.97	
BVA	31-MAY-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	2.04	
BVA	30-JUN-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	1.97	
BVA	31-JUL-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	2.04	

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BVA	31-AUG-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	2.04	
BVA	30-SEP-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.98	
BVA	31-OCT-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.05	
BVA	30-NOV-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.98	
BVA	31-DEC-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.05	
BVA	31-JUL-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	60,000.000	0.00	3.81	

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BVA	31-AUG-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	60,000.000	0.00	4.74	
BVA	30-SEP-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	60,000.000	0.00	4.61	
BVA	31-OCT-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	60,000.000	0.00	4.81	
BVA	30-NOV-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	60,000.000	0.00	4.67	
BVA	31-DEC-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	60,000.000	0.00	4.85	
BVA	31-JAN-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	9.08	

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BVA	28-FEB-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	8.23	
BVA	31-MAR-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	9.13	
BVA	30-APR-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	8.87	
BVA	31-MAY-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	20,000.000	0.00	9.19	
BVA	30-JUN-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	8.92	
BVA	31-JUL-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	20,000.000	0.00	9.25	

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BVA	31-AUG-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	9.28	
BVA	30-SEP-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	9.01	
BVA	31-OCT-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	9.34	
BVA	30-NOV-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	9.06	
BVA	31-DEC-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	9.39	
BVA	31-JAN-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	35,000.000	0.00	0.68	

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BVA	28-FEB-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	35,000.000	0.00	0.62	
BVA	31-MAR-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	35,000.000	0.00	0.69	
BVA	30-APR-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	35,000.000	0.00	0.67	
BVA	31-MAY-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	35,000.000	0.00	0.69	
BVA	30-JUN-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	35,000.000	0.00	0.67	
BVA	31-JUL-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	35,000.000	0.00	0.70	

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BVA	31-AUG-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	35,000.000	0.00	0.70	
BVA	30-SEP-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	0.68	
BVA	31-OCT-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	35,000.000	0.00	0.70	
BVA	30-NOV-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	0.68	
BVA	31-DEC-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	0.71	
BVA	31-JAN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	

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BVA	31-JAN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.05	
BVA	28-FEB-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	
BVA	28-FEB-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.05	
BVA	31-MAR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	
BVA	31-MAR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	30-APR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	

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BVA	30-APR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.05	
BVA	31-MAY-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	
BVA	31-MAY-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	30-JUN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	
BVA	30-JUN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.05	
BVA	31-JUL-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	

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BVA	31-JUL-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	31-AUG-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	
BVA	31-AUG-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	30-SEP-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	
BVA	30-SEP-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.05	
BVA	31-OCT-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	

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BVA	31-OCT-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	30-NOV-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	
BVA	30-NOV-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.05	
BVA	31-DEC-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	
BVA	31-DEC-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	31-JAN-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	45,000.000	0.00	9.23	

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BVA	28-FEB-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	45,000.000	0.00	8.35	
BVA	31-MAR-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	45,000.000	0.00	9.27	
BVA	30-APR-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	45,000.000	0.00	8.99	
BVA	31-MAY-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	45,000.000	0.00	9.31	
BVA	30-JUN-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	45,000.000	0.00	9.03	
BVA	31-JUL-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	45,000.000	0.00	9.35	

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BVA	31-AUG-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	45,000.000	0.00	9.38	
BVA	30-SEP-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	45,000.000	0.00	9.09	
BVA	31-OCT-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	45,000.000	0.00	9.42	
BVA	30-NOV-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	45,000.000	0.00	9.14	
BVA	31-DEC-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	45,000.000	0.00	9.46	
BVA	31-JAN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	3.02-	

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BVA	31-JAN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	9.29-	
BVA	28-FEB-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	2.73-	
BVA	28-FEB-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	8.41-	
BVA	31-MAR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	3.03-	
BVA	31-MAR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	9.33-	
BVA	30-APR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	2.94-	

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BVA	30-APR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	9.05-	
BVA	31-MAY-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	5,000.000	0.00	3.04-	
BVA	31-MAY-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	9.37-	
BVA	30-JUN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	2.95-	
BVA	30-JUN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	9.09-	
BVA	31-JUL-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	5,000.000	0.00	3.06-	

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BVA	31-JUL-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	9.42-	
BVA	31-AUG-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	3.06-	
BVA	31-AUG-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	9.44-	
BVA	30-SEP-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.97-	
BVA	30-SEP-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	9.16-	
BVA	31-OCT-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	3.08-	

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BVA	31-OCT-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	9.48-	
BVA	30-NOV-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.99-	
BVA	30-NOV-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	9.20-	
BVA	31-DEC-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	3.09-	
BVA	31-DEC-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	9.52-	
BVA	31-JAN-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	35,000.000	0.00	2.10	

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BVA	28-FEB-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	35,000.000	0.00	1.90	
BVA	31-MAR-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	35,000.000	0.00	2.11	
BVA	11-APR-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	35,000.000	0.00	0.82	
BVA	31-JAN-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	30,000.000	0.00	0.45	
BVA	28-FEB-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	30,000.000	0.00	0.41	
BVA	31-MAR-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	30,000.000	0.00	0.46	

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BVA	30-APR-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	30,000.000	0.00	0.44	
BVA	31-MAY-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	30,000.000	0.00	0.46	
BVA	30-JUN-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	30,000.000	0.00	0.45	
BVA	31-JUL-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	30,000.000	0.00	0.46	
BVA	31-AUG-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	30,000.000	0.00	0.46	
BVA	30-SEP-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	0.45	

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BVA	31-OCT-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	0.47	
BVA	30-NOV-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	0.45	
BVA	31-DEC-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	0.47	
BVA	31-JAN-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	1.50-	
BVA	28-FEB-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	1.36-	
BVA	31-MAR-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	1.51-	

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BVA	30-APR-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	1.47-	
BVA	31-MAY-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	10,000.000	0.00	1.52-	
BVA	30-JUN-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	1.48-	
BVA	31-JUL-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	10,000.000	0.00	1.53-	
BVA	31-AUG-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	1.53-	
BVA	30-SEP-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.49-	

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BVA	31-OCT-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.54-	
BVA	30-NOV-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.49-	
BVA	31-DEC-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.55-	
BVA	31-JAN-23	CIGNA CORP 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	15.18-	
BVA	31-JAN-23	CIGNA CORP 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	15.53-	
BVA	28-FEB-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	13.73-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	28-FEB-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	14.06-	
BVA	31-MAR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	15.23-	
BVA	31-MAR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	15.59-	
BVA	30-APR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	14.77-	
BVA	30-APR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	15.12-	
BVA	31-MAY-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	10,000.000	0.00	15.29-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAY-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	10,000.000	0.00	15.65-	
BVA	30-JUN-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	14.83-	
BVA	30-JUN-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	15.17-	
BVA	31-JUL-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	10,000.000	0.00	15.35-	
BVA	31-JUL-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	10,000.000	0.00	15.71-	
BVA	31-AUG-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	15.38-	

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BVA	31-AUG-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	15.74-	
BVA	30-SEP-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	14.92-	
BVA	30-SEP-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	15.26-	
BVA	31-OCT-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	15.44-	
BVA	31-OCT-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	15.80-	
BVA	30-NOV-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	14.97-	

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BVA	30-NOV-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	15.32-	
BVA	31-DEC-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	15.50-	
BVA	31-DEC-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	15.86-	
BVA	31-JAN-23	CIGNA CORP 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.27	
BVA	28-FEB-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.25	
BVA	31-MAR-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	0.27	

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BVA	30-APR-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	0.26	
BVA	31-MAY-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	20,000.000	0.00	0.27	
BVA	30-JUN-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	0.27	
BVA	31-JUL-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	20,000.000	0.00	0.28	
BVA	31-AUG-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	0.28	
BVA	30-SEP-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.27	

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BVA	31-OCT-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.28	
BVA	30-NOV-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.27	
BVA	31-DEC-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.28	
BVA	31-JAN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	3.63-	
BVA	31-JAN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	3.27-	
BVA	28-FEB-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	3.29-	

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BVA	28-FEB-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	2.96-	
BVA	31-MAR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	3.66-	
BVA	31-MAR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	3.29-	
BVA	30-APR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	3.55-	
BVA	30-APR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	3.20-	
BVA	31-MAY-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	20,000.000	0.00	3.69-	

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BVA	31-MAY-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	20,000.000	0.00	3.32-	
BVA	30-JUN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	3.58-	
BVA	30-JUN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	3.22-	
BVA	31-JUL-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	20,000.000	0.00	3.71-	
BVA	31-JUL-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	20,000.000	0.00	3.34-	
BVA	31-AUG-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	3.73-	

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BVA	31-AUG-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	3.35-	
BVA	30-SEP-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	3.62-	
BVA	30-SEP-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	3.26-	
BVA	31-OCT-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	3.75-	
BVA	31-OCT-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	3.38-	
BVA	30-NOV-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	3.65-	

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BVA	30-NOV-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	3.28-	
BVA	31-DEC-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	3.78-	
BVA	31-DEC-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	3.40-	
BVA	31-JAN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	9,548.453	0.00	1.16-	
BVA	31-JAN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	19,096.911	0.00	2.33-	
BVA	28-FEB-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	9,548.453	0.00	1.05-	

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BVA	28-FEB-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	18,978.991	0.00	2.10-	
BVA	31-MAR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	9,548.453	0.00	1.17-	
BVA	31-MAR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	18,978.991	0.00	2.33-	
BVA	30-APR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	9,548.453	0.00	1.13-	
BVA	30-APR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	18,978.991	0.00	2.26-	
BVA	31-MAY-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	9,548.453	0.00	1.17-	

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BVA	31-MAY-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	18,978.991	0.00	2.34-	
BVA	30-JUN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	9,548.453	0.00	1.14-	
BVA	30-JUN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	18,978.991	0.00	2.27-	
BVA	31-JUL-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	9,548.453	0.00	1.18-	
BVA	31-JUL-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	18,978.991	0.00	2.35-	
BVA	31-AUG-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	9,548.453	0.00	1.18-	

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BVA	31-AUG-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	18,978.991	0.00	2.36-	
BVA	28-SEP-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	18,978.991	0.00	2.06-	
BVA	28-SEP-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	9,548.453	0.00	1.03-	
BVA	30-SEP-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	9,548.453	0.00	0.12-	
BVA	30-SEP-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	18,978.989	0.00	0.23-	
BVA	01-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	446.790	0.00	0.06-	

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BVA	01-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	1,769.910	0.00	0.22	
BVA	13-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	9,548.453	0.00	0.46-	
BVA	13-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	18,532.199	0.00	0.90-	
BVA	31-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	9,548.453	0.00	0.73-	
BVA	31-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	18,532.199	0.00	1.42-	
BVA	03-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	17,209.079	0.00	0.14-	

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BVA	03-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	9,548.453	0.00	0.08-	
BVA	30-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	9,548.453	0.00	1.08-	
BVA	30-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	17,082.897	0.00	1.93-	
BVA	12-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	9,548.454	0.00	0.42-	
BVA	12-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	16,552.507	0.00	0.74-	
BVA	31-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	9,548.458	0.00	0.77-	

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BVA	31-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	16,552.507	0.00	1.34-	
BVA	31-JAN-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	1.84-	
BVA	28-FEB-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	1.67-	
BVA	31-MAR-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	1.85-	
BVA	30-APR-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	1.80-	
BVA	31-MAY-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	20,000.000	0.00	1.86-	

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BVA	30-JUN-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	1.80-	
BVA	31-JUL-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	20,000.000	0.00	1.87-	
BVA	31-AUG-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	1.87-	
BVA	30-SEP-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	1.82-	
BVA	31-OCT-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	1.88-	
BVA	30-NOV-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	1.83-	

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BVA	31-DEC-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	1.89-	
BVA	15-JAN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	28,014.110	0.00	0.05	
BVA	31-JAN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	26,772.210	0.00	0.06	
BVA	15-FEB-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	26,772.210	0.00	0.05	
BVA	28-FEB-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	25,605.050	0.00	0.05	
BVA	15-MAR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	25,605.050	0.00	0.05	

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BVA	31-MAR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	24,700.200	0.00	0.06	
BVA	15-APR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	24,700.200	0.00	0.05	
BVA	30-APR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	23,122.710	0.00	0.05	
BVA	15-MAY-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	23,122.710	0.00	0.04	
BVA	31-MAY-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	21,630.710	0.00	0.05	
BVA	15-JUN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	21,630.710	0.00	0.04	

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BVA	30-JUN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	19,991.800	0.00	0.04	
BVA	03-JUL-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	19,991.800	0.00	0.01	
BVA	15-JUL-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	19,991.784	0.00	0.03	
BVA	31-JUL-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	18,270.514	0.00	0.04	
BVA	15-AUG-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	18,270.514	0.00	0.03	
BVA	31-AUG-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	16,768.557	0.00	0.04	

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BVA	15-SEP-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	16,768.557	0.00	0.03	
BVA	30-SEP-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,379.649	0.00	0.03	
BVA	15-OCT-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,379.649	0.00	0.03	
BVA	31-OCT-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	13,933.965	0.00	0.03	
BVA	15-NOV-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	13,933.965	0.00	0.03	
BVA	30-NOV-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	12,525.458	0.00	0.03	

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BVA	15-DEC-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	12,525.458	0.00	0.02	
BVA	31-DEC-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	11,029.256	0.00	0.02	
BVA	31-JAN-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	9,094.330	0.00	0.44-	
BVA	28-FEB-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	9,094.330	0.00	0.40-	
BVA	31-MAR-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	9,094.330	0.00	0.44-	
BVA	30-APR-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	8,631.870	0.00	0.41-	

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BVA	31-MAY-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	7,371.030	0.00	0.36-	
BVA	30-JUN-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	2,381.440	0.00	0.11-	
BVA	30-JUN-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	2,381.440	0.00	0.03-	
BVA	03-JUL-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	2,381.440	0.00	0.01-	
BVA	31-JAN-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	1.34	
BVA	28-FEB-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	1.21	

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BVA	31-MAR-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	1.35	
BVA	30-APR-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	1.31	
BVA	31-MAY-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	1.36	
BVA	30-JUN-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	1.32	
BVA	31-JUL-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	1.37	
BVA	31-AUG-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	1.38	

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BVA	30-SEP-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.34	
BVA	31-OCT-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.39	
BVA	30-NOV-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.35	
BVA	31-DEC-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.40	
BVA	31-JAN-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.24-	
BVA	28-FEB-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.22-	

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BVA	31-MAR-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.25-	
BVA	30-APR-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.24-	
BVA	31-MAY-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.25-	
BVA	30-JUN-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.24-	
BVA	31-JUL-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.25-	
BVA	31-AUG-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.25-	

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BVA	30-SEP-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.24-	
BVA	31-OCT-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.25-	
BVA	30-NOV-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.24-	
BVA	31-DEC-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.25-	
BVA	31-JAN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	2.85	
BVA	31-JAN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	2.59	

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BVA	28-FEB-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	2.58	
BVA	28-FEB-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	2.34	
BVA	31-MAR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	2.86	
BVA	31-MAR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	2.60	
BVA	30-APR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	2.78	
BVA	30-APR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	2.52	

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BVA	31-MAY-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	2.88	
BVA	31-MAY-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	2.61	
BVA	30-JUN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	2.79	
BVA	30-JUN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	2.54	
BVA	31-JUL-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	2.89	
BVA	31-JUL-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	2.63	

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BVA	31-AUG-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	2.90	
BVA	31-AUG-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	2.64	
BVA	30-SEP-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.82	
BVA	30-SEP-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.56	
BVA	31-OCT-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.92	
BVA	31-OCT-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.65	

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BVA	30-NOV-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.83	
BVA	30-NOV-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.57	
BVA	31-DEC-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.94	
BVA	31-DEC-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.66	
BVA	31-JAN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.20	
BVA	31-JAN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	2.11	

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BVA	28-FEB-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.18	
BVA	28-FEB-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	1.91	
BVA	31-MAR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	0.20	
BVA	31-MAR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	2.12	
BVA	30-APR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	0.19	
BVA	30-APR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	2.06	

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BVA	31-MAY-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	20,000.000	0.00	0.20	
BVA	31-MAY-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	2.13	
BVA	30-JUN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	0.19	
BVA	30-JUN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	2.07	
BVA	31-JUL-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	20,000.000	0.00	0.20	
BVA	31-JUL-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	2.15	

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BVA	31-AUG-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	0.20	
BVA	31-AUG-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	2.15	
BVA	30-SEP-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.19	
BVA	30-SEP-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.09	
BVA	31-OCT-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.20	
BVA	31-OCT-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.17	

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BVA	30-NOV-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.19	
BVA	30-NOV-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.10	
BVA	31-DEC-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.20	
BVA	31-DEC-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.18	
BVA	31-JAN-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.06	
BVA	28-FEB-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.06	

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BVA	31-MAR-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	0.06	
BVA	30-APR-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	0.06	
BVA	31-MAY-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	20,000.000	0.00	0.06	
BVA	30-JUN-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	0.06	
BVA	31-JUL-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	20,000.000	0.00	0.06	
BVA	31-AUG-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	0.06	

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BVA	30-SEP-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.06	
BVA	31-OCT-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.06	
BVA	30-NOV-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.06	
BVA	31-DEC-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.06	
BVA	31-JAN-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	4,000.000	0.00	0.45	
BVA	28-FEB-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	4,000.000	0.00	0.41	

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BVA	31-MAR-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	4,000.000	0.00	0.45	
BVA	30-APR-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	4,000.000	0.00	0.44	
BVA	31-MAY-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	4,000.000	0.00	0.46	
BVA	30-JUN-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	4,000.000	0.00	0.44	
BVA	31-JUL-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	4,000.000	0.00	0.46	
BVA	31-AUG-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	4,000.000	0.00	0.46	

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BVA	30-SEP-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	4,000.000	0.00	0.45	
BVA	31-OCT-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	4,000.000	0.00	0.47	
BVA	30-NOV-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	4,000.000	0.00	0.45	
BVA	31-DEC-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	4,000.000	0.00	0.47	
BVA	31-JAN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	2.68-	
BVA	31-JAN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	2.80-	

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BVA	28-FEB-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	2.43-	
BVA	28-FEB-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	2.53-	
BVA	31-MAR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	2.70-	
BVA	31-MAR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	2.81-	
BVA	30-APR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	2.62-	
BVA	30-APR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	2.73-	

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BVA	31-MAY-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	5,000.000	0.00	2.71-	
BVA	31-MAY-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	5,000.000	0.00	2.83-	
BVA	30-JUN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	2.63-	
BVA	30-JUN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	2.75-	
BVA	31-JUL-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	5,000.000	0.00	2.73-	
BVA	31-JUL-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	5,000.000	0.00	2.84-	

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BVA	31-AUG-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	2.74-	
BVA	31-AUG-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	2.85-	
BVA	30-SEP-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.66-	
BVA	30-SEP-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.77-	
BVA	31-OCT-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.75-	
BVA	31-OCT-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.87-	

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BVA	30-NOV-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.67-	
BVA	30-NOV-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.79-	
BVA	31-DEC-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.77-	
BVA	31-DEC-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.89-	
BVA	31-JAN-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	25,000.000	0.00	16.79	
BVA	28-FEB-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	25,000.000	0.00	15.20	

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BVA	31-MAR-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	25,000.000	0.00	16.86	
BVA	30-APR-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	16.36	
BVA	31-MAY-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	25,000.000	0.00	16.94	
BVA	30-JUN-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	16.43	
BVA	31-JUL-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	25,000.000	0.00	17.02	
BVA	31-AUG-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	17.06	

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BVA	30-SEP-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	16.54	
BVA	31-OCT-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	17.13	
BVA	30-NOV-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	16.62	
BVA	31-DEC-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	17.21	
BVA	31-JAN-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	2.05-	
BVA	28-FEB-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	1.85-	

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BVA	31-MAR-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	2.06-	
BVA	30-APR-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	1.99-	
BVA	31-MAY-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	2.06-	
BVA	30-JUN-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	2.00-	
BVA	31-JUL-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	2.07-	
BVA	31-AUG-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	2.08-	

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BVA	30-SEP-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.01-	
BVA	31-OCT-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.08-	
BVA	30-NOV-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.02-	
BVA	31-DEC-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.09-	
BVA	31-OCT-23	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	40,000.000	0.00	5.41	
BVA	30-NOV-23	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	12.51	

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BVA	31-DEC-23	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	12.99	
BVA	31-JAN-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.03	
BVA	28-FEB-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	
BVA	31-MAR-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.03	
BVA	30-APR-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.03	
BVA	31-MAY-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.03	

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BVA	30-JUN-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.03	
BVA	31-JUL-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.03	
BVA	29-AUG-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.03	
BVA	31-JAN-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.17	
BVA	28-FEB-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.15	
BVA	31-MAR-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.17	

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BVA	30-APR-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.16	
BVA	31-MAY-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.17	
BVA	30-JUN-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.16	
BVA	31-JUL-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.17	
BVA	29-AUG-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.17	
BVA	15-JAN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	11,418.940	0.00	0.02	

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BVA	31-JAN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,091.850	0.00	0.02	
BVA	15-FEB-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,091.850	0.00	0.02	
BVA	28-FEB-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	8,817.930	0.00	0.01	
BVA	15-MAR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	8,817.930	0.00	0.01	
BVA	31-MAR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	7,605.860	0.00	0.01	
BVA	15-APR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	7,605.860	0.00	0.01	

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BVA	30-APR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	6,231.460	0.00	0.01	
BVA	15-MAY-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	6,231.460	0.00	0.01	
BVA	31-MAY-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,055.560	0.00	0.01	
BVA	15-JUN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,055.560	0.00	0.01	
BVA	30-JUN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	3,822.080	0.00	0.01	
BVA	15-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	3,822.080	0.00	0.01	

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BVA	15-AUG-23 14-JAN-20	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 AMORTIZATION ADJUSTMENT PLANT-FERC-FI		0.00	0.01	
BVA	17-SEP-23 14-JAN-20	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ADJUSTMENT PLANT-FERC-FI		0.00	0.01	
BVA	17-OCT-23 14-JAN-20	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 AMORTIZATION ADJUSTMENT PLANT-FERC-FI		0.00	0.01	
BVA	18-OCT-23 14-JAN-20	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 AMORTIZATION ADJUSTMENT PLANT-FERC-FI		0.00	0.01	
BVA	31-JAN-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	25,000.000	0.00	12.68-	
BVA	31-JAN-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	8.52-	
BVA	28-FEB-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	25,000.000	0.00	11.48-	

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BVA	28-FEB-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	7.71-	
BVA	31-MAR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	25,000.000	0.00	12.73-	
BVA	31-MAR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	8.55-	
BVA	30-APR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	12.34-	
BVA	30-APR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	8.28-	
BVA	31-MAY-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	25,000.000	0.00	12.77-	

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BVA	31-MAY-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	8.57-	
BVA	30-JUN-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	12.38-	
BVA	30-JUN-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	8.31-	
BVA	31-JUL-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	25,000.000	0.00	12.81-	
BVA	31-JUL-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	8.60-	
BVA	31-AUG-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	12.83-	

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BVA	31-AUG-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	8.62-	
BVA	30-SEP-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	12.44-	
BVA	30-SEP-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	8.35-	
BVA	31-OCT-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	12.88-	
BVA	31-OCT-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	8.64-	
BVA	30-NOV-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	12.48-	

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BVA	30-NOV-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	8.38-	
BVA	31-DEC-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	12.92-	
BVA	31-DEC-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	8.67-	
BVA	31-JAN-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.03	
BVA	28-FEB-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.03	
BVA	31-MAR-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	0.03	

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BVA	30-APR-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	0.03	
BVA	31-MAY-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	20,000.000	0.00	0.03	
BVA	30-JUN-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	0.03	
BVA	31-JUL-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	20,000.000	0.00	0.03	
BVA	10-AUG-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	0.01	
BVA	31-AUG-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	19,214.354	0.00	0.02	

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BVA	10-SEP-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	19,214.354	0.00	0.01	
BVA	30-SEP-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	18,150.057	0.00	0.02	
BVA	10-OCT-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	18,150.057	0.00	0.01	
BVA	31-OCT-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	17,185.289	0.00	0.02	
BVA	10-NOV-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	17,185.289	0.00	0.01	
BVA	30-NOV-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	16,221.447	0.00	0.01	

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BVA	10-DEC-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	16,221.447	0.00	0.01	
BVA	31-DEC-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,298.704	0.00	0.01	
BVA	31-JAN-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	21.30	
BVA	28-FEB-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	19.30	
BVA	31-MAR-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	21.43	
BVA	30-APR-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	20.81	

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BVA	31-MAY-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	20,000.000	0.00	21.57	
BVA	30-JUN-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	20.94	
BVA	31-JUL-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	20,000.000	0.00	21.71	
BVA	31-AUG-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	21.78	
BVA	30-SEP-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	21.14	
BVA	31-OCT-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	21.92	

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BVA	30-NOV-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	21.28	
BVA	31-DEC-23	CATERPILLAR FINANCIAL SERVICES 2.400% 08/09/2026 DD 08/09/16 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	22.06	
BVA	31-JAN-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	7.94-	
BVA	28-FEB-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	7.19-	
BVA	31-MAR-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	7.98-	
BVA	30-APR-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	7.74-	

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BVA	31-MAY-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	8.01-	
BVA	30-JUN-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	7.77-	
BVA	31-JUL-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	8.05-	
BVA	31-AUG-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	8.07-	
BVA	30-SEP-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	7.83-	
BVA	31-OCT-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	8.10-	

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BVA	30-NOV-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	7.86-	
BVA	31-DEC-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	8.14-	
BVA	31-JAN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	3.82-	
BVA	31-JAN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	8.30-	
BVA	28-FEB-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	3.46-	
BVA	28-FEB-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	7.52-	

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BVA	31-MAR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	3.85-	
BVA	31-MAR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	8.36-	
BVA	30-APR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	3.73-	
BVA	30-APR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	8.11-	
BVA	31-MAY-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	5,000.000	0.00	3.87-	
BVA	31-MAY-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	10,000.000	0.00	8.41-	

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BVA	30-JUN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	3.76-	
BVA	30-JUN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	8.16-	
BVA	31-JUL-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	5,000.000	0.00	3.90-	
BVA	31-JUL-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	10,000.000	0.00	8.46-	
BVA	31-AUG-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	3.91-	
BVA	31-AUG-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	8.49-	

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BVA	30-SEP-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	3.80-	
BVA	30-SEP-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	8.24-	
BVA	31-OCT-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	3.93-	
BVA	31-OCT-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	8.54-	
BVA	30-NOV-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	3.82-	
BVA	30-NOV-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	8.30-	

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BVA	31-DEC-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	3.96-	
BVA	31-DEC-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	8.60-	
BVA	31-JAN-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	4.52-	
BVA	28-FEB-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	4.10-	
BVA	31-MAR-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	4.55-	
BVA	30-APR-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	4.42-	

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BVA	31-MAY-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	10,000.000	0.00	4.58-	
BVA	30-JUN-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	4.45-	
BVA	31-JUL-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	10,000.000	0.00	4.61-	
BVA	31-AUG-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	4.63-	
BVA	30-SEP-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.50-	
BVA	31-OCT-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.66-	

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BVA	30-NOV-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.53-	
BVA	31-DEC-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.69-	
BVA	31-JAN-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	30,000.000	0.00	13.50-	
BVA	28-FEB-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	30,000.000	0.00	12.23-	
BVA	31-MAR-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	30,000.000	0.00	13.57-	
BVA	30-APR-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	30,000.000	0.00	13.17-	

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BVA	31-MAY-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	30,000.000	0.00	13.64-	
BVA	30-JUN-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	30,000.000	0.00	13.23-	
BVA	31-JUL-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	30,000.000	0.00	13.71-	
BVA	31-AUG-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	30,000.000	0.00	13.74-	
BVA	30-SEP-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	13.33-	
BVA	31-OCT-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	13.81-	

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BVA	30-NOV-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	13.40-	
BVA	31-DEC-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	13.88-	
BVA	31-JAN-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	17,487.080	0.00	3.48-	
BVA	28-FEB-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	17,099.570	0.00	3.08-	
BVA	31-MAR-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	17,046.500	0.00	3.41-	
BVA	30-APR-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	17,027.020	0.00	3.30-	

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BVA	31-MAY-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	17,027.020	0.00	3.42-	
BVA	30-JUN-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	17,027.020	0.00	3.32-	
BVA	03-JUL-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	17,027.020	0.00	0.22-	
BVA	31-JUL-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	17,027.020	0.00	3.22-	
BVA	31-AUG-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	17,027.020	0.00	3.45-	
BVA	30-SEP-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	17,027.020	0.00	3.35-	

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BVA	10-OCT-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	17,027.020	0.00	1.01-	
BVA	31-OCT-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	17,027.022	0.00	2.46-	
BVA	30-NOV-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	17,027.022	0.00	3.37-	
BVA	31-DEC-23	CITIGROUP COMMERCIAL MOR C5 A3 3.963% 06/10/2051 DD 06/01/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	17,027.022	0.00	3.49-	
BVA	31-JAN-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	
BVA	28-FEB-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	

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BVA	31-MAR-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	
BVA	30-APR-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	
BVA	31-MAY-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	
BVA	30-JUN-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	
BVA	31-JUL-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	
BVA	31-AUG-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	

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BVA	30-SEP-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	
BVA	31-OCT-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	
BVA	30-NOV-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	
BVA	31-DEC-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	
BVA	31-JAN-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	25,000.000	0.00	1.66-	
BVA	28-FEB-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	25,000.000	0.00	1.51-	

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BVA	31-MAR-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	25,000.000	0.00	1.67-	
BVA	30-APR-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	1.62-	
BVA	31-MAY-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	25,000.000	0.00	1.68-	
BVA	30-JUN-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	1.63-	
BVA	31-JUL-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	25,000.000	0.00	1.69-	
BVA	31-AUG-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	1.70-	

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BVA	30-SEP-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	1.65-	
BVA	31-OCT-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	1.71-	
BVA	30-NOV-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	1.66-	
BVA	31-DEC-23	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	1.72-	
BVA	31-AUG-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	4.73	
BVA	30-SEP-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	20.29	

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BVA	31-OCT-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	21.06	
BVA	30-NOV-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	20.47	
BVA	31-DEC-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	21.25	
BVA	31-JAN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	1.55-	
BVA	31-JAN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	30,000.000	0.00	3.07	
BVA	28-FEB-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	1.30-	

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BVA	28-FEB-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	30,000.000	0.00	2.54	
BVA	31-MAR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	1.59-	
BVA	31-MAR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	30,000.000	0.00	3.18	
BVA	30-APR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	1.55-	
BVA	30-APR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	30,000.000	0.00	3.09	
BVA	31-MAY-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	5,000.000	0.00	1.60-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAY-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	30,000.000	0.00	3.20	
BVA	30-JUN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	1.55-	
BVA	30-JUN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	30,000.000	0.00	3.10	
BVA	31-JUL-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	5,000.000	0.00	1.61-	
BVA	31-JUL-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	30,000.000	0.00	3.21	
BVA	31-AUG-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	1.61-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-AUG-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	30,000.000	0.00	3.22	
BVA	30-SEP-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.56-	
BVA	30-SEP-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	3.12	
BVA	31-OCT-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.61-	
BVA	31-OCT-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	3.24	
BVA	30-NOV-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.57-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-NOV-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	3.14	
BVA	31-DEC-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.62-	
BVA	31-DEC-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	3.25	
BVA	30-SEP-23	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	4,000.000	0.00	0.01	
BVA	30-NOV-23	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	4,000.000	0.00	0.01	
BVA	31-JAN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	6,000.000	0.00	1.32-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-JAN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	6.57-	
BVA	28-FEB-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	6,000.000	0.00	1.20-	
BVA	28-FEB-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	5.95-	
BVA	31-MAR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	6,000.000	0.00	1.34-	
BVA	31-MAR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	6.62-	
BVA	30-APR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	6,000.000	0.00	1.30-	

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BVA	30-APR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	6.43-	
BVA	31-MAY-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	6,000.000	0.00	1.35-	
BVA	31-MAY-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	5,000.000	0.00	6.67-	
BVA	30-JUN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	6,000.000	0.00	1.32-	
BVA	30-JUN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	6.48-	
BVA	31-JUL-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	6,000.000	0.00	1.37-	

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BVA	31-JUL-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	5,000.000	0.00	6.72-	
BVA	31-AUG-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	6,000.000	0.00	1.38-	
BVA	31-AUG-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	6.74-	
BVA	30-SEP-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	6,000.000	0.00	1.34-	
BVA	30-SEP-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	6.55-	
BVA	31-OCT-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	6,000.000	0.00	1.39-	

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BVA	31-OCT-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	6.80-	
BVA	30-NOV-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	6,000.000	0.00	1.35-	
BVA	30-NOV-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	6.60-	
BVA	31-DEC-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	6,000.000	0.00	1.41-	
BVA	31-DEC-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	6.85-	
BVA	31-JAN-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	2.58-	

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BVA	28-FEB-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	2.33-	
BVA	31-MAR-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	2.59-	
BVA	30-APR-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	2.51-	
BVA	31-MAY-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	10,000.000	0.00	2.60-	
BVA	30-JUN-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	2.52-	
BVA	31-JUL-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	10,000.000	0.00	2.61-	

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BVA	31-AUG-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	2.62-	
BVA	30-SEP-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.54-	
BVA	31-OCT-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.63-	
BVA	30-NOV-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.55-	
BVA	31-DEC-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.64-	
BVA	31-JAN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.18	

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BVA	31-JAN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.11-	
BVA	28-FEB-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.16	
BVA	28-FEB-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.10-	
BVA	31-MAR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.18	
BVA	31-MAR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.11-	
BVA	30-APR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.17	

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BVA	30-APR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.10-	
BVA	31-MAY-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.18	
BVA	31-MAY-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.11-	
BVA	30-JUN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.17	
BVA	30-JUN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.10-	
BVA	31-JUL-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.18	

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BVA	31-JUL-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	5,000.000	0.00	0.11-	
BVA	31-AUG-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.18	
BVA	31-AUG-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	0.11-	
BVA	30-SEP-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.17	
BVA	30-SEP-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.11-	
BVA	31-OCT-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.18	

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BVA	31-OCT-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.11-	
BVA	30-NOV-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.17	
BVA	30-NOV-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.11-	
BVA	31-DEC-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.18	
BVA	31-DEC-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.11-	
BVA	31-JAN-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	6,000.000	0.00	1.99	

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BVA	28-FEB-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	6,000.000	0.00	1.80	
BVA	31-MAR-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	6,000.000	0.00	2.00	
BVA	30-APR-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	6,000.000	0.00	1.95	
BVA	31-MAY-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	6,000.000	0.00	2.02	
BVA	30-JUN-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	6,000.000	0.00	1.96	
BVA	31-JUL-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	6,000.000	0.00	2.03	

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BVA	31-AUG-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	6,000.000	0.00	2.04	
BVA	30-SEP-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	6,000.000	0.00	1.98	
BVA	31-OCT-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	6,000.000	0.00	2.05	
BVA	30-NOV-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	6,000.000	0.00	1.99	
BVA	31-DEC-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	6,000.000	0.00	2.07	
BVA	31-JAN-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	2.11	

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BVA	28-FEB-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	1.90	
BVA	31-MAR-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	2.11	
BVA	30-APR-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	2.04	
BVA	31-MAY-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	2.12	
BVA	30-JUN-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	2.05	
BVA	31-JUL-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	2.12	

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BVA	31-AUG-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	2.12	
BVA	30-SEP-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.06	
BVA	31-OCT-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.13	
BVA	30-NOV-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.06	
BVA	31-DEC-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.14	
BVA	31-JAN-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	1.96-	

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BVA	28-FEB-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	1.77-	
BVA	31-MAR-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	1.97-	
BVA	30-APR-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	1.91-	
BVA	31-MAY-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	20,000.000	0.00	1.98-	
BVA	30-JUN-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	1.92-	
BVA	31-JUL-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	20,000.000	0.00	1.99-	

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BVA	31-AUG-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	2.00-	
BVA	30-SEP-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	1.94-	
BVA	31-OCT-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	2.01-	
BVA	30-NOV-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	1.96-	
BVA	31-DEC-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	2.03-	
BVA	31-JAN-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.74-	

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BVA	28-FEB-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.67-	
BVA	31-MAR-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.74-	
BVA	30-APR-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.72-	
BVA	31-MAY-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.75-	
BVA	30-JUN-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.72-	
BVA	31-JUL-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.75-	

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BVA	31-AUG-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.75-	
BVA	30-SEP-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.73-	
BVA	31-OCT-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.76-	
BVA	30-NOV-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.74-	
BVA	31-DEC-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.76-	
BVA	31-JAN-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	3.02-	

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BVA	28-FEB-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	2.73-	
BVA	31-MAR-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	3.04-	
BVA	30-APR-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	2.95-	
BVA	31-MAY-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	3.06-	
BVA	30-JUN-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	2.97-	
BVA	31-JUL-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	3.08-	

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BVA	31-AUG-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	3.09-	
BVA	30-SEP-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	3.00-	
BVA	31-OCT-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	3.11-	
BVA	30-NOV-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	3.02-	
BVA	31-DEC-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	3.13-	
BVA	31-JAN-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.27	

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BVA	28-FEB-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.25	
BVA	31-MAR-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.27	
BVA	30-APR-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.26	
BVA	31-MAY-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.27	
BVA	30-JUN-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.27	
BVA	31-JUL-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.28	

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BVA	31-AUG-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.28	
BVA	30-SEP-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.27	
BVA	31-OCT-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.28	
BVA	30-NOV-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.27	
BVA	31-DEC-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.28	
BVA	31-JAN-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	2.80-	

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BVA	28-FEB-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	2.54-	
BVA	31-MAR-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	2.82-	
BVA	30-APR-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	2.74-	
BVA	31-MAY-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	2.84-	
BVA	30-JUN-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	2.75-	
BVA	31-JUL-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	2.85-	

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BVA	31-AUG-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	2.86-	
BVA	30-SEP-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.78-	
BVA	31-OCT-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.88-	
BVA	30-NOV-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.80-	
BVA	31-DEC-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.90-	
BVA	31-DEC-23	COREBRIDGE FINANCIAL INC 5.750% 01/15/2034 DD 12/08/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.15	

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BVA	31-JAN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.19	
BVA	31-JAN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	25,000.000	0.00	12.33	
BVA	28-FEB-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.18	
BVA	28-FEB-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	25,000.000	0.00	11.17	
BVA	31-MAR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.19	
BVA	31-MAR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	25,000.000	0.00	12.39	

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BVA	30-APR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.19	
BVA	30-APR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	12.02	
BVA	31-MAY-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.20	
BVA	31-MAY-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	25,000.000	0.00	12.45	
BVA	30-JUN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.19	
BVA	30-JUN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	12.08	

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BVA	31-JUL-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.20	
BVA	31-JUL-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	25,000.000	0.00	12.52	
BVA	31-AUG-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.20	
BVA	31-AUG-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	12.55	
BVA	30-SEP-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.19	
BVA	30-SEP-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	12.17	

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BVA	31-OCT-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.20	
BVA	31-OCT-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	12.61	
BVA	30-NOV-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.19	
BVA	30-NOV-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	12.23	
BVA	31-DEC-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.20	
BVA	31-DEC-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	12.67	

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BVA	31-JAN-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	11,000.000	0.00	0.43	
BVA	28-FEB-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	11,000.000	0.00	0.39	
BVA	31-MAR-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	11,000.000	0.00	0.43	
BVA	30-APR-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	11,000.000	0.00	0.42	
BVA	31-MAY-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	11,000.000	0.00	0.44	
BVA	30-JUN-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	11,000.000	0.00	0.42	

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BVA	31-JUL-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	11,000.000	0.00	0.44	
BVA	31-AUG-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	11,000.000	0.00	0.44	
BVA	30-SEP-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	11,000.000	0.00	0.43	
BVA	31-OCT-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	11,000.000	0.00	0.44	
BVA	30-NOV-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	11,000.000	0.00	0.43	
BVA	31-DEC-23	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	11,000.000	0.00	0.44	

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BVA	31-JAN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.08	
BVA	31-JAN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.15-	
BVA	28-FEB-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.07	
BVA	28-FEB-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.14-	
BVA	31-MAR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.08	
BVA	31-MAR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.15-	

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BVA	30-APR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.07	
BVA	30-APR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.15-	
BVA	31-MAY-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.08	
BVA	31-MAY-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.15-	
BVA	30-JUN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.08	
BVA	30-JUN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.15-	

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BVA	31-JUL-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.08	
BVA	31-JUL-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	5,000.000	0.00	0.15-	
BVA	31-AUG-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.08	
BVA	31-AUG-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	0.15-	
BVA	30-SEP-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.08	
BVA	30-SEP-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.15-	

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BVA	31-OCT-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.08	
BVA	31-OCT-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.15-	
BVA	30-NOV-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.08	
BVA	30-NOV-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.15-	
BVA	31-DEC-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.08	
BVA	31-DEC-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.15-	

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BVA	31-JAN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	3.10	
BVA	31-JAN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.07	
BVA	28-FEB-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	2.81	
BVA	28-FEB-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	31-MAR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	3.12	
BVA	31-MAR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.07	

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BVA	30-APR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	3.02	
BVA	30-APR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.07	
BVA	31-MAY-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	20,000.000	0.00	3.13	
BVA	31-MAY-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.07	
BVA	30-JUN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	3.04	
BVA	30-JUN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.07	

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BVA	31-JUL-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	20,000.000	0.00	3.15	
BVA	31-JUL-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.07	
BVA	31-AUG-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	3.16	
BVA	31-AUG-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.07	
BVA	18-SEP-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.04	
BVA	18-SEP-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	1.94	

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BVA	31-JAN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	7,000.000	0.00	0.23	
BVA	31-JAN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	25,000.000	0.00	0.98-	
BVA	28-FEB-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	7,000.000	0.00	0.21	
BVA	28-FEB-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	25,000.000	0.00	0.89-	
BVA	31-MAR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	7,000.000	0.00	0.23	
BVA	31-MAR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	25,000.000	0.00	1.00-	

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BVA	30-APR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	7,000.000	0.00	0.23	
BVA	30-APR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	0.97-	
BVA	31-MAY-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	7,000.000	0.00	0.24	
BVA	31-MAY-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	25,000.000	0.00	1.01-	
BVA	30-JUN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	7,000.000	0.00	0.23	
BVA	30-JUN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	0.98-	

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BVA	31-JUL-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	7,000.000	0.00	0.24	
BVA	31-JUL-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	25,000.000	0.00	1.02-	
BVA	31-AUG-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	7,000.000	0.00	0.24	
BVA	31-AUG-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	1.02-	
BVA	30-SEP-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	7,000.000	0.00	0.23	
BVA	30-SEP-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	1.00-	

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BVA	31-OCT-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	7,000.000	0.00	0.24	
BVA	31-OCT-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	1.03-	
BVA	30-NOV-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	7,000.000	0.00	0.24	
BVA	30-NOV-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	1.01-	
BVA	31-DEC-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	7,000.000	0.00	0.24	
BVA	31-DEC-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	1.05-	

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BVA	31-JAN-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.08	
BVA	28-FEB-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.07	
BVA	31-MAR-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.08	
BVA	30-APR-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.08	
BVA	31-MAY-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.08	
BVA	30-JUN-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.08	

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BVA	31-JUL-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.08	
BVA	31-AUG-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.08	
BVA	25-SEP-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.07	
BVA	31-JAN-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.52	
BVA	28-FEB-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.47	
BVA	31-MAR-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.53	

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BVA	30-APR-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.51	
BVA	31-MAY-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.53	
BVA	30-JUN-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.51	
BVA	31-JUL-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	0.53	
BVA	31-AUG-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	0.54	
BVA	30-SEP-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.52	

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BVA	31-OCT-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.54	
BVA	30-NOV-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.52	
BVA	31-DEC-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.54	
BVA	31-JAN-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	9,000.000	0.00	3.60-	
BVA	28-FEB-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	9,000.000	0.00	3.27-	
BVA	31-MAR-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	9,000.000	0.00	3.64-	

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BVA	30-APR-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	9,000.000	0.00	3.54-	
BVA	31-MAY-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	9,000.000	0.00	3.67-	
BVA	30-JUN-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	9,000.000	0.00	3.57-	
BVA	31-JUL-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	9,000.000	0.00	3.71-	
BVA	31-AUG-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	9,000.000	0.00	3.73-	
BVA	30-SEP-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	9,000.000	0.00	3.63-	

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BVA	31-OCT-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	9,000.000	0.00	3.77-	
BVA	30-NOV-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	9,000.000	0.00	3.66-	
BVA	31-DEC-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	9,000.000	0.00	3.80-	
BVA	31-JAN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	30,000.000	0.00	1.03	
BVA	31-JAN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	13.90	
BVA	28-FEB-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	30,000.000	0.00	0.94	

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BVA	28-FEB-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	12.61	
BVA	31-MAR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	30,000.000	0.00	1.04	
BVA	31-MAR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	14.02	
BVA	30-APR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	30,000.000	0.00	1.01	
BVA	30-APR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	13.63	
BVA	31-MAY-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	30,000.000	0.00	1.05	

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BVA	31-MAY-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	20,000.000	0.00	14.15	
BVA	30-JUN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	30,000.000	0.00	1.02	
BVA	30-JUN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	13.76	
BVA	31-JUL-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	30,000.000	0.00	1.06	
BVA	31-JUL-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	20,000.000	0.00	14.28	
BVA	31-AUG-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	30,000.000	0.00	1.06	

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BVA	31-AUG-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	14.35	
BVA	30-SEP-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	1.03	
BVA	30-SEP-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	13.96	
BVA	31-OCT-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	1.07	
BVA	31-OCT-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	14.49	
BVA	30-NOV-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	1.04	

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BVA	30-NOV-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	14.09	
BVA	31-DEC-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	1.07	
BVA	31-DEC-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	14.62	
BVA	31-JAN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	21.02-	
BVA	31-JAN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	6.48-	
BVA	28-FEB-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	19.08-	

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BVA	28-FEB-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	5.88-	
BVA	31-MAR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	21.21-	
BVA	31-MAR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	6.53-	
BVA	30-APR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	20.63-	
BVA	30-APR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	6.35-	
BVA	31-MAY-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	20,000.000	0.00	21.41-	

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BVA	31-MAY-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	5,000.000	0.00	6.59-	
BVA	30-JUN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	20.82-	
BVA	30-JUN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	6.41-	
BVA	31-JUL-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	20,000.000	0.00	21.62-	
BVA	31-JUL-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	5,000.000	0.00	6.65-	
BVA	31-AUG-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	21.72-	

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BVA	31-AUG-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	6.68-	
BVA	30-SEP-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	21.12-	
BVA	30-SEP-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	6.49-	
BVA	31-OCT-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	21.93-	
BVA	31-OCT-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	6.74-	
BVA	30-NOV-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	21.33-	

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BVA	30-NOV-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	6.55-	
BVA	31-DEC-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	22.14-	
BVA	31-DEC-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	6.80-	
BVA	31-JAN-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	28-FEB-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.05	
BVA	31-MAR-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	

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BVA	30-APR-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	31-MAY-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	30-JUN-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	31-JUL-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	31-AUG-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	30-SEP-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	

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BVA	31-OCT-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	30-NOV-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	31-DEC-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	31-MAR-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	17,000.000	0.00	0.11	
BVA	30-APR-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	17,000.000	0.00	0.14	
BVA	31-MAY-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	17,000.000	0.00	0.14	

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BVA	30-JUN-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	17,000.000	0.00	0.14	
BVA	31-JUL-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	17,000.000	0.00	0.14	
BVA	31-AUG-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	17,000.000	0.00	0.14	
BVA	30-SEP-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	17,000.000	0.00	0.14	
BVA	31-OCT-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	17,000.000	0.00	0.14	
BVA	30-NOV-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	17,000.000	0.00	0.14	

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BVA	31-DEC-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	17,000.000	0.00	0.15	
BVA	31-JAN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	1.20-	
BVA	31-JAN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	1.00-	
BVA	28-FEB-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	1.09-	
BVA	28-FEB-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.91-	
BVA	31-MAR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	1.22-	

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BVA	31-MAR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	1.01-	
BVA	30-APR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	1.18-	
BVA	30-APR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.99-	
BVA	31-MAY-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	5,000.000	0.00	1.23-	
BVA	31-MAY-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	5,000.000	0.00	1.02-	
BVA	30-JUN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	1.19-	

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BVA	30-JUN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	1.00-	
BVA	31-JUL-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	5,000.000	0.00	1.24-	
BVA	31-JUL-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	5,000.000	0.00	1.03-	
BVA	31-AUG-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	1.25-	
BVA	31-AUG-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	1.04-	
BVA	30-SEP-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.21-	

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BVA	30-SEP-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.01-	
BVA	31-OCT-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.26-	
BVA	31-OCT-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.05-	
BVA	30-NOV-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.23-	
BVA	30-NOV-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.02-	
BVA	31-DEC-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.27-	

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BVA	31-DEC-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.06-	
BVA	31-JAN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	3.38	
BVA	31-JAN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	6,000.000	0.00	1.58	
BVA	31-JAN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	4,000.000	0.00	1.08	
BVA	28-FEB-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	3.07	
BVA	28-FEB-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	6,000.000	0.00	1.43	

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BVA	28-FEB-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	4,000.000	0.00	0.98	
BVA	31-MAR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	3.41	
BVA	31-MAR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	6,000.000	0.00	1.59	
BVA	31-MAR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	4,000.000	0.00	1.09	
BVA	30-APR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	3.32	
BVA	30-APR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	6,000.000	0.00	1.55	

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BVA	30-APR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	4,000.000	0.00	1.06	
BVA	31-MAY-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	3.45	
BVA	31-MAY-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	6,000.000	0.00	1.61	
BVA	31-MAY-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	4,000.000	0.00	1.11	
BVA	30-JUN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	3.36	
BVA	30-JUN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	6,000.000	0.00	1.56	

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BVA	30-JUN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	4,000.000	0.00	1.08	
BVA	31-JUL-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	3.49	
BVA	31-JUL-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	6,000.000	0.00	1.62	
BVA	31-JUL-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	4,000.000	0.00	1.12	
BVA	31-AUG-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	3.51	
BVA	31-AUG-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	6,000.000	0.00	1.63	

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BVA	31-AUG-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	4,000.000	0.00	1.12	
BVA	30-SEP-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	3.41	
BVA	30-SEP-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	6,000.000	0.00	1.59	
BVA	30-SEP-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	4,000.000	0.00	1.09	
BVA	31-OCT-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	3.55	
BVA	31-OCT-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	6,000.000	0.00	1.65	

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BVA	31-OCT-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	4,000.000	0.00	1.13	
BVA	30-NOV-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	3.45	
BVA	30-NOV-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	6,000.000	0.00	1.61	
BVA	30-NOV-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	4,000.000	0.00	1.10	
BVA	31-DEC-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	3.58	
BVA	31-DEC-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	6,000.000	0.00	1.67	

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BVA	31-DEC-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	4,000.000	0.00	1.15	
BVA	31-JAN-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	28-FEB-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	31-MAR-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	30-APR-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	31-MAY-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	

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BVA	30-JUN-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	31-JUL-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	31-AUG-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.07	
BVA	30-SEP-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	31-OCT-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.07	
BVA	30-NOV-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	

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BVA	31-DEC-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.07	
BVA	31-JAN-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.27	
BVA	28-FEB-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.24	
BVA	31-MAR-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	0.27	
BVA	30-APR-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	0.26	
BVA	31-MAY-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	20,000.000	0.00	0.27	

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BVA	30-JUN-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	0.27	
BVA	31-JUL-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	20,000.000	0.00	0.27	
BVA	31-AUG-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	0.28	
BVA	30-SEP-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.27	
BVA	31-OCT-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.28	
BVA	30-NOV-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.27	

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BVA	31-DEC-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.28	
BVA	31-JAN-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.76	
BVA	28-FEB-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.68	
BVA	31-MAR-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	0.76	
BVA	30-APR-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	0.74	
BVA	31-MAY-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	20,000.000	0.00	0.76	

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BVA	30-JUN-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	0.74	
BVA	31-JUL-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	20,000.000	0.00	0.76	
BVA	31-AUG-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	0.77	
BVA	30-SEP-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.74	
BVA	31-OCT-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.77	
BVA	30-NOV-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.75	

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BVA	31-DEC-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.77	
BVA	31-JAN-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.29	
BVA	28-FEB-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.26	
BVA	31-MAR-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.29	
BVA	30-APR-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.28	
BVA	31-MAY-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.30	

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BVA	30-JUN-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.29	
BVA	31-JUL-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.30	
BVA	31-AUG-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.30	
BVA	30-SEP-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.29	
BVA	31-OCT-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.30	
BVA	30-NOV-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.29	

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BVA	31-DEC-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.30	
BVA	31-JAN-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.77	
BVA	28-FEB-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.70	
BVA	31-MAR-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.77	
BVA	30-APR-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.75	
BVA	31-MAY-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.78	

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BVA	30-JUN-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.75	
BVA	31-JUL-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.78	
BVA	31-AUG-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.78	
BVA	30-SEP-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.76	
BVA	31-OCT-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.79	
BVA	30-NOV-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.76	

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BVA	31-DEC-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.79	
BVA	31-JAN-23	EUROPEAN INVESTMENT BANK 2.500% 03/15/2023 DD 01/17/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	30,000.000	0.00	3.66	
BVA	28-FEB-23	EUROPEAN INVESTMENT BANK 2.500% 03/15/2023 DD 01/17/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	30,000.000	0.00	3.31	
BVA	15-MAR-23	EUROPEAN INVESTMENT BANK 2.500% 03/15/2023 DD 01/17/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	30,000.000	0.00	1.79	
BVA	31-MAR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	3,000.000	0.00	0.01	
BVA	31-MAR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	3,000.000	0.00	0.01-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	3,000.000	0.00	0.08	
BVA	30-APR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	3,000.000	0.00	0.09-	
BVA	31-MAY-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	3,000.000	0.00	0.08	
BVA	31-MAY-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	3,000.000	0.00	0.10-	
BVA	30-JUN-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	3,000.000	0.00	0.08	
BVA	30-JUN-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	3,000.000	0.00	0.09-	

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BVA	31-JUL-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	3,000.000	0.00	0.08	
BVA	31-JUL-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	3,000.000	0.00	0.10-	
BVA	31-AUG-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	3,000.000	0.00	0.08	
BVA	31-AUG-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	3,000.000	0.00	0.10-	
BVA	30-SEP-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	3,000.000	0.00	0.08	
BVA	30-SEP-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	3,000.000	0.00	0.10-	

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BVA	31-OCT-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	3,000.000	0.00	0.08	
BVA	31-OCT-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	3,000.000	0.00	0.10-	
BVA	30-NOV-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	3,000.000	0.00	0.08	
BVA	30-NOV-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	3,000.000	0.00	0.10-	
BVA	31-DEC-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	3,000.000	0.00	0.08	
BVA	31-DEC-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	3,000.000	0.00	0.10-	

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BVA	31-JAN-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	25,000.000	0.00	0.04	
BVA	28-FEB-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	25,000.000	0.00	0.03	
BVA	31-MAR-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	25,000.000	0.00	0.04	
BVA	30-APR-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	0.03	
BVA	31-MAY-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	25,000.000	0.00	0.04	
BVA	30-JUN-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	0.03	

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BVA	31-JUL-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	25,000.000	0.00	0.04	
BVA	31-AUG-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	0.04	
BVA	30-SEP-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	0.04	
BVA	31-OCT-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	0.04	
BVA	30-NOV-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	0.04	
BVA	31-DEC-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	0.04	

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BVA	30-JUN-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	0.06-	
BVA	31-JUL-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	20,000.000	0.00	0.40-	
BVA	31-AUG-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	0.40-	
BVA	30-SEP-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.39-	
BVA	31-OCT-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.40-	
BVA	30-NOV-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.39-	

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BVA	31-DEC-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.41-	
BVA	31-JAN-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	92,530.950	0.00	2.35	
BVA	28-FEB-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	92,383.350	0.00	2.13	
BVA	31-MAR-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	92,043.950	0.00	2.35	
BVA	30-APR-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	91,888.580	0.00	2.28	
BVA	31-MAY-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	91,482.710	0.00	2.35	

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BVA	30-JUN-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	91,330.730	0.00	2.28	
BVA	03-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	91,330.730	0.00	0.15	
BVA	10-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	91,163.480	0.00	0.53	
BVA	31-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	91,163.480	0.00	1.60	
BVA	31-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	91,163.499	0.00	0.08	
BVA	10-AUG-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	90,548.109	0.00	0.76	

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BVA	12-OCT-23 03-AUG-22	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 AMORTIZATION ADJUSTMENT PLANT-FERC-FI		0.00	0.01	
BVA	31-AUG-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	80,000.000	0.00	0.01-	
BVA	30-SEP-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	79,525.606	0.00	0.01-	
BVA	31-OCT-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	79,066.913	0.00	0.01-	
BVA	30-NOV-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	78,628.299	0.00	0.01-	
BVA	31-DEC-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	78,067.131	0.00	0.01-	

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BVA	19-JAN-23	FEDERAL NATL MTG ASSN 2.375% 01/19/2023 DD 01/23/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	70,000.000	0.00	3.65	
BVA	31-JAN-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.47	
BVA	28-FEB-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.42	
BVA	31-MAR-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.47	
BVA	30-APR-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.46	
BVA	31-MAY-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.48	

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BVA	30-JUN-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.46	
BVA	31-JUL-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	0.48	
BVA	31-AUG-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	0.48	
BVA	30-SEP-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.47	
BVA	31-OCT-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.49	
BVA	30-NOV-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.48	

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BVA	31-DEC-23	FEDERAL NATL MTG ASSN 6.250% 05/15/2029 DD 05/15/99 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.50	
BVA	31-JAN-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	440.454	0.00	0.02-	
BVA	28-FEB-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	331.774	0.00	0.01-	
BVA	31-MAR-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	245.364	0.00	0.01-	
BVA	05-MAY-23 22-JUL-19	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION ADJUSTMENT PLANT-FERC-FI		0.00	0.01	
BVA	08-MAY-23 22-JUL-19	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION ADJUSTMENT PLANT-FERC-FI		0.00	0.01	

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BVA	31-JAN-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	2,629.780	0.00	2.31-	
BVA	28-FEB-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	951.940	0.00	0.76-	
BVA	31-MAR-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	322.970	0.00	0.28-	
BVA	25-APR-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	322.970	0.00	0.24-	
BVA	31-JAN-23	FHLMC MULTICLASS MTG K029 A2 VAR RT 02/25/2023 DD 07/01/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	1,181.420	0.00	1.12-	
BVA	25-FEB-23	FHLMC MULTICLASS MTG K029 A2 VAR RT 02/25/2023 DD 07/01/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	1,181.420	0.00	1.09-	

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BVA	31-JAN-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	35,000.000	0.00	8.61-	
BVA	28-FEB-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	35,000.000	0.00	7.79-	
BVA	31-MAR-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	35,000.000	0.00	8.64-	
BVA	30-APR-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	35,000.000	0.00	8.38-	
BVA	31-MAY-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	35,000.000	0.00	8.67-	
BVA	30-JUN-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	35,000.000	0.00	8.41-	

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BVA	31-JUL-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	35,000.000	0.00	8.71-	
BVA	31-AUG-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	35,000.000	0.00	8.72-	
BVA	30-SEP-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	8.46-	
BVA	31-OCT-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	35,000.000	0.00	8.75-	
BVA	30-NOV-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	8.49-	
BVA	31-DEC-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	8.79-	

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BVA	31-JAN-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	4.08-	
BVA	28-FEB-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	3.69-	
BVA	31-MAR-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	4.09-	
BVA	30-APR-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	3.97-	
BVA	31-MAY-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	4.10-	
BVA	30-JUN-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	3.98-	

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BVA	31-JUL-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	4.11-	
BVA	31-AUG-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	4.12-	
BVA	30-SEP-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	3.99-	
BVA	31-OCT-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	4.13-	
BVA	30-NOV-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	4.00-	
BVA	31-DEC-23	FHLMC MULTICLASS MTG K105 A2 1.872% 01/25/2030 DD 03/01/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	4.14-	

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BVA	31-JAN-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	83,618.800	0.00	2.86-	
BVA	28-FEB-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	83,111.550	0.00	2.58-	
BVA	31-MAR-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	82,575.060	0.00	2.84-	
BVA	30-APR-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	82,027.810	0.00	2.74-	
BVA	31-MAY-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	81,284.130	0.00	2.81-	
BVA	30-JUN-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	80,944.700	0.00	2.72-	

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BVA	31-JUL-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	80,117.580	0.00	2.79-	
BVA	31-AUG-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	79,449.011	0.00	2.77-	
BVA	28-SEP-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	78,935.391	0.00	2.41-	
BVA	30-SEP-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	78,935.386	0.00	0.27-	
BVA	03-OCT-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	78,594.699	0.00	0.18-	
BVA	17-OCT-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	78,594.701	0.00	1.25-	

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BVA	31-OCT-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	78,594.706	0.00	1.34-	
BVA	02-NOV-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	78,594.709	0.00	0.09-	
BVA	08-NOV-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	77,578.976	0.00	0.53-	
BVA	30-NOV-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	77,578.973	0.00	1.94-	
BVA	30-NOV-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	77,578.975	0.00	0.09-	
BVA	07-DEC-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	77,124.555	0.00	0.53-	

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BVA	08-DEC-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	77,124.549	0.00	0.09-	
BVA	14-DEC-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	77,124.556	0.00	0.61-	
BVA	31-DEC-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	66,954.285	0.00	1.30-	
BVA	31-JAN-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	2,227.485	0.00	1.11-	
BVA	28-FEB-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	2,084.285	0.00	0.94-	
BVA	31-MAR-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	1,953.515	0.00	0.98-	

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BVA	30-APR-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	1,844.425	0.00	0.90-	
BVA	31-MAY-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	1,709.655	0.00	0.86-	
BVA	30-JUN-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	1,604.935	0.00	0.78-	
BVA	30-JUN-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	1,604.935	0.00	0.13-	
BVA	03-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	1,604.935	0.00	0.05-	
BVA	10-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	1,604.935	0.00	0.18-	

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BVA	31-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	1,503.931	0.00	0.15-	
BVA	31-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	1,503.936	0.00	0.03-	
BVA	31-AUG-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	1,394.016	0.00	0.72-	
BVA	08-SEP-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	1,279.136	0.00	0.15-	
BVA	30-SEP-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	1,279.137	0.00	0.49-	
BVA	10-OCT-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	1,174.643	0.00	0.18-	

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BVA	31-OCT-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	1,174.646	0.00	0.43-	
BVA	07-NOV-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	1,073.626	0.00	0.11-	
BVA	30-NOV-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	1,073.626	0.00	0.43-	
BVA	31-DEC-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	961.136	0.00	0.50-	
BVA	31-JAN-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	87,331.050	0.00	0.02	
BVA	28-FEB-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	87,019.050	0.00	0.02	

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BVA	31-MAR-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	86,877.850	0.00	0.02	
BVA	30-APR-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	86,632.270	0.00	0.02	
BVA	31-MAY-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	86,229.000	0.00	0.02	
BVA	30-JUN-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	86,038.180	0.00	0.02	
BVA	31-JUL-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	85,658.480	0.00	0.01	
BVA	07-AUG-23 02-AUG-22	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 AMORTIZATION ADJUSTMENT PLANT-FERC-FI		0.00	0.01	

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BVA	31-AUG-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	85,082.701	0.00	0.02	
BVA	11-SEP-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	84,650.651	0.00	0.01	
BVA	30-SEP-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	84,650.646	0.00	0.01	
BVA	31-OCT-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	83,970.800	0.00	0.02	
BVA	30-NOV-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	82,921.196	0.00	0.02	
BVA	14-DEC-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	82,420.029	0.00	0.01	

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BVA	31-JAN-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	90,510.126	0.00	13.53	
BVA	28-FEB-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	89,941.356	0.00	12.18	
BVA	31-MAR-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	89,455.156	0.00	13.46	
BVA	30-APR-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	88,496.966	0.00	12.93	
BVA	31-MAY-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	87,665.936	0.00	13.28	
BVA	30-JUN-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	87,093.116	0.00	12.81	

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BVA	03-JUL-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	87,093.116	0.00	0.86	
BVA	31-JUL-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	86,636.576	0.00	12.36	
BVA	31-AUG-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	86,340.816	0.00	13.21	
BVA	08-SEP-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	85,464.206	0.00	2.96	
BVA	30-SEP-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	85,464.209	0.00	9.74	
BVA	01-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	911.590	0.00	0.01-	

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BVA	01-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	911.590	0.00	0.04	
BVA	01-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	911.590	0.00	0.04-	
BVA	03-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	85,464.209	0.00	0.85	
BVA	10-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	84,552.624	0.00	2.94	
BVA	31-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	84,552.625	0.00	9.25	
BVA	07-NOV-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	83,778.155	0.00	2.51	

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BVA	30-NOV-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	83,778.157	0.00	10.03	
BVA	07-DEC-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	83,366.827	0.00	2.50	
BVA	14-DEC-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	83,366.831	0.00	3.34	
BVA	31-JAN-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	82,495.201	0.00	2.21-	
BVA	28-FEB-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	81,947.021	0.00	1.99-	
BVA	31-MAR-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	81,777.991	0.00	2.20-	

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BVA	30-APR-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	81,480.951	0.00	2.13-	
BVA	22-MAY-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	80,925.911	0.00	1.48-	
BVA	31-MAY-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	80,925.905	0.00	0.71-	
BVA	30-JUN-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	80,364.425	0.00	2.11-	
BVA	03-JUL-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	80,364.425	0.00	0.14-	
BVA	31-JUL-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	80,162.355	0.00	2.04-	

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BVA	31-AUG-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	79,583.627	0.00	2.18-	
BVA	30-SEP-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	79,224.077	0.00	2.10-	
BVA	06-OCT-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	78,673.627	0.00	0.35-	
BVA	10-OCT-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	78,673.624	0.00	0.28-	
BVA	31-OCT-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	78,673.632	0.00	1.54-	
BVA	07-NOV-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	78,505.562	0.00	0.42-	

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BVA	30-NOV-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	78,505.563	0.00	1.68-	
BVA	07-DEC-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	78,373.073	0.00	0.42-	
BVA	14-DEC-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	78,373.075	0.00	0.56-	
BVA	31-DEC-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	69,152.713	0.00	1.05-	
BVA	06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	64,904.420	0.00	0.13	
BVA	06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	64,904.420	0.00	0.41	

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BVA	06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	64,904.420	0.00	0.11	
BVA	06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	64,904.420	0.00	0.11-	
BVA	06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	64,904.420	0.00	0.11	
BVA	30-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	64,904.420	0.00	0.41-	
BVA	09-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	64,021.927	0.00	0.13-	
BVA	18-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	64,021.928	0.00	0.08	

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BVA	31-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	64,021.922	0.00	0.06	
BVA	08-NOV-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	63,143.662	0.00	0.03	
BVA	30-NOV-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	63,143.664	0.00	0.10	
BVA	08-DEC-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	62,998.394	0.00	0.03	
BVA	14-DEC-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	62,998.393	0.00	0.03	
BVA	31-JAN-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.18	

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BVA	28-FEB-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.17	
BVA	31-MAR-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.18	
BVA	30-APR-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.18	
BVA	31-MAY-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.19	
BVA	30-JUN-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.18	
BVA	31-JUL-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.19	

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BVA	31-AUG-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.19	
BVA	30-SEP-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.18	
BVA	31-OCT-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.19	
BVA	30-NOV-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.18	
BVA	31-DEC-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.19	
BVA	31-JAN-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.40	

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BVA	28-FEB-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.36	
BVA	31-MAR-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	0.40	
BVA	11-APR-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	0.15	
BVA	30-SEP-23	FORD CREDIT AUTO LEASE TR B A3 5.910% 10/15/2026 DD 09/19/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	65,000.000	0.00	0.10	
BVA	31-OCT-23	FORD CREDIT AUTO LEASE TR B A3 5.910% 10/15/2026 DD 09/19/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	65,000.000	0.00	0.25	
BVA	30-NOV-23	FORD CREDIT AUTO LEASE TR B A3 5.910% 10/15/2026 DD 09/19/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	65,000.000	0.00	0.25	

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BVA	31-DEC-23	FORD CREDIT AUTO LEASE TR B A3 5.910% 10/15/2026 DD 09/19/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	65,000.000	0.00	0.25	
BVA	30-NOV-23	FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	12.40	
BVA	31-DEC-23	FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	13.33	
BVA	31-JAN-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	1.12-	
BVA	28-FEB-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	1.01-	
BVA	31-MAR-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	1.13-	

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BVA	30-APR-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	1.09-	
BVA	31-MAY-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	1.13-	
BVA	30-JUN-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	1.10-	
BVA	31-JUL-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	1.14-	
BVA	31-AUG-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	1.14-	
BVA	30-SEP-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.10-	

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BVA	31-OCT-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.14-	
BVA	30-NOV-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.11-	
BVA	31-DEC-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.15-	
BVA	31-JAN-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	1.23-	
BVA	28-FEB-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	1.12-	
BVA	31-MAR-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	1.24-	

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BVA	30-APR-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	1.20-	
BVA	31-MAY-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	1.24-	
BVA	30-JUN-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	1.21-	
BVA	31-JUL-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	1.25-	
BVA	31-AUG-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	1.25-	
BVA	30-SEP-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.22-	

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BVA	31-OCT-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.26-	
BVA	30-NOV-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.22-	
BVA	31-DEC-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.26-	
BVA	04-OCT-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	59,733.815	0.00	0.16-	
BVA	10-OCT-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	59,733.815	0.00	0.16	
BVA	31-OCT-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	59,572.462	0.00	0.88	

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BVA	07-NOV-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	59,430.452	0.00	0.20	
BVA	13-NOV-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	59,430.455	0.00	0.20	
BVA	30-NOV-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	59,430.486	0.00	0.59	
BVA	08-DEC-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	59,252.896	0.00	0.23	
BVA	31-DEC-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	59,252.898	0.00	0.79	
BVA	31-OCT-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	60,000.000	0.00	0.85	

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BVA	09-NOV-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	60,000.000	0.00	0.25	
BVA	30-NOV-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	59,869.354	0.00	0.69	
BVA	07-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	59,732.484	0.00	0.19	
BVA	11-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	59,731.537	0.00	0.13	
BVA	14-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	59,732.481	0.00	0.13	
BVA	31-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	39,821.654	0.00	0.36	

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BVA	17-JAN-23 08-OCT-19	GM FINANCIAL CONSUMER AUT 4 A3 1.750% 07/16/2024 DD 10/16/19 AMORTIZATION POSTING IN ZLOTB SHOWING PLANT-FERC-FI		0.00	0.01	
BVA	31-JAN-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	2.10-	
BVA	28-FEB-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	1.90-	
BVA	31-MAR-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	2.11-	
BVA	30-APR-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	2.04-	
BVA	31-MAY-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	2.12-	

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BVA	30-JUN-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	2.05-	
BVA	31-JUL-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	2.13-	
BVA	31-AUG-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	2.13-	
BVA	30-SEP-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.07-	
BVA	31-OCT-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.14-	
BVA	30-NOV-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.08-	

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BVA	31-DEC-23	GS MORTGAGE SECURITIES GC39 A3 3.307% 05/10/2052 DD 05/01/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.15-	
BVA	31-JAN-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	50,000.000	0.00	5.91	
BVA	28-FEB-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	50,000.000	0.00	5.36	
BVA	31-MAR-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	50,000.000	0.00	5.95	
BVA	30-APR-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	50,000.000	0.00	5.78	
BVA	31-MAY-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	50,000.000	0.00	5.99	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-JUN-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	50,000.000	0.00	5.81	
BVA	31-JUL-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	50,000.000	0.00	6.03	
BVA	31-AUG-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	50,000.000	0.00	6.05	
BVA	30-SEP-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	50,000.000	0.00	5.87	
BVA	31-OCT-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	50,000.000	0.00	6.08	
BVA	30-NOV-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	50,000.000	0.00	5.91	

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BVA	31-DEC-23	GENERAL ELECTRIC CO 3.625% 05/01/2030 DD 04/22/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	50,000.000	0.00	6.12	
BVA	31-JAN-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	2.73-	
BVA	28-FEB-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	2.47-	
BVA	31-MAR-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	2.74-	
BVA	30-APR-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	2.66-	
BVA	31-MAY-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	5,000.000	0.00	2.76-	

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BVA	30-JUN-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	2.68-	
BVA	31-JUL-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	5,000.000	0.00	2.78-	
BVA	31-AUG-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	2.79-	
BVA	30-SEP-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.71-	
BVA	31-OCT-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.81-	
BVA	30-NOV-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.72-	

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BVA	31-DEC-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.82-	
BVA	31-JAN-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	25,000.000	0.00	0.82	
BVA	28-FEB-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	25,000.000	0.00	0.74	
BVA	31-MAR-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	25,000.000	0.00	0.82	
BVA	30-APR-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	0.79	
BVA	31-MAY-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	25,000.000	0.00	0.82	

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BVA	30-JUN-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	0.79	
BVA	31-JUL-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	25,000.000	0.00	0.82	
BVA	31-AUG-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	0.82	
BVA	30-SEP-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	0.80	
BVA	31-OCT-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	0.82	
BVA	30-NOV-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	0.80	

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BVA	31-DEC-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	0.83	
BVA	31-JAN-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.25	
BVA	28-FEB-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.23	
BVA	31-MAR-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	0.26	
BVA	30-APR-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	0.25	
BVA	31-MAY-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	20,000.000	0.00	0.26	

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BVA	30-JUN-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	0.25	
BVA	31-JUL-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	20,000.000	0.00	0.26	
BVA	31-AUG-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	0.26	
BVA	30-SEP-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.25	
BVA	31-OCT-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.26	
BVA	30-NOV-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.25	

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BVA	31-DEC-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.26	
BVA	31-JAN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.16	
BVA	31-JAN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	13.20-	
BVA	28-FEB-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.15	
BVA	28-FEB-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	11.95-	
BVA	31-MAR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.16	

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BVA	31-MAR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	13.26-	
BVA	30-APR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.16	
BVA	30-APR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	12.86-	
BVA	31-MAY-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.16	
BVA	31-MAY-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	13.31-	
BVA	30-JUN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.16	

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BVA	30-JUN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	12.91-	
BVA	31-JUL-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	0.16	
BVA	31-JUL-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	13.37-	
BVA	31-AUG-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	0.16	
BVA	31-AUG-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	13.40-	
BVA	30-SEP-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.16	

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BVA	30-SEP-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	12.99-	
BVA	31-OCT-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.17	
BVA	31-OCT-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	13.45-	
BVA	30-NOV-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.16	
BVA	30-NOV-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	13.05-	
BVA	31-DEC-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.17	

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BVA	31-DEC-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	13.51-	
BVA	31-JAN-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	30,000.000	0.00	0.53	
BVA	28-FEB-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	30,000.000	0.00	0.48	
BVA	31-MAR-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	30,000.000	0.00	0.53	
BVA	30-APR-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	30,000.000	0.00	0.51	
BVA	31-MAY-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	30,000.000	0.00	0.53	

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BVA	30-JUN-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	30,000.000	0.00	0.51	
BVA	31-JUL-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	30,000.000	0.00	0.53	
BVA	31-AUG-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	30,000.000	0.00	0.53	
BVA	30-SEP-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	0.52	
BVA	31-OCT-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	0.54	
BVA	30-NOV-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	0.52	

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BVA	31-DEC-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	0.54	
BVA	31-JAN-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	22.35-	
BVA	28-FEB-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	20.22-	
BVA	31-MAR-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	22.43-	
BVA	30-APR-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	21.74-	
BVA	31-MAY-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	22.51-	

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BVA	30-JUN-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	21.82-	
BVA	31-JUL-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	22.59-	
BVA	31-AUG-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	22.63-	
BVA	30-SEP-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	21.94-	
BVA	31-OCT-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	22.72-	
BVA	30-NOV-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	22.03-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-DEC-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	22.80-	
BVA	31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	1.03	
BVA	31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	3.11	
BVA	31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	25,000.000	0.00	36.75-	
BVA	31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	20.53-	
BVA	28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.93	

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BVA	28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	2.82	
BVA	28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	25,000.000	0.00	33.25-	
BVA	28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	18.58-	
BVA	31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	1.03	
BVA	31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	3.13	
BVA	31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	25,000.000	0.00	36.86-	

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BVA	31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	20.61-	
BVA	30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	1.00	
BVA	30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	3.04	
BVA	30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	35.73-	
BVA	30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	19.98-	
BVA	31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	1.04	

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BVA	31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	3.16	
BVA	31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	25,000.000	0.00	36.98-	
BVA	31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	20,000.000	0.00	20.69-	
BVA	30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	1.01	
BVA	30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	3.07	
BVA	30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	35.84-	

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BVA	30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	20.06-	
BVA	31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	1.05	
BVA	31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	3.18	
BVA	31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	25,000.000	0.00	37.09-	
BVA	31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	20,000.000	0.00	20.77-	
BVA	31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	1.05	

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BVA	31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	3.19	
BVA	31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	37.15-	
BVA	31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	20.82-	
BVA	30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.02	
BVA	30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	3.10	
BVA	30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	36.01-	

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BVA	30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	20.19-	
BVA	31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.06	
BVA	31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	3.21	
BVA	31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	37.27-	
BVA	31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	20.90-	
BVA	30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.03	

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BVA	30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	3.12	
BVA	30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	36.12-	
BVA	30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	20.27-	
BVA	31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.07	
BVA	31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	3.24	
BVA	31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	37.38-	

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BVA	31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	20.98-	
BVA	31-JAN-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	44,671.860	0.00	0.62	
BVA	28-FEB-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	44,578.960	0.00	0.56	
BVA	31-MAR-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	44,462.300	0.00	0.62	
BVA	30-APR-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	44,365.080	0.00	0.60	
BVA	31-MAY-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	43,856.940	0.00	0.62	

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BVA	30-JUN-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	43,224.150	0.00	0.59	
BVA	28-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	42,892.340	0.00	0.53	
BVA	31-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	42,892.340	0.00	0.08	
BVA	17-AUG-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	42,536.770	0.00	0.31	
BVA	18-AUG-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	42,536.775	0.00	0.02	
BVA	31-AUG-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	42,536.775	0.00	0.27	

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BVA	19-SEP-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	42,157.715	0.00	0.35	
BVA	30-SEP-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	42,157.714	0.00	0.23	
BVA	18-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	41,755.444	0.00	0.33	
BVA	19-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	41,755.445	0.00	0.02	
BVA	31-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	41,755.445	0.00	0.25	
BVA	16-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	41,448.615	0.00	0.29	

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BVA	17-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	41,448.616	0.00	0.02	
BVA	30-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	41,448.616	0.00	0.27	
BVA	18-DEC-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	40,882.556	0.00	0.33	
BVA	31-DEC-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	40,882.554	0.00	0.27	
BVA	31-MAR-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	100,000.000	0.00	0.05	
BVA	30-APR-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	100,000.000	0.00	0.14	

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BVA	31-MAY-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	100,000.000	0.00	0.14	
BVA	30-JUN-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	100,000.000	0.00	0.14	
BVA	31-JUL-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	100,000.000	0.00	0.14	
BVA	31-AUG-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	100,000.000	0.00	0.14	
BVA	30-SEP-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	100,000.000	0.00	0.14	
BVA	31-OCT-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	100,000.000	0.00	0.15	

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BVA	30-NOV-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	100,000.000	0.00	0.14	
BVA	31-DEC-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	100,000.000	0.00	0.15	
BVA	31-JAN-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.39	
BVA	28-FEB-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.35	
BVA	31-MAR-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.39	
BVA	30-APR-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.38	

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BVA	31-MAY-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.40	
BVA	30-JUN-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.38	
BVA	31-JUL-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.40	
BVA	31-AUG-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.40	
BVA	30-SEP-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.39	
BVA	31-OCT-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.40	

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BVA	30-NOV-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.39	
BVA	31-DEC-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.40	
BVA	31-JUL-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	8,000.000	0.00	0.03	
BVA	31-AUG-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	8,000.000	0.00	0.19	
BVA	30-SEP-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	8,000.000	0.00	0.19	
BVA	20-OCT-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	8,000.000	0.00	0.14	

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BVA	31-JAN-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	28.26-	
BVA	28-FEB-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	25.56-	
BVA	31-MAR-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	28.32-	
BVA	30-APR-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	27.44-	
BVA	31-MAY-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	10,000.000	0.00	28.39-	
BVA	30-JUN-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	27.51-	

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BVA	31-JUL-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	10,000.000	0.00	28.46-	
BVA	31-AUG-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	28.50-	
BVA	30-SEP-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	27.61-	
BVA	31-OCT-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	28.57-	
BVA	30-NOV-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	27.68-	
BVA	31-DEC-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	28.64-	

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BVA	28-FEB-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	17,000.000	0.00	0.01	
BVA	31-MAR-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	17,000.000	0.00	0.06	
BVA	30-APR-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	17,000.000	0.00	0.06	
BVA	31-MAY-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	17,000.000	0.00	0.06	
BVA	30-JUN-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	17,000.000	0.00	0.06	
BVA	31-JUL-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	17,000.000	0.00	0.06	

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BVA	31-AUG-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	17,000.000	0.00	0.06	
BVA	30-SEP-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	17,000.000	0.00	0.06	
BVA	31-OCT-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	17,000.000	0.00	0.06	
BVA	30-NOV-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	17,000.000	0.00	0.06	
BVA	31-DEC-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	17,000.000	0.00	0.06	
BVA	31-JAN-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	34,000.000	0.00	0.05	

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BVA	28-FEB-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	34,000.000	0.00	0.05	
BVA	31-MAR-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	34,000.000	0.00	0.05	
BVA	30-APR-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	34,000.000	0.00	0.05	
BVA	31-MAY-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	34,000.000	0.00	0.06	
BVA	30-JUN-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	34,000.000	0.00	0.05	
BVA	31-JUL-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	34,000.000	0.00	0.06	

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BVA	31-AUG-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	34,000.000	0.00	0.06	
BVA	30-SEP-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	34,000.000	0.00	0.05	
BVA	31-OCT-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	34,000.000	0.00	0.06	
BVA	30-NOV-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	34,000.000	0.00	0.05	
BVA	31-DEC-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	34,000.000	0.00	0.06	
BVA	31-OCT-23	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	45,000.000	0.00	8.46	

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BVA	30-NOV-23	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	45,000.000	0.00	21.19	
BVA	31-DEC-23	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	45,000.000	0.00	22.00	
BVA	31-JAN-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	7,000.000	0.00	0.14	
BVA	28-FEB-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	7,000.000	0.00	0.13	
BVA	31-MAR-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	7,000.000	0.00	0.14	
BVA	30-APR-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	7,000.000	0.00	0.14	

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BVA	31-MAY-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	7,000.000	0.00	0.15	
BVA	30-JUN-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	7,000.000	0.00	0.14	
BVA	31-JUL-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	7,000.000	0.00	0.15	
BVA	31-AUG-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	7,000.000	0.00	0.15	
BVA	30-SEP-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	7,000.000	0.00	0.14	
BVA	31-OCT-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	7,000.000	0.00	0.15	

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BVA	30-NOV-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	7,000.000	0.00	0.15	
BVA	31-DEC-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	7,000.000	0.00	0.15	
BVA	18-JAN-23	INTER-AMERICAN DEVELOPMENT BAN 2.500% 01/18/2023 DD 01/18/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	30,000.000	0.00	0.98	
BVA	31-JAN-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	11,000.000	0.00	0.13	
BVA	28-FEB-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	11,000.000	0.00	0.12	
BVA	31-MAR-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	11,000.000	0.00	0.13	

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BVA	30-APR-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	11,000.000	0.00	0.13	
BVA	31-MAY-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	11,000.000	0.00	0.13	
BVA	30-JUN-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	11,000.000	0.00	0.13	
BVA	31-JUL-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	11,000.000	0.00	0.13	
BVA	31-AUG-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	11,000.000	0.00	0.13	
BVA	30-SEP-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	11,000.000	0.00	0.13	

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BVA	31-OCT-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	11,000.000	0.00	0.13	
BVA	30-NOV-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	11,000.000	0.00	0.13	
BVA	31-DEC-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	11,000.000	0.00	0.13	
BVA	31-JAN-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	8.70-	
BVA	28-FEB-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	7.86-	
BVA	31-MAR-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	8.71-	

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BVA	30-APR-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	8.44-	
BVA	31-MAY-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	5,000.000	0.00	8.73-	
BVA	30-JUN-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	8.45-	
BVA	31-JUL-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	5,000.000	0.00	8.74-	
BVA	31-AUG-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	8.75-	
BVA	30-SEP-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	8.47-	

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BVA	31-OCT-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	8.76-	
BVA	30-NOV-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	8.49-	
BVA	31-DEC-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	8.78-	
BVA	18-JAN-23	JP MORGAN CHASE COMMERC C10 A5 3.143% 12/15/2047 DD 03/01/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	2,319.610	0.00	0.06-	
BVA	31-JAN-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	2.41-	
BVA	28-FEB-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	2.18-	

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BVA	31-MAR-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	2.42-	
BVA	30-APR-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	2.35-	
BVA	31-MAY-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	20,000.000	0.00	2.44-	
BVA	30-JUN-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	2.36-	
BVA	31-JUL-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	20,000.000	0.00	2.45-	
BVA	31-AUG-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	2.46-	

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BVA	30-SEP-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	2.39-	
BVA	31-OCT-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	2.47-	
BVA	30-NOV-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	2.40-	
BVA	31-DEC-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	2.49-	
BVA	31-JAN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	35,000.000	0.00	65.70-	
BVA	31-JAN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	30,000.000	0.00	41.24-	

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BVA	28-FEB-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	35,000.000	0.00	59.44-	
BVA	28-FEB-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	30,000.000	0.00	37.33-	
BVA	31-MAR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	35,000.000	0.00	65.91-	
BVA	31-MAR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	30,000.000	0.00	41.41-	
BVA	30-APR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	35,000.000	0.00	63.88-	
BVA	30-APR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	30,000.000	0.00	40.16-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAY-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	35,000.000	0.00	66.12-	
BVA	31-MAY-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	30,000.000	0.00	41.58-	
BVA	30-JUN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	35,000.000	0.00	64.09-	
BVA	30-JUN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	30,000.000	0.00	40.33-	
BVA	31-JUL-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	35,000.000	0.00	66.33-	
BVA	31-JUL-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	30,000.000	0.00	41.76-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-AUG-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	35,000.000	0.00	66.44-	
BVA	31-AUG-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	30,000.000	0.00	41.85-	
BVA	30-SEP-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	64.40-	
BVA	30-SEP-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	40.58-	
BVA	31-OCT-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	35,000.000	0.00	66.66-	
BVA	31-OCT-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	42.02-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-NOV-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	64.61-	
BVA	30-NOV-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	40.76-	
BVA	31-DEC-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	66.87-	
BVA	31-DEC-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	42.20-	
BVA	31-JAN-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	30,000.000	0.00	11.82	
BVA	28-FEB-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	30,000.000	0.00	10.74	

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BVA	31-MAR-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	30,000.000	0.00	11.95	
BVA	30-APR-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	30,000.000	0.00	11.63	
BVA	31-MAY-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	30,000.000	0.00	12.08	
BVA	30-JUN-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	30,000.000	0.00	11.76	
BVA	31-JUL-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	30,000.000	0.00	12.22	
BVA	31-AUG-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	30,000.000	0.00	12.29	

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BVA	30-SEP-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	11.96	
BVA	31-OCT-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	12.43	
BVA	30-NOV-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	12.09	
BVA	31-DEC-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	12.56	
BVA	31-JUL-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	40,000.000	0.00	0.80-	
BVA	31-AUG-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	40,000.000	0.00	1.00-	

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BVA	30-SEP-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	0.97-	
BVA	31-OCT-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	40,000.000	0.00	1.01-	
BVA	30-NOV-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	0.98-	
BVA	31-DEC-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	1.02-	
BVA	31-JAN-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.34	
BVA	28-FEB-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.31	

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BVA	31-MAR-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.34	
BVA	30-APR-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.33	
BVA	31-MAY-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.35	
BVA	30-JUN-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.34	
BVA	31-JUL-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.35	
BVA	31-AUG-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.35	

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BVA	30-SEP-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.34	
BVA	31-OCT-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.35	
BVA	29-NOV-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.34	
BVA	30-JUN-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	21,000.000	0.00	0.01	
BVA	31-JUL-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	21,000.000	0.00	0.06	
BVA	31-AUG-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	21,000.000	0.00	0.06	

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BVA	30-SEP-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	21,000.000	0.00	0.05	
BVA	31-OCT-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	21,000.000	0.00	0.06	
BVA	30-NOV-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	21,000.000	0.00	0.05	
BVA	31-DEC-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	21,000.000	0.00	0.06	
BVA	31-JAN-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	6.73-	
BVA	28-FEB-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	6.09-	

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BVA	31-MAR-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	6.76-	
BVA	30-APR-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	6.56-	
BVA	31-MAY-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	20,000.000	0.00	6.79-	
BVA	30-JUN-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	6.58-	
BVA	31-JUL-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	20,000.000	0.00	6.82-	
BVA	31-AUG-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	6.84-	

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BVA	30-SEP-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	6.63-	
BVA	31-OCT-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	6.87-	
BVA	30-NOV-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	6.66-	
BVA	31-DEC-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	6.90-	
BVA	31-JAN-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.13	
BVA	28-FEB-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.12	

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BVA	31-MAR-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	0.13	
BVA	30-APR-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	0.13	
BVA	31-MAY-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	20,000.000	0.00	0.13	
BVA	30-JUN-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	0.13	
BVA	31-JUL-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	20,000.000	0.00	0.13	
BVA	31-AUG-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	0.14	

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BVA	30-SEP-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.13	
BVA	31-OCT-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.14	
BVA	30-NOV-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.13	
BVA	31-DEC-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.14	
BVA	31-JAN-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.14	
BVA	28-FEB-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.13	

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BVA	31-MAR-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.14	
BVA	30-APR-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.14	
BVA	09-MAY-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.05	
BVA	31-JAN-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.61-	
BVA	28-FEB-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.55-	
BVA	31-MAR-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.62-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.60-	
BVA	31-MAY-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.62-	
BVA	30-JUN-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.61-	
BVA	31-JUL-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	5,000.000	0.00	0.63-	
BVA	31-AUG-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	0.63-	
BVA	30-SEP-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.62-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-OCT-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.64-	
BVA	30-NOV-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.62-	
BVA	31-DEC-23	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.65-	
BVA	30-JUN-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	1.16	
BVA	31-JUL-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	25,000.000	0.00	7.20	
BVA	31-AUG-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	7.24	

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BVA	30-SEP-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	7.04	
BVA	31-OCT-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	7.30	
BVA	30-NOV-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	7.10	
BVA	31-DEC-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	7.37	
BVA	31-MAY-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	30,000.000	0.00	0.06	
BVA	30-JUN-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	30,000.000	0.00	0.25	

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BVA	31-JUL-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	30,000.000	0.00	0.26	
BVA	31-AUG-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	30,000.000	0.00	0.26	
BVA	30-SEP-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	0.25	
BVA	31-OCT-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	0.26	
BVA	30-NOV-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	0.25	
BVA	31-DEC-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	0.26	

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BVA	31-JAN-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.02	
BVA	31-JAN-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	2.73	
BVA	31-JAN-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	5.80	
BVA	28-FEB-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	2.16	
BVA	28-FEB-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	4.57	
BVA	31-MAR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	2.40	

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BVA	31-MAR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	5.08	
BVA	30-APR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	2.33	
BVA	30-APR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	4.93	
BVA	20-MAY-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.36	
BVA	20-MAY-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	2.11	
BVA	20-MAY-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	4.44	

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BVA	31-OCT-23	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	40,000.000	0.00	3.12	
BVA	30-NOV-23	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	10.40	
BVA	31-DEC-23	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	10.80	
BVA	31-JAN-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	45,000.000	0.00	17.78	
BVA	28-FEB-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	45,000.000	0.00	16.13	
BVA	31-MAR-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	45,000.000	0.00	17.94	

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BVA	30-APR-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	45,000.000	0.00	17.45	
BVA	31-MAY-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	45,000.000	0.00	18.12	
BVA	30-JUN-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	45,000.000	0.00	17.62	
BVA	31-JUL-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	45,000.000	0.00	18.30	
BVA	31-AUG-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	45,000.000	0.00	18.39	
BVA	30-SEP-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	45,000.000	0.00	17.88	

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BVA	31-OCT-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	45,000.000	0.00	18.57	
BVA	30-NOV-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	45,000.000	0.00	18.06	
BVA	31-DEC-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	45,000.000	0.00	18.75	
BVA	30-JUN-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	0.04	
BVA	31-JUL-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	20,000.000	0.00	0.25	
BVA	31-AUG-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	0.26	

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BVA	30-SEP-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.25	
BVA	31-OCT-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.26	
BVA	30-NOV-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.25	
BVA	31-DEC-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.26	
BVA	31-JAN-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.06	
BVA	28-FEB-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.06	

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BVA	31-MAR-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.07	
BVA	30-APR-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.06	
BVA	31-MAY-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.07	
BVA	30-JUN-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.06	
BVA	31-JUL-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	0.07	
BVA	31-AUG-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	0.07	

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BVA	30-SEP-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.06	
BVA	31-OCT-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.07	
BVA	30-NOV-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.07	
BVA	31-DEC-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.07	
BVA	31-JAN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.05	
BVA	31-JAN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	1.05-	

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BVA	28-FEB-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.05	
BVA	28-FEB-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.95-	
BVA	31-MAR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.05	
BVA	31-MAR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	1.06-	
BVA	30-APR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.05	
BVA	30-APR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	1.03-	

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BVA	31-MAY-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.05	
BVA	31-MAY-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	1.07-	
BVA	30-JUN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.05	
BVA	30-JUN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	1.04-	
BVA	31-JUL-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	0.05	
BVA	31-JUL-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	1.07-	

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BVA	31-AUG-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	0.05	
BVA	31-AUG-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	1.08-	
BVA	30-SEP-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.05	
BVA	30-SEP-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.05-	
BVA	31-OCT-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.06	
BVA	31-OCT-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.09-	

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BVA	30-NOV-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.05	
BVA	30-NOV-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.06-	
BVA	31-DEC-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.06	
BVA	31-DEC-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.10-	
BVA	31-JAN-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	21,000.000	0.00	0.81	
BVA	28-FEB-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	21,000.000	0.00	0.73	

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BVA	31-MAR-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	21,000.000	0.00	0.81	
BVA	30-APR-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	21,000.000	0.00	0.79	
BVA	31-MAY-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	21,000.000	0.00	0.82	
BVA	30-JUN-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	21,000.000	0.00	0.80	
BVA	31-JUL-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	21,000.000	0.00	0.83	
BVA	31-AUG-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	21,000.000	0.00	0.83	

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BVA	30-SEP-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	21,000.000	0.00	0.81	
BVA	31-OCT-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	21,000.000	0.00	0.84	
BVA	30-NOV-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	21,000.000	0.00	0.82	
BVA	31-DEC-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	21,000.000	0.00	0.85	
BVA	31-JAN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.23	
BVA	31-JAN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	4.62	

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BVA	28-FEB-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.21	
BVA	28-FEB-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	4.18	
BVA	31-MAR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.23	
BVA	31-MAR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	4.64	
BVA	30-APR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.22	
BVA	30-APR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	4.51	

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BVA	31-MAY-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.23	
BVA	31-MAY-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	20,000.000	0.00	4.67	
BVA	30-JUN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.22	
BVA	30-JUN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	4.53	
BVA	31-JUL-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.23	
BVA	31-JUL-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	20,000.000	0.00	4.69	

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BVA	31-AUG-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.23	
BVA	31-AUG-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	4.71	
BVA	30-SEP-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.22	
BVA	30-SEP-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	4.57	
BVA	31-OCT-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.23	
BVA	31-OCT-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	4.73	

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BVA	30-NOV-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.23	
BVA	30-NOV-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	4.59	
BVA	31-DEC-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.23	
BVA	31-DEC-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	4.76	
BVA	31-JAN-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.84-	
BVA	28-FEB-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.76-	

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BVA	31-MAR-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	0.84-	
BVA	30-APR-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	0.82-	
BVA	31-MAY-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	20,000.000	0.00	0.85-	
BVA	30-JUN-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	0.82-	
BVA	31-JUL-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	20,000.000	0.00	0.85-	
BVA	31-AUG-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	0.85-	

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BVA	30-SEP-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.83-	
BVA	31-OCT-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.86-	
BVA	30-NOV-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.83-	
BVA	31-DEC-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.86-	
BVA	31-JAN-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.56	
BVA	28-FEB-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.51	

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BVA	31-MAR-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.56	
BVA	30-APR-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.55	
BVA	31-MAY-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.57	
BVA	30-JUN-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.55	
BVA	31-JUL-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.57	
BVA	31-AUG-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.57	

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BVA	30-SEP-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.55	
BVA	31-OCT-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.57	
BVA	30-NOV-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.56	
BVA	31-DEC-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.58	
BVA	31-JAN-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.56	
BVA	28-FEB-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.51	

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BVA	31-MAR-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.57	
BVA	30-APR-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.55	
BVA	31-MAY-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.57	
BVA	30-JUN-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.55	
BVA	31-JUL-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.57	
BVA	31-AUG-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.58	

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BVA	30-SEP-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.56	
BVA	31-OCT-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.58	
BVA	30-NOV-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.56	
BVA	31-DEC-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.58	
BVA	31-JAN-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	3,000.000	0.00	0.53-	
BVA	28-FEB-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	3,000.000	0.00	0.48-	

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BVA	31-MAR-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	3,000.000	0.00	0.54-	
BVA	30-APR-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	3,000.000	0.00	0.52-	
BVA	31-MAY-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	3,000.000	0.00	0.54-	
BVA	30-JUN-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	3,000.000	0.00	0.53-	
BVA	31-JUL-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	3,000.000	0.00	0.54-	
BVA	31-AUG-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	3,000.000	0.00	0.55-	

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BVA	30-SEP-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	3,000.000	0.00	0.53-	
BVA	31-OCT-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	3,000.000	0.00	0.55-	
BVA	30-NOV-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	3,000.000	0.00	0.53-	
BVA	31-DEC-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	3,000.000	0.00	0.55-	
BVA	31-JAN-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	23,000.000	0.00	0.01	
BVA	28-FEB-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	23,000.000	0.00	0.04	

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BVA	31-MAR-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	23,000.000	0.00	0.04	
BVA	30-APR-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	23,000.000	0.00	0.04	
BVA	31-MAY-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	23,000.000	0.00	0.04	
BVA	30-JUN-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	23,000.000	0.00	0.04	
BVA	31-JUL-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	23,000.000	0.00	0.04	
BVA	31-AUG-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	23,000.000	0.00	0.04	

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BVA	30-SEP-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	23,000.000	0.00	0.04	
BVA	31-OCT-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	23,000.000	0.00	0.04	
BVA	30-NOV-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	23,000.000	0.00	0.04	
BVA	31-DEC-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	23,000.000	0.00	0.04	
BVA	31-JAN-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.24	
BVA	28-FEB-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.22	

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BVA	31-MAR-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.25	
BVA	30-APR-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.24	
BVA	31-MAY-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.25	
BVA	09-JUN-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.10	
BVA	31-JAN-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	2.14-	
BVA	28-FEB-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	1.94-	

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BVA	31-MAR-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	2.15-	
BVA	30-APR-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	2.09-	
BVA	31-MAY-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	2.17-	
BVA	30-JUN-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	2.10-	
BVA	31-JUL-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	2.18-	
BVA	31-AUG-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	2.19-	

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BVA	30-SEP-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.12-	
BVA	31-OCT-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.20-	
BVA	30-NOV-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.14-	
BVA	31-DEC-23	METLIFE INC 4.600% 05/13/2046 DD 11/13/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.22-	
BVA	31-JAN-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	1.79-	
BVA	28-FEB-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	1.62-	

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BVA	31-MAR-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	1.81-	
BVA	30-APR-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	1.76-	
BVA	31-MAY-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	10,000.000	0.00	1.83-	
BVA	30-JUN-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	1.78-	
BVA	31-JUL-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	10,000.000	0.00	1.85-	
BVA	31-AUG-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	1.85-	

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BVA	30-SEP-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.80-	
BVA	31-OCT-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.87-	
BVA	30-NOV-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.82-	
BVA	31-DEC-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.89-	
BVA	31-JAN-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	40,000.000	0.00	1.33-	
BVA	28-FEB-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	40,000.000	0.00	1.20-	

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BVA	31-MAR-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	40,000.000	0.00	1.33-	
BVA	30-APR-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	40,000.000	0.00	1.29-	
BVA	31-MAY-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	40,000.000	0.00	1.34-	
BVA	30-JUN-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	40,000.000	0.00	1.30-	
BVA	31-JUL-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	40,000.000	0.00	1.34-	
BVA	31-AUG-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	40,000.000	0.00	1.35-	

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BVA	30-SEP-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	1.31-	
BVA	31-OCT-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	40,000.000	0.00	1.35-	
BVA	30-NOV-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	1.31-	
BVA	31-DEC-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	1.36-	
BVA	31-JAN-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	13,000.000	0.00	0.54	
BVA	28-FEB-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	13,000.000	0.00	0.49	

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BVA	31-MAR-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	13,000.000	0.00	0.55	
BVA	30-APR-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	13,000.000	0.00	0.53	
BVA	31-MAY-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	13,000.000	0.00	0.55	
BVA	30-JUN-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	13,000.000	0.00	0.53	
BVA	31-JUL-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	13,000.000	0.00	0.55	
BVA	31-AUG-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	13,000.000	0.00	0.55	

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BVA	30-SEP-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	13,000.000	0.00	0.54	
BVA	31-OCT-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	13,000.000	0.00	0.55	
BVA	30-NOV-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	13,000.000	0.00	0.54	
BVA	31-DEC-23	MONDELEZ INTERNATIONAL INC 2.625% 03/17/2027 DD 03/17/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	13,000.000	0.00	0.56	
BVA	31-JAN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.03	
BVA	31-JAN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	1.40-	

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BVA	28-FEB-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.03	
BVA	28-FEB-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	1.27-	
BVA	31-MAR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.03	
BVA	31-MAR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	1.41-	
BVA	30-APR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.03	
BVA	30-APR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	1.37-	

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BVA	31-MAY-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.03	
BVA	31-MAY-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	5,000.000	0.00	1.42-	
BVA	30-JUN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.03	
BVA	30-JUN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	1.38-	
BVA	31-JUL-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	0.03	
BVA	31-JUL-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	5,000.000	0.00	1.43-	

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BVA	31-AUG-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	0.03	
BVA	31-AUG-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	1.43-	
BVA	30-SEP-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.03	
BVA	30-SEP-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.39-	
BVA	31-OCT-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.03	
BVA	31-OCT-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.44-	

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BVA	30-NOV-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.03	
BVA	30-NOV-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.40-	
BVA	31-DEC-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.03	
BVA	31-DEC-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.45-	
BVA	31-JAN-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	30,000.000	0.00	41.61-	
BVA	28-FEB-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	30,000.000	0.00	37.66-	

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BVA	31-MAR-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	30,000.000	0.00	41.78-	
BVA	30-APR-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	30,000.000	0.00	40.51-	
BVA	31-MAY-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	30,000.000	0.00	41.95-	
BVA	30-JUN-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	30,000.000	0.00	40.68-	
BVA	31-JUL-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	30,000.000	0.00	42.12-	
BVA	31-AUG-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	30,000.000	0.00	42.21-	

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BVA	30-SEP-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	40.94-	
BVA	31-OCT-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	42.39-	
BVA	30-NOV-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	41.11-	
BVA	31-DEC-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	42.57-	
BVA	31-JAN-23	MORGAN STANLEY 3.750% 02/25/2023 DD 02/25/13 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.87	
BVA	25-FEB-23	MORGAN STANLEY 3.750% 02/25/2023 DD 02/25/13 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	1.05	

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BVA	31-JAN-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	25,000.000	0.00	5.83	
BVA	28-FEB-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	25,000.000	0.00	5.28	
BVA	31-MAR-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	25,000.000	0.00	5.86	
BVA	30-APR-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	5.69	
BVA	31-MAY-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	25,000.000	0.00	5.89	
BVA	30-JUN-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	5.72	

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BVA	31-JUL-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	25,000.000	0.00	5.92	
BVA	31-AUG-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	5.94	
BVA	30-SEP-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	5.76	
BVA	31-OCT-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	5.97	
BVA	30-NOV-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	5.79	
BVA	31-DEC-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	6.00	

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BVA	30-JUN-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.01-	
BVA	31-JUL-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	2,000.000	0.00	0.01	
BVA	31-JUL-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.13-	
BVA	31-AUG-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	2,000.000	0.00	0.01	
BVA	31-AUG-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.13-	
BVA	30-SEP-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	2,000.000	0.00	0.01	

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BVA	30-SEP-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.13-	
BVA	31-OCT-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	2,000.000	0.00	0.01	
BVA	31-OCT-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.14-	
BVA	30-NOV-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	2,000.000	0.00	0.01	
BVA	30-NOV-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.13-	
BVA	31-DEC-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	2,000.000	0.00	0.01	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-DEC-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.14-	
BVA	31-JAN-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.17	
BVA	28-FEB-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.15	
BVA	31-MAR-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.17	
BVA	30-APR-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.16	
BVA	31-MAY-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.17	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-JUN-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.16	
BVA	31-JUL-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.17	
BVA	31-AUG-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.17	
BVA	30-SEP-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.17	
BVA	31-OCT-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.17	
BVA	30-NOV-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.17	

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BVA	31-DEC-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.17	
BVA	31-JAN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	3,000.000	0.00	2.28-	
BVA	31-JAN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	12,000.000	0.00	8.79-	
BVA	31-JAN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	11.79-	
BVA	28-FEB-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	3,000.000	0.00	2.06-	
BVA	28-FEB-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	12,000.000	0.00	7.95-	

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BVA	28-FEB-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	10.67-	
BVA	31-MAR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	3,000.000	0.00	2.29-	
BVA	31-MAR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	12,000.000	0.00	8.81-	
BVA	31-MAR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	11.83-	
BVA	30-APR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	3,000.000	0.00	2.22-	
BVA	30-APR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	12,000.000	0.00	8.54-	

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BVA	30-APR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	11.46-	
BVA	31-MAY-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	3,000.000	0.00	2.29-	
BVA	31-MAY-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	12,000.000	0.00	8.84-	
BVA	31-MAY-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	11.86-	
BVA	30-JUN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	3,000.000	0.00	2.22-	
BVA	30-JUN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	12,000.000	0.00	8.57-	

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BVA	30-JUN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	11.50-	
BVA	31-JUL-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	3,000.000	0.00	2.30-	
BVA	31-JUL-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	12,000.000	0.00	8.87-	
BVA	31-JUL-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	11.90-	
BVA	31-AUG-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	3,000.000	0.00	2.30-	
BVA	31-AUG-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	12,000.000	0.00	8.88-	

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BVA	31-AUG-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	11.92-	
BVA	30-SEP-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	3,000.000	0.00	2.23-	
BVA	30-SEP-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	12,000.000	0.00	8.61-	
BVA	30-SEP-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	11.55-	
BVA	31-OCT-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	3,000.000	0.00	2.31-	
BVA	31-OCT-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	12,000.000	0.00	8.91-	

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BVA	31-OCT-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	11.95-	
BVA	30-NOV-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	3,000.000	0.00	2.24-	
BVA	30-NOV-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	12,000.000	0.00	8.64-	
BVA	30-NOV-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	11.58-	
BVA	31-DEC-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	3,000.000	0.00	2.32-	
BVA	31-DEC-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	12,000.000	0.00	8.94-	

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BVA	31-DEC-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	11.99-	
BVA	31-MAR-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	2,000.000	0.00	0.01	
BVA	30-APR-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	2,000.000	0.00	0.05	
BVA	31-MAY-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	2,000.000	0.00	0.05	
BVA	30-JUN-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	2,000.000	0.00	0.05	
BVA	31-JUL-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	2,000.000	0.00	0.05	

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BVA	31-AUG-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	2,000.000	0.00	0.05	
BVA	30-SEP-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	2,000.000	0.00	0.05	
BVA	31-OCT-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	2,000.000	0.00	0.05	
BVA	30-NOV-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	2,000.000	0.00	0.05	
BVA	31-DEC-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	2,000.000	0.00	0.05	
BVA	31-JAN-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.05	

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BVA	28-FEB-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.04	
BVA	31-MAR-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.05	
BVA	30-APR-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.05	
BVA	31-MAY-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.05	
BVA	30-JUN-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.05	
BVA	31-JUL-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	0.05	

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BVA	31-AUG-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	0.05	
BVA	30-SEP-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.05	
BVA	31-OCT-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.05	
BVA	30-NOV-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.05	
BVA	31-DEC-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.05	
BVA	31-JAN-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	33,000.000	0.00	0.01	

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BVA	28-FEB-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	33,000.000	0.00	0.06	
BVA	31-MAR-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	33,000.000	0.00	0.06	
BVA	30-APR-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	33,000.000	0.00	0.06	
BVA	31-MAY-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	33,000.000	0.00	0.06	
BVA	30-JUN-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	33,000.000	0.00	0.06	
BVA	31-JUL-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	33,000.000	0.00	0.06	

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BVA	31-AUG-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	33,000.000	0.00	0.06	
BVA	30-SEP-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	33,000.000	0.00	0.06	
BVA	31-OCT-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	33,000.000	0.00	0.06	
BVA	30-NOV-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	33,000.000	0.00	0.06	
BVA	31-DEC-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	33,000.000	0.00	0.06	
BVA	31-JAN-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	30,000.000	0.00	0.01	

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BVA	28-FEB-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	30,000.000	0.00	0.01	
BVA	31-MAR-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	30,000.000	0.00	0.01	
BVA	30-APR-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	30,000.000	0.00	0.01	
BVA	31-MAY-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	30,000.000	0.00	0.01	
BVA	30-JUN-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	30,000.000	0.00	0.01	
BVA	31-JUL-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	30,000.000	0.00	0.01	

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BVA	31-AUG-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	30,000.000	0.00	0.01	
BVA	30-SEP-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	0.01	
BVA	31-OCT-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	0.01	
BVA	30-NOV-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	0.01	
BVA	31-DEC-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	0.01	
BVA	31-JAN-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	25,000.000	0.00	21.69-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	28-FEB-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	25,000.000	0.00	19.62-	
BVA	31-MAR-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	25,000.000	0.00	21.75-	
BVA	30-APR-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	21.08-	
BVA	31-MAY-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	25,000.000	0.00	21.82-	
BVA	30-JUN-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	21.14-	
BVA	31-JUL-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	25,000.000	0.00	21.88-	

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BVA	31-AUG-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	21.91-	
BVA	30-SEP-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	21.24-	
BVA	31-OCT-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	21.98-	
BVA	30-NOV-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	21.30-	
BVA	31-DEC-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	22.04-	
BVA	31-JAN-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	41.59-	

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BVA	28-FEB-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	37.61-	
BVA	31-MAR-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	41.70-	
BVA	30-APR-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	40.41-	
BVA	31-MAY-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	20,000.000	0.00	41.81-	
BVA	30-JUN-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	40.52-	
BVA	31-JUL-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	20,000.000	0.00	41.93-	

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BVA	31-AUG-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	41.99-	
BVA	30-SEP-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	40.69-	
BVA	31-OCT-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	42.11-	
BVA	30-NOV-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	40.81-	
BVA	31-DEC-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	42.23-	
BVA	31-AUG-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	7,000.000	0.00	0.04	

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BVA	30-SEP-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	7,000.000	0.00	0.14	
BVA	31-OCT-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	7,000.000	0.00	0.14	
BVA	30-NOV-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	7,000.000	0.00	0.14	
BVA	31-DEC-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	7,000.000	0.00	0.15	
BVA	31-JAN-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	25,000.000	0.00	5.74-	
BVA	28-FEB-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	25,000.000	0.00	5.19-	

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BVA	31-MAR-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	25,000.000	0.00	5.76-	
BVA	30-APR-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	5.58-	
BVA	31-MAY-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	25,000.000	0.00	5.78-	
BVA	30-JUN-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	5.61-	
BVA	31-JUL-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	25,000.000	0.00	5.80-	
BVA	31-AUG-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	5.82-	

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BVA	30-SEP-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	5.64-	
BVA	31-OCT-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	5.84-	
BVA	30-NOV-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	5.66-	
BVA	31-DEC-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	5.86-	
BVA	31-JAN-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	50,000.000	0.00	1.27	
BVA	28-FEB-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	50,000.000	0.00	1.15	

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BVA	31-MAR-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	50,000.000	0.00	1.28	
BVA	30-APR-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	50,000.000	0.00	1.24	
BVA	31-MAY-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	50,000.000	0.00	1.29	
BVA	30-JUN-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	50,000.000	0.00	1.25	
BVA	31-JUL-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	50,000.000	0.00	1.30	
BVA	31-AUG-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	50,000.000	0.00	1.30	

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BVA	30-SEP-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	50,000.000	0.00	1.26	
BVA	31-OCT-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	50,000.000	0.00	1.31	
BVA	30-NOV-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	50,000.000	0.00	1.27	
BVA	31-DEC-23	PNC FINANCIAL SERVICES GROUP I 3.900% 04/29/2024 DD 04/28/14 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	50,000.000	0.00	1.32	
BVA	31-JUL-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	35,000.000	0.00	2.42	
BVA	31-AUG-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	35,000.000	0.00	3.01	

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BVA	30-SEP-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	2.93	
BVA	31-OCT-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	35,000.000	0.00	3.04	
BVA	30-NOV-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	2.96	
BVA	31-DEC-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	3.07	
BVA	31-JAN-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	45,000.000	0.00	0.40	
BVA	28-FEB-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	45,000.000	0.00	0.36	

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BVA	31-MAR-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	45,000.000	0.00	0.40	
BVA	30-APR-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	45,000.000	0.00	0.39	
BVA	31-MAY-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	45,000.000	0.00	0.40	
BVA	30-JUN-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	45,000.000	0.00	0.39	
BVA	31-JUL-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	45,000.000	0.00	0.40	
BVA	31-AUG-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	45,000.000	0.00	0.41	

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BVA	30-SEP-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	45,000.000	0.00	0.39	
BVA	31-OCT-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	45,000.000	0.00	0.41	
BVA	30-NOV-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	45,000.000	0.00	0.39	
BVA	31-DEC-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	45,000.000	0.00	0.41	
BVA	31-JAN-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.30	
BVA	28-FEB-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.27	

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BVA	31-MAR-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.30	
BVA	30-APR-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.29	
BVA	31-MAY-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.30	
BVA	30-JUN-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.29	
BVA	05-JUL-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	31-JAN-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.07	

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BVA	28-FEB-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.06	
BVA	31-MAR-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.07	
BVA	30-APR-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.07	
BVA	31-MAY-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.07	
BVA	30-JUN-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.07	
BVA	05-JUL-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.01	

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BVA	31-JAN-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	2.80	
BVA	28-FEB-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	2.54	
BVA	31-MAR-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	2.82	
BVA	30-APR-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	2.74	
BVA	31-MAY-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	2.84	
BVA	30-JUN-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	2.75	

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BVA	31-JUL-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	2.85	
BVA	31-AUG-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	2.86	
BVA	30-SEP-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.78	
BVA	31-OCT-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.88	
BVA	30-NOV-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.80	
BVA	31-DEC-23	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.90	

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BVA	31-JAN-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	2.16	
BVA	28-FEB-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	1.96	
BVA	31-MAR-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	2.19	
BVA	30-APR-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	2.13	
BVA	31-MAY-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	2.22	
BVA	30-JUN-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	2.17	

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BVA	31-JUL-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	2.25	
BVA	31-AUG-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	2.27	
BVA	30-SEP-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.21	
BVA	31-OCT-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.30	
BVA	30-NOV-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.24	
BVA	31-DEC-23	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.34	

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BVA	31-JAN-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.04	
BVA	28-FEB-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.04	
BVA	31-MAR-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.04	
BVA	30-APR-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.04	
BVA	31-MAY-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.04	
BVA	09-JUN-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.02	

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BVA	31-JAN-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.09	
BVA	28-FEB-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.08	
BVA	31-MAR-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.09	
BVA	30-APR-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.09	
BVA	31-MAY-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.09	
BVA	30-JUN-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.09	

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BVA	31-JUL-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	0.09	
BVA	31-AUG-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	0.09	
BVA	30-SEP-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.09	
BVA	31-OCT-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.09	
BVA	30-NOV-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.09	
BVA	31-DEC-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.10	

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BVA	31-JAN-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	4,000.000	0.00	0.03	
BVA	28-FEB-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	4,000.000	0.00	0.03	
BVA	31-MAR-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	4,000.000	0.00	0.04	
BVA	30-APR-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	4,000.000	0.00	0.03	
BVA	31-MAY-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	4,000.000	0.00	0.04	
BVA	30-JUN-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	4,000.000	0.00	0.03	

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BVA	31-JUL-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	4,000.000	0.00	0.04	
BVA	31-AUG-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	4,000.000	0.00	0.04	
BVA	30-SEP-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	4,000.000	0.00	0.04	
BVA	31-OCT-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	4,000.000	0.00	0.04	
BVA	30-NOV-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	4,000.000	0.00	0.04	
BVA	31-DEC-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	4,000.000	0.00	0.04	

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BVA	31-JAN-23	PHILLIPS 66 CO 144A 3.750% 03/01/2028 DD 03/01/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	3.75	
BVA	28-FEB-23	PHILLIPS 66 CO 144A 3.750% 03/01/2028 DD 03/01/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	3.40	
BVA	31-MAR-23	PHILLIPS 66 CO 144A 3.750% 03/01/2028 DD 03/01/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	3.78	
BVA	30-APR-23	PHILLIPS 66 CO 144A 3.750% 03/01/2028 DD 03/01/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	3.67	
BVA	02-MAY-23	PHILLIPS 66 CO 144A 3.750% 03/01/2028 DD 03/01/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.12	
BVA	31-MAY-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	3.67	

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BVA	30-JUN-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	3.69	
BVA	31-JUL-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	3.82	
BVA	31-AUG-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	3.83	
BVA	30-SEP-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	3.72	
BVA	31-OCT-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	3.86	
BVA	30-NOV-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	3.75	

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BVA	31-DEC-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	3.89	
BVA	31-JAN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	
BVA	31-JAN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	4.42-	
BVA	28-FEB-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	
BVA	28-FEB-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	4.00-	
BVA	31-MAR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	

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BVA	31-MAR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	4.44-	
BVA	30-APR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	
BVA	30-APR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	4.31-	
BVA	31-MAY-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	
BVA	31-MAY-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	4.47-	
BVA	30-JUN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	

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BVA	30-JUN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	4.34-	
BVA	31-JUL-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	
BVA	31-JUL-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	4.50-	
BVA	31-AUG-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	
BVA	31-AUG-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	4.51-	
BVA	30-SEP-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	

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BVA	30-SEP-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	4.38-	
BVA	31-OCT-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	
BVA	31-OCT-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	4.54-	
BVA	30-NOV-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	
BVA	30-NOV-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	4.40-	
BVA	31-DEC-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	

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BVA	31-DEC-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	4.56-	
BVA	31-JAN-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.27	
BVA	28-FEB-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.24	
BVA	31-MAR-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.27	
BVA	30-APR-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.26	
BVA	31-MAY-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.27	

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BVA	30-JUN-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.26	
BVA	31-JUL-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	0.27	
BVA	31-AUG-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	0.27	
BVA	30-SEP-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.26	
BVA	31-OCT-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.27	
BVA	30-NOV-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.26	

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BVA	31-DEC-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.27	
BVA	31-JAN-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	30,000.000	0.00	4.30-	
BVA	28-FEB-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	30,000.000	0.00	3.90-	
BVA	31-MAR-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	30,000.000	0.00	4.33-	
BVA	30-APR-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	30,000.000	0.00	4.21-	
BVA	31-MAY-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	30,000.000	0.00	4.36-	

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BVA	30-JUN-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	30,000.000	0.00	4.24-	
BVA	31-JUL-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	30,000.000	0.00	4.39-	
BVA	31-AUG-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	30,000.000	0.00	4.41-	
BVA	30-SEP-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	4.28-	
BVA	31-OCT-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	4.44-	
BVA	30-NOV-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	4.31-	

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BVA	31-DEC-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	4.47-	
BVA	31-JAN-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	5.39-	
BVA	28-FEB-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	4.88-	
BVA	31-MAR-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	5.41-	
BVA	30-APR-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	5.25-	
BVA	31-MAY-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	5.43-	

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BVA	30-JUN-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	5.27-	
BVA	31-JUL-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	5.45-	
BVA	31-AUG-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	5.46-	
BVA	30-SEP-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	5.30-	
BVA	31-OCT-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	5.48-	
BVA	30-NOV-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	5.32-	

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BVA	31-DEC-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	5.50-	
BVA	31-JAN-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.08	
BVA	28-FEB-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.07	
BVA	31-MAR-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.08	
BVA	30-APR-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.08	
BVA	31-MAY-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.08	

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BVA	30-JUN-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.08	
BVA	31-JUL-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.08	
BVA	31-AUG-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.08	
BVA	30-SEP-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.08	
BVA	31-OCT-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.08	
BVA	30-NOV-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.08	

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BVA	31-DEC-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.08	
BVA	31-JAN-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.27	
BVA	28-FEB-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.25	
BVA	31-MAR-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.27	
BVA	30-APR-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.27	
BVA	31-MAY-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.28	

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BVA	30-JUN-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.27	
BVA	31-JUL-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.28	
BVA	31-AUG-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.28	
BVA	30-SEP-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.27	
BVA	31-OCT-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.28	
BVA	30-NOV-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.27	

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BVA	31-DEC-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.28	
BVA	31-JAN-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.15	
BVA	28-FEB-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.14	
BVA	31-MAR-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.15	
BVA	30-APR-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.15	
BVA	31-MAY-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.15	

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BVA	30-JUN-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.15	
BVA	31-JUL-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.15	
BVA	31-AUG-23	ROGERS COMMUNICATIONS INC/ONTA 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.15	
BVA	30-SEP-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.70	
BVA	01-OCT-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.01-	
BVA	02-OCT-23 25-SEP-13	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 AMORTIZATION ADJUSTMENT PLANT-FERC-FI		0.00	0.01	

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BVA	31-JAN-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	4.74-	
BVA	28-FEB-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	4.29-	
BVA	31-MAR-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	4.76-	
BVA	30-APR-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	4.62-	
BVA	31-MAY-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	5,000.000	0.00	4.78-	
BVA	30-JUN-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	4.64-	

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BVA	31-JUL-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	5,000.000	0.00	4.81-	
BVA	31-AUG-23	ROGERS COMMUNICATIONS INC/ONTA 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	4.82-	
BVA	30-SEP-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	4.67-	
BVA	31-OCT-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	4.84-	
BVA	30-NOV-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	4.70-	
BVA	31-DEC-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	4.87-	

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BVA	31-JAN-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.45	
BVA	28-FEB-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.40	
BVA	31-MAR-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.45	
BVA	30-APR-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.44	
BVA	31-MAY-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.45	
BVA	30-JUN-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.44	

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BVA	31-JUL-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.45	
BVA	31-AUG-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.45	
BVA	30-SEP-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.44	
BVA	31-OCT-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.46	
BVA	30-NOV-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.44	
BVA	31-DEC-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.46	

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BVA	31-JAN-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	25,000.000	0.00	3.37	
BVA	28-FEB-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	25,000.000	0.00	3.05	
BVA	31-MAR-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	25,000.000	0.00	3.38	
BVA	30-APR-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	3.28	
BVA	31-MAY-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	25,000.000	0.00	3.40	
BVA	30-JUN-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	3.29	

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BVA	31-JUL-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	25,000.000	0.00	3.41	
BVA	31-AUG-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	3.42	
BVA	30-SEP-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	3.31	
BVA	31-OCT-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	3.43	
BVA	30-NOV-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	3.33	
BVA	31-DEC-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	3.44	

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BVA	31-MAY-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.12	
BVA	30-JUN-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.29	
BVA	31-JUL-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.30	
BVA	31-AUG-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.30	
BVA	30-SEP-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.29	
BVA	31-OCT-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.30	

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BVA	30-NOV-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.29	
BVA	31-DEC-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.30	
BVA	31-JAN-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	8,000.000	0.00	0.14	
BVA	28-FEB-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	8,000.000	0.00	0.13	
BVA	31-MAR-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	8,000.000	0.00	0.14	
BVA	30-APR-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	8,000.000	0.00	0.14	

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BVA	31-MAY-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	8,000.000	0.00	0.14	
BVA	30-JUN-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	8,000.000	0.00	0.14	
BVA	31-JUL-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	8,000.000	0.00	0.14	
BVA	31-AUG-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	8,000.000	0.00	0.14	
BVA	30-SEP-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	8,000.000	0.00	0.14	
BVA	31-OCT-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	8,000.000	0.00	0.14	

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BVA	30-NOV-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	8,000.000	0.00	0.14	
BVA	31-DEC-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	8,000.000	0.00	0.14	
BVA	31-JAN-23	SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.57	
BVA	28-FEB-23	SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.52	
BVA	31-MAR-23	SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.57	
BVA	30-APR-23	SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.55	

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BVA	31-MAY-23	SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.58	
BVA	30-JUN-23	SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.56	
BVA	31-JUL-23	SEMPRA 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.58	
BVA	31-AUG-23	SEMPRA 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.58	
BVA	30-SEP-23	SEMPRA 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.56	
BVA	31-OCT-23	SEMPRA 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.58	

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BVA	30-NOV-23	SEMPRA 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.57	
BVA	31-DEC-23	SEMPRA 3.400% 02/01/2028 DD 01/12/18 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.59	
BVA	31-JAN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.01	
BVA	31-JAN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	25,000.000	0.00	9.22-	
BVA	28-FEB-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.01	
BVA	28-FEB-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	25,000.000	0.00	8.34-	

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BVA	31-MAR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.01	
BVA	31-MAR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	25,000.000	0.00	9.25-	
BVA	30-APR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.01	
BVA	30-APR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	8.97-	
BVA	31-MAY-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.01	
BVA	31-MAY-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	25,000.000	0.00	9.28-	

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BVA	30-JUN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.01	
BVA	30-JUN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	8.99-	
BVA	31-JUL-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	0.01	
BVA	31-JUL-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	25,000.000	0.00	9.31-	
BVA	31-AUG-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	0.01	
BVA	31-AUG-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	9.32-	

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BVA	30-SEP-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.01	
BVA	30-SEP-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	9.03-	
BVA	31-OCT-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.01	
BVA	31-OCT-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	9.35-	
BVA	30-NOV-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.01	
BVA	30-NOV-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	9.06-	

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BVA	31-DEC-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.01	
BVA	31-DEC-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	9.38-	
BVA	31-JAN-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	2.69-	
BVA	28-FEB-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	2.43-	
BVA	31-MAR-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	2.70-	
BVA	30-APR-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	2.63-	

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BVA	31-MAY-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	10,000.000	0.00	2.72-	
BVA	30-JUN-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	2.64-	
BVA	31-JUL-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	10,000.000	0.00	2.74-	
BVA	31-AUG-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	2.75-	
BVA	30-SEP-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.67-	
BVA	31-OCT-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.77-	

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BVA	30-NOV-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.69-	
BVA	31-DEC-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.79-	
BVA	31-OCT-23	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	12,000.000	0.00	0.01	
BVA	30-NOV-23	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	12,000.000	0.00	0.05	
BVA	31-DEC-23	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	12,000.000	0.00	0.06	
BVA	31-JAN-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	2.64-	

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BVA	28-FEB-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	2.39-	
BVA	31-MAR-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	2.66-	
BVA	30-APR-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	2.58-	
BVA	31-MAY-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	5,000.000	0.00	2.68-	
BVA	30-JUN-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	2.60-	
BVA	31-JUL-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	5,000.000	0.00	2.70-	

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BVA	31-AUG-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	2.71-	
BVA	30-SEP-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.63-	
BVA	31-OCT-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.73-	
BVA	30-NOV-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.65-	
BVA	31-DEC-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.75-	
BVA	31-JAN-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.96-	

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BVA	28-FEB-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.87-	
BVA	31-MAR-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.97-	
BVA	30-APR-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.94-	
BVA	31-MAY-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.98-	
BVA	30-JUN-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.95-	
BVA	31-JUL-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	5,000.000	0.00	0.99-	

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BVA	31-AUG-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	0.99-	
BVA	30-SEP-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.96-	
BVA	31-OCT-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.00-	
BVA	30-NOV-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.97-	
BVA	31-DEC-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	3.53-	
BVA	31-JAN-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.72	

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BVA	31-JAN-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.24	
BVA	28-FEB-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.66	
BVA	28-FEB-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.22	
BVA	31-MAR-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.73	
BVA	31-MAR-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.25	
BVA	30-APR-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.71	

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BVA	30-APR-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.24	
BVA	31-MAY-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.73	
BVA	31-MAY-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.25	
BVA	30-JUN-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.71	
BVA	30-JUN-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.24	
BVA	31-JUL-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	0.74	

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BVA	31-JUL-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.25	
BVA	31-AUG-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	0.74	
BVA	31-AUG-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.25	
BVA	30-SEP-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.72	
BVA	30-SEP-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.24	
BVA	31-OCT-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.74	

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BVA	31-OCT-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.25	
BVA	30-NOV-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.72	
BVA	30-NOV-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.24	
BVA	31-DEC-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.75	
BVA	31-DEC-23	SPECTRA ENERGY PARTNERS LP 3.500% 03/15/2025 DD 03/12/15 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.25	
BVA	31-JAN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.87-	

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BVA	31-JAN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	2.62-	
BVA	28-FEB-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.79-	
BVA	28-FEB-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	2.37-	
BVA	31-MAR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.88-	
BVA	31-MAR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	2.63-	
BVA	30-APR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.85-	

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BVA	30-APR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	2.55-	
BVA	31-MAY-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.88-	
BVA	31-MAY-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	10,000.000	0.00	2.64-	
BVA	30-JUN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.86-	
BVA	30-JUN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	2.56-	
BVA	31-JUL-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.89-	

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BVA	31-JUL-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	10,000.000	0.00	2.65-	
BVA	31-AUG-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.89-	
BVA	31-AUG-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	2.66-	
BVA	30-SEP-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.86-	
BVA	30-SEP-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.58-	
BVA	31-OCT-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.90-	

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BVA	31-OCT-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.68-	
BVA	30-NOV-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.87-	
BVA	30-NOV-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.60-	
BVA	31-DEC-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.90-	
BVA	31-DEC-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.69-	
BVA	31-JAN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	30,000.000	0.00	0.63	

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BVA	31-JAN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	1.41	
BVA	28-FEB-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	30,000.000	0.00	0.57	
BVA	28-FEB-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	1.28	
BVA	31-MAR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	30,000.000	0.00	0.63	
BVA	31-MAR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	1.42	
BVA	30-APR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	30,000.000	0.00	0.61	

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BVA	30-APR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	1.37	
BVA	31-MAY-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	30,000.000	0.00	0.63	
BVA	31-MAY-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	20,000.000	0.00	1.42	
BVA	30-JUN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	30,000.000	0.00	0.61	
BVA	30-JUN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	1.38	
BVA	31-JUL-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	30,000.000	0.00	0.63	

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BVA	31-JUL-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	20,000.000	0.00	1.43	
BVA	31-AUG-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	30,000.000	0.00	0.64	
BVA	31-AUG-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	1.43	
BVA	30-SEP-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	0.62	
BVA	30-SEP-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	1.39	
BVA	31-OCT-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	0.64	

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BVA	31-OCT-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	1.44	
BVA	30-NOV-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	0.62	
BVA	30-NOV-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	1.39	
BVA	31-DEC-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	0.64	
BVA	31-DEC-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	1.44	
BVA	31-JAN-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	30,000.000	0.00	16.18-	

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BVA	28-FEB-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	30,000.000	0.00	14.65-	
BVA	31-MAR-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	30,000.000	0.00	16.26-	
BVA	30-APR-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	30,000.000	0.00	15.78-	
BVA	31-MAY-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	30,000.000	0.00	16.34-	
BVA	30-JUN-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	30,000.000	0.00	15.86-	
BVA	31-JUL-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	30,000.000	0.00	16.43-	

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BVA	31-AUG-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	30,000.000	0.00	16.47-	
BVA	30-SEP-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	15.98-	
BVA	31-OCT-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	16.56-	
BVA	30-NOV-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	16.06-	
BVA	31-DEC-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	16.64-	
BVA	31-JAN-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.16	

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BVA	28-FEB-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.15	
BVA	31-MAR-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.17	
BVA	30-APR-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.16	
BVA	31-MAY-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.17	
BVA	30-JUN-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.16	
BVA	31-JUL-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.17	

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BVA	31-AUG-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.17	
BVA	30-SEP-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.16	
BVA	31-OCT-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.17	
BVA	30-NOV-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.17	
BVA	31-DEC-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.17	
BVA	31-JAN-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	52,000.000	0.00	0.08	

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BVA	28-FEB-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	52,000.000	0.00	0.07	
BVA	31-MAR-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	52,000.000	0.00	0.08	
BVA	30-APR-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	52,000.000	0.00	0.08	
BVA	31-MAY-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	52,000.000	0.00	0.08	
BVA	30-JUN-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	52,000.000	0.00	0.08	
BVA	31-JUL-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	52,000.000	0.00	0.08	

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BVA	31-AUG-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	52,000.000	0.00	0.08	
BVA	30-SEP-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	52,000.000	0.00	0.08	
BVA	31-OCT-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	52,000.000	0.00	0.08	
BVA	30-NOV-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	52,000.000	0.00	0.08	
BVA	31-DEC-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	52,000.000	0.00	0.09	
BVA	31-JAN-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	2.93	

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BVA	28-FEB-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	2.66	
BVA	31-MAR-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	2.95	
BVA	30-APR-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	2.87	
BVA	31-MAY-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	2.97	
BVA	30-JUN-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	2.88	
BVA	31-JUL-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	2.99	

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BVA	31-AUG-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	3.00	
BVA	30-SEP-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.91	
BVA	31-OCT-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	3.02	
BVA	30-NOV-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.93	
BVA	31-DEC-23	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	3.04	
BVA	31-JAN-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.25	

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BVA	28-FEB-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.23	
BVA	31-MAR-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.25	
BVA	30-APR-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.25	
BVA	31-MAY-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.25	
BVA	30-JUN-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.25	
BVA	31-JUL-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.26	

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BVA	31-AUG-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.26	
BVA	30-SEP-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.25	
BVA	31-OCT-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.26	
BVA	30-NOV-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.25	
BVA	31-DEC-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.26	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	35,000.000	0.00	1.73-	

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BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	2.15-	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	2.23-	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	320,000.000	0.00	68.84-	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	4.09-	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	185,000.000	0.00	21.72-	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	30,000.000	0.00	6.84	

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BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	2.09	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	25,000.000	0.00	11.99	
BVA	31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	25,000.000	0.00	10.85	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	35,000.000	0.00	1.57-	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	1.94-	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	2.02-	

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BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	320,000.000	0.00	62.28-	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	3.70-	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	185,000.000	0.00	19.65-	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	30,000.000	0.00	6.19	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	1.90	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	25,000.000	0.00	10.86	

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BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	25,000.000	0.00	9.83	
BVA	28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	5.32	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	35,000.000	0.00	1.74-	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	2.15-	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	2.23-	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	320,000.000	0.00	69.05-	

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BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	4.11-	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	185,000.000	0.00	21.79-	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	30,000.000	0.00	6.87	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	2.11	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	25,000.000	0.00	12.07	
BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	25,000.000	0.00	10.92	

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BVA	31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	5.91	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	35,000.000	0.00	1.69-	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	2.09-	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	2.17-	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	320,000.000	0.00	66.93-	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	3.98-	

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BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	185,000.000	0.00	21.12-	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	30,000.000	0.00	6.67	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	2.05	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	11.72	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	10.60	
BVA	30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	5.74	

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BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	320,000.000	0.00	53.63-	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	35,000.000	0.00	1.35-	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	20,000.000	0.00	1.67-	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	1.74-	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	20,000.000	0.00	3.19-	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	185,000.000	0.00	16.93-	

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BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	30,000.000	0.00	5.35	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	1.64	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	25,000.000	0.00	9.41	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	25,000.000	0.00	8.51	
BVA	24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	4.60	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	35,000.000	0.00	0.39-	

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BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	20,000.000	0.00	0.49-	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.51-	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	290,000.000	0.00	14.19-	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	20,000.000	0.00	0.93-	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	185,000.000	0.00	4.94-	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	30,000.000	0.00	1.56	

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BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.48	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	25,000.000	0.00	2.75	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	25,000.000	0.00	2.49	
BVA	31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	1.35	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	290,000.000	0.00	44.63-	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	35,000.000	0.00	1.24-	

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BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	1.54-	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	1.59-	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	2.93-	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	185,000.000	0.00	15.55-	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	30,000.000	0.00	4.91	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	1.51	

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BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	8.66	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	7.82	
BVA	22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	4.23	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	35,000.000	0.00	0.45-	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	0.56-	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.58-	

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BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	240,000.000	0.00	13.45-	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	1.07-	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	185,000.000	0.00	5.66-	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	30,000.000	0.00	1.79	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.55	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	3.16	

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BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	2.85	
BVA	30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	1.54	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	35,000.000	0.00	1.75-	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	20,000.000	0.00	2.17-	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	2.25-	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	240,000.000	0.00	52.12-	

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BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	20,000.000	0.00	4.13-	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	185,000.000	0.00	21.94-	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	30,000.000	0.00	6.94	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	2.13	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	25,000.000	0.00	12.24	
BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	25,000.000	0.00	11.06	

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BVA	31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	5.98	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	35,000.000	0.00	1.76-	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	2.17-	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	2.25-	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	240,000.000	0.00	52.21-	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	4.14-	

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BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	185,000.000	0.00	21.98-	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	30,000.000	0.00	6.96	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	2.14	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	12.28	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	11.10	
BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	6.00	

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BVA	31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	9.35	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	1.70-	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	2.11-	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.19-	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	240,000.000	0.00	50.61-	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	4.01-	

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BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	185,000.000	0.00	21.31-	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	6.75	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.08	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	11.93	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	10.77	
BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	5.83	

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BVA	30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	9.08	
BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	240,000.000	0.00	37.17-	
BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	35,000.000	0.00	1.25-	
BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	1.55-	
BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.61-	
BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	2.95-	

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BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	185,000.000	0.00	15.66-	
BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	4.96	
BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	1.53	
BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	8.78	
BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	7.93	
BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	4.29	

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BVA	20-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	6.68	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	35,000.000	0.00	0.51-	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.63-	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.66-	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	230,000.000	0.00	14.59-	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	1.21-	

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BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	185,000.000	0.00	6.41-	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	2.03	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.63	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	3.60	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	3.25	
BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.76	

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BVA	31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	2.74	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	1.71-	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	2.12-	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.19-	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	230,000.000	0.00	48.66-	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	4.03-	

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BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	185,000.000	0.00	21.39-	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	6.79	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.09	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	12.01	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	10.84	
BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	5.86	

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BVA	30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	9.14	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	1.77-	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	2.19-	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.27-	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	230,000.000	0.00	50.36-	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	4.17-	

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BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	185,000.000	0.00	22.14-	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	7.03	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.17	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	12.46	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	11.24	
BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	6.08	

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BVA	31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	9.48	
BVA	31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	365,000.000	0.00	61.78	
BVA	31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	185,000.000	0.00	46.40	
BVA	31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	40,000.000	0.00	28.88	
BVA	31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	95,000.000	0.00	76.88	
BVA	28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	365,000.000	0.00	55.90	

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BVA	28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	185,000.000	0.00	41.99	
BVA	28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	40,000.000	0.00	26.16	
BVA	28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	95,000.000	0.00	69.66	
BVA	28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	7.85	
BVA	31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	365,000.000	0.00	61.99	
BVA	31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	185,000.000	0.00	46.57	

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BVA	31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	40,000.000	0.00	29.04	
BVA	31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	95,000.000	0.00	77.33	
BVA	31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	8.71	
BVA	03-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	365,000.000	0.00	6.01	
BVA	03-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	185,000.000	0.00	4.52	
BVA	03-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	40,000.000	0.00	2.82	

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BVA	03-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	95,000.000	0.00	7.51	
BVA	03-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.85	
BVA	12-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	365,000.000	0.00	18.03	
BVA	12-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	185,000.000	0.00	13.55	
BVA	12-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	40,000.000	0.00	8.46	
BVA	12-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	95,000.000	0.00	22.53	

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BVA	12-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	2.54	
BVA	12-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	2.54	
BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	365,000.000	0.00	36.08	
BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	185,000.000	0.00	27.11	
BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	40,000.000	0.00	16.93	
BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	95,000.000	0.00	45.09	

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BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	5.08	
BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	5.08	
BVA	30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	5.03	
BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	365,000.000	0.00	62.20	
BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	185,000.000	0.00	46.74	
BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	40,000.000	0.00	29.20	

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BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	95,000.000	0.00	77.80	
BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	8.77	
BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	8.77	
BVA	31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	8.67	
BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	365,000.000	0.00	44.22	
BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	185,000.000	0.00	33.23	

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BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	40,000.000	0.00	20.78	
BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	95,000.000	0.00	55.38	
BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	6.24	
BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	6.24	
BVA	22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	6.18	
BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	340,000.000	0.00	15.00	

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BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	185,000.000	0.00	12.10	
BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	40,000.000	0.00	7.57	
BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	95,000.000	0.00	20.18	
BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	2.28	
BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	2.28	
BVA	30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	2.25	

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BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	340,000.000	0.00	58.14	
BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	185,000.000	0.00	46.91	
BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	40,000.000	0.00	29.36	
BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	95,000.000	0.00	78.27	
BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	8.83	
BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	8.82	

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BVA	31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	8.73	
BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	340,000.000	0.00	58.24	
BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	185,000.000	0.00	47.00	
BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	40,000.000	0.00	29.45	
BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	95,000.000	0.00	78.51	
BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	8.85	

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BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	8.85	
BVA	31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	8.76	
BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	340,000.000	0.00	56.46	
BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	185,000.000	0.00	45.57	
BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	28.58	
BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	95,000.000	0.00	76.21	

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BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	8.60	
BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	8.59	
BVA	30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	8.50	
BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	340,000.000	0.00	33.93	
BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	185,000.000	0.00	27.39	
BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	40,000.000	0.00	17.19	

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BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	95,000.000	0.00	45.86	
BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	5.17	
BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	5.17	
BVA	18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	5.12	
BVA	20-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	320,000.000	0.00	7.10	
BVA	20-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	185,000.000	0.00	6.09	

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BVA	20-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	40,000.000	0.00	3.83	
BVA	20-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	95,000.000	0.00	10.21	
BVA	20-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.15	
BVA	20-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.15	
BVA	20-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.14	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	310,000.000	0.00	15.49	

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BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	185,000.000	0.00	13.71	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	40,000.000	0.00	8.61	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	95,000.000	0.00	22.98	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.59	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.59	
BVA	31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.56	

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BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	310,000.000	0.00	51.65	
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	185,000.000	0.00	45.73	
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	28.74	
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	95,000.000	0.00	76.67	
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	8.65	
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	8.65	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	8.55	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	310,000.000	0.00	24.14	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	185,000.000	0.00	21.38	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	13.45	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	95,000.000	0.00	35.88	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.05	

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BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.05	
BVA	14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.00	
BVA	15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	310,000.000	0.00	5.18	
BVA	15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	185,000.000	0.00	4.59	
BVA	15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	2.89	
BVA	15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	95,000.000	0.00	7.70	

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BVA	15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.87	
BVA	15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.87	
BVA	15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.86	
BVA	15-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	2.93	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	310,000.000	0.00	24.17	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	185,000.000	0.00	21.40	

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BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	13.47	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	95,000.000	0.00	35.94	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.06	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.06	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.01	
BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	13.69	

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BVA	31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.55	
BVA	31-MAR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	7.16	
BVA	03-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.07	
BVA	03-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.23	
BVA	30-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	6.26	
BVA	30-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	1.87	

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BVA	30-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	1.82	
BVA	31-MAY-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	7.21	
BVA	31-MAY-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	2.15	
BVA	31-MAY-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	2.10	
BVA	05-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	1.17	
BVA	05-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	1.10	

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BVA	05-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.35	
BVA	05-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.34	
BVA	30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	5.84	
BVA	30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	1.74	
BVA	30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	1.70	
BVA	30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	5.52	

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BVA	30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	3.75	
BVA	31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	7.26	
BVA	31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	2.17	
BVA	31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	2.11	
BVA	31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	6.86	
BVA	31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	4.66	

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BVA	31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	7.28	
BVA	31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	2.17	
BVA	31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	2.12	
BVA	31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	6.88	
BVA	31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	4.67	
BVA	31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	9.65	

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BVA	30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	7.07	
BVA	30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.11	
BVA	30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.05	
BVA	30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	6.68	
BVA	30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.54	
BVA	30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	9.38	

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BVA	31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	7.33	
BVA	31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.19	
BVA	31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.13	
BVA	31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	6.93	
BVA	31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.71	
BVA	31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	9.72	

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BVA	30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	7.12	
BVA	30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.12	
BVA	30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.07	
BVA	30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	6.72	
BVA	30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.57	
BVA	30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	9.44	

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BVA	31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	7.38	
BVA	31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.20	
BVA	31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	2.14	
BVA	31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	6.97	
BVA	31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.74	
BVA	31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	9.79	

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BVA	30-SEP-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	5.68	
BVA	04-OCT-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	0.76	
BVA	25-OCT-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.33	
BVA	31-OCT-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.38	
BVA	31-OCT-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.86	
BVA	15-NOV-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.95	

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BVA	15-NOV-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.14	
BVA	30-NOV-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.96	
BVA	30-NOV-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.15	
BVA	30-NOV-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	43,000.000	0.00	7.10	
BVA	01-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.19	
BVA	01-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.43	

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BVA	01-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	43,000.000	0.00	1.42	
BVA	13-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.32	
BVA	13-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.43	
BVA	13-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	43,000.000	0.00	4.74	
BVA	31-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.58	
BVA	31-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.59	

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BVA	31-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	43,000.000	0.00	8.55	
BVA	31-DEC-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.27	
BVA	31-OCT-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.60	
BVA	30-NOV-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.60	
BVA	30-NOV-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.54	
BVA	31-DEC-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.62	

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BVA	31-DEC-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.63	
BVA	01-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	0.11-	
BVA	13-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.23-	
BVA	31-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.41-	
BVA	31-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.34-	
BVA	31-JAN-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	45,000.000	0.00	15.63	

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BVA	31-JAN-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	300,000.000	0.00	162.47	
BVA	28-FEB-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	45,000.000	0.00	14.14	
BVA	28-FEB-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	300,000.000	0.00	146.99	
BVA	31-MAR-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	45,000.000	0.00	15.68	
BVA	31-MAR-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	300,000.000	0.00	162.99	
BVA	30-APR-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	45,000.000	0.00	15.19	

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BVA	30-APR-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	300,000.000	0.00	157.99	
BVA	31-MAY-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	45,000.000	0.00	15.72	
BVA	31-MAY-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	300,000.000	0.00	163.52	
BVA	30-JUN-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	45,000.000	0.00	15.24	
BVA	30-JUN-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	300,000.000	0.00	158.51	
BVA	31-JUL-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	45,000.000	0.00	15.77	

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BVA	31-JUL-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	300,000.000	0.00	164.06	
BVA	31-AUG-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	45,000.000	0.00	15.79	
BVA	31-AUG-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	300,000.000	0.00	164.33	
BVA	30-SEP-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	45,000.000	0.00	15.30	
BVA	30-SEP-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	300,000.000	0.00	159.29	
BVA	25-OCT-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	45,000.000	0.00	12.77	

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BVA	25-OCT-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	300,000.000	0.00	132.96	
BVA	31-OCT-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	285,000.000	0.00	30.35	
BVA	30-NOV-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	285,000.000	0.00	151.82	
BVA	15-DEC-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	285,000.000	0.00	86.17	
BVA	31-DEC-23	U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	45,000.000	0.00	11.22	
BVA	31-JAN-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	80,000.000	0.00	11.23	

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BVA	28-FEB-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	80,000.000	0.00	10.16	
BVA	31-MAR-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	80,000.000	0.00	11.26	
BVA	30-APR-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	80,000.000	0.00	10.92	
BVA	31-MAY-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	80,000.000	0.00	11.30	
BVA	30-JUN-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	80,000.000	0.00	10.95	
BVA	31-JUL-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	80,000.000	0.00	11.33	

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BVA	31-AUG-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	80,000.000	0.00	11.35	
BVA	30-SEP-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	80,000.000	0.00	11.00	
BVA	31-OCT-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	80,000.000	0.00	11.38	
BVA	30-NOV-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	80,000.000	0.00	11.03	
BVA	31-DEC-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	80,000.000	0.00	11.42	
BVA	31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	10.88	

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BVA	31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	200,000.000	0.00	295.91	
BVA	31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	50,000.000	0.00	75.11	
BVA	31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	150,000.000	0.00	245.10	
BVA	31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	140,000.000	0.00	218.86	
BVA	28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	9.84	
BVA	28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	200,000.000	0.00	267.91	

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BVA	28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	50,000.000	0.00	68.00	
BVA	28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	150,000.000	0.00	221.95	
BVA	28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	140,000.000	0.00	198.17	
BVA	31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	10.91	
BVA	31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	200,000.000	0.00	297.26	
BVA	31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	50,000.000	0.00	75.45	

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BVA	31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	150,000.000	0.00	246.30	
BVA	31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	140,000.000	0.00	219.90	
BVA	30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	10.57	
BVA	30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	200,000.000	0.00	288.35	
BVA	30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	50,000.000	0.00	73.19	
BVA	30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	150,000.000	0.00	238.97	

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BVA	30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	140,000.000	0.00	213.34	
BVA	31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	20,000.000	0.00	10.94	
BVA	31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	200,000.000	0.00	298.65	
BVA	31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	50,000.000	0.00	75.81	
BVA	31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	150,000.000	0.00	247.55	
BVA	31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	140,000.000	0.00	220.98	

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BVA	30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	10.60	
BVA	30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	200,000.000	0.00	289.71	
BVA	30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	50,000.000	0.00	73.54	
BVA	30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	150,000.000	0.00	240.18	
BVA	30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	140,000.000	0.00	214.38	
BVA	31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	20,000.000	0.00	10.97	

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BVA	31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	200,000.000	0.00	300.06	
BVA	31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	50,000.000	0.00	76.17	
BVA	31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	150,000.000	0.00	248.80	
BVA	31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	140,000.000	0.00	222.06	
BVA	31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	10.98	
BVA	31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	200,000.000	0.00	300.77	

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BVA	31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	50,000.000	0.00	76.35	
BVA	31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	150,000.000	0.00	249.44	
BVA	31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	140,000.000	0.00	222.61	
BVA	21-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	7.45	
BVA	21-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	200,000.000	0.00	204.24	
BVA	21-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	50,000.000	0.00	51.85	

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BVA	21-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	150,000.000	0.00	169.41	
BVA	21-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	140,000.000	0.00	151.18	
BVA	30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	3.19	
BVA	30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	200,000.000	0.00	87.67	
BVA	30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	50,000.000	0.00	22.26	
BVA	30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	150,000.000	0.00	72.73	

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BVA	30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	140,000.000	0.00	64.90	
BVA	30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	110,000.000	0.00	92.54	
BVA	31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	11.01	
BVA	31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	200,000.000	0.00	302.19	
BVA	31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	50,000.000	0.00	76.72	
BVA	31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	150,000.000	0.00	250.71	

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BVA	31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	140,000.000	0.00	223.70	
BVA	31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	110,000.000	0.00	319.12	
BVA	30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	10.67	
BVA	30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	200,000.000	0.00	293.14	
BVA	30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	50,000.000	0.00	74.42	
BVA	30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	150,000.000	0.00	243.25	

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BVA	30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	140,000.000	0.00	217.02	
BVA	30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	110,000.000	0.00	310.09	
BVA	31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	11.04	
BVA	31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	200,000.000	0.00	303.61	
BVA	31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	50,000.000	0.00	77.08	
BVA	31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	150,000.000	0.00	251.98	

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BVA	31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	140,000.000	0.00	224.80	
BVA	31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	110,000.000	0.00	321.70	
BVA	31-JAN-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	750,000.000	0.00	1,969.21	
BVA	28-FEB-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	750,000.000	0.00	1,785.23	
BVA	31-MAR-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	750,000.000	0.00	2,111.07	
BVA	28-APR-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	645,000.000	0.00	1,546.52	

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BVA	31-JAN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	50,000.000	0.00	33.61	
BVA	31-JAN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	35,000.000	0.00	24.97	
BVA	31-JAN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	60,000.000	0.00	70.56	
BVA	31-JAN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	22.60	
BVA	13-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	50,000.000	0.00	14.13	
BVA	13-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	35,000.000	0.00	10.50	

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BVA	13-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	60,000.000	0.00	29.69	
BVA	13-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	9.51	
BVA	28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	50,000.000	0.00	16.32	
BVA	28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	35,000.000	0.00	12.13	
BVA	28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	60,000.000	0.00	34.30	
BVA	28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	10.98	

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BVA	28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	25,000.000	0.00	13.59	
BVA	02-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	50,000.000	0.00	2.18	
BVA	02-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	35,000.000	0.00	1.62	
BVA	02-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	60,000.000	0.00	4.58	
BVA	02-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	1.47	
BVA	02-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	25,000.000	0.00	1.81	

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BVA	02-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	50,000.000	0.00	3.94	
BVA	31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	50,000.000	0.00	31.59	
BVA	31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	35,000.000	0.00	23.47	
BVA	31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	60,000.000	0.00	66.43	
BVA	31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	21.27	
BVA	31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	25,000.000	0.00	26.31	

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BVA	31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	50,000.000	0.00	57.13	
BVA	31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	30,000.000	0.00	36.76	
BVA	12-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	50,000.000	0.00	13.10	
BVA	12-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	35,000.000	0.00	9.74	
BVA	12-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	60,000.000	0.00	27.57	
BVA	12-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	8.83	

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BVA	12-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	10.92	
BVA	12-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	50,000.000	0.00	23.71	
BVA	12-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	30,000.000	0.00	15.26	
BVA	30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	50,000.000	0.00	19.67	
BVA	30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	35,000.000	0.00	14.62	
BVA	30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	60,000.000	0.00	41.41	

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BVA	30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	13.26	
BVA	30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	16.40	
BVA	30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	50,000.000	0.00	35.61	
BVA	30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	30,000.000	0.00	22.92	
BVA	30-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	13.76	
BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	50,000.000	0.00	33.93	

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BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	35,000.000	0.00	25.21	
BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	60,000.000	0.00	71.45	
BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	20,000.000	0.00	22.88	
BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	25,000.000	0.00	28.30	
BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	50,000.000	0.00	61.45	
BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	30,000.000	0.00	39.55	

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BVA	31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	25,000.000	0.00	23.74	
BVA	26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	50,000.000	0.00	28.53	
BVA	26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	35,000.000	0.00	21.20	
BVA	26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	60,000.000	0.00	60.12	
BVA	26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	19.25	
BVA	26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	23.81	

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BVA	26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	50,000.000	0.00	51.71	
BVA	26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	30,000.000	0.00	33.29	
BVA	26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	19.97	
BVA	26-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	22.77	
BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.93	
BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	60,000.000	0.00	9.27	

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BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	2.97	
BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	3.67	
BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	50,000.000	0.00	7.98	
BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	30,000.000	0.00	5.14	
BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	3.08	
BVA	30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	3.51	

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BVA	31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	7.24	
BVA	31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	60,000.000	0.00	71.91	
BVA	31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	20,000.000	0.00	23.02	
BVA	31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	25,000.000	0.00	28.47	
BVA	31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	50,000.000	0.00	61.86	
BVA	31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	30,000.000	0.00	39.82	

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BVA	31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	25,000.000	0.00	23.88	
BVA	31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	25,000.000	0.00	27.23	
BVA	29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	6.79	
BVA	29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	60,000.000	0.00	67.49	
BVA	29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	21.60	
BVA	29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	26.72	

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BVA	29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	50,000.000	0.00	58.06	
BVA	29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	30,000.000	0.00	37.38	
BVA	29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	22.40	
BVA	29-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	25.55	
BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.47	
BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	60,000.000	0.00	4.67	

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BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	1.49	
BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	1.85	
BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	50,000.000	0.00	4.02	
BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	30,000.000	0.00	2.59	
BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	1.55	
BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	1.77	

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BVA	31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	40,000.000	0.00	3.51	
BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	7.04	
BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	60,000.000	0.00	70.05	
BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	22.42	
BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	27.73	
BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	50,000.000	0.00	60.26	

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BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	38.81	
BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	23.24	
BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	26.52	
BVA	30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	52.73	
BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.23	
BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	13.98	

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BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	60,000.000	0.00	42.12	
BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	13.48	
BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	16.68	
BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	50,000.000	0.00	36.26	
BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	23.35	
BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	15.95	

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BVA	18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	40,000.000	0.00	31.74	
BVA	19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.16	
BVA	19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	0.89	
BVA	19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	0.93	
BVA	19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	60,000.000	0.00	2.34	
BVA	19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.75	

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BVA	19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	50,000.000	0.00	2.02	
BVA	19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	1.30	
BVA	19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	40,000.000	0.00	1.77	
BVA	20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	2.25	
BVA	20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	60,000.000	0.00	7.03	
BVA	20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	50,000.000	0.00	6.06	

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BVA	20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	3.90	
BVA	20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	40,000.000	0.00	5.30	
BVA	31-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	40,000.000	0.00	14.07	
BVA	31-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	50,000.000	0.00	18.17	
BVA	31-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	11.70	
BVA	31-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	40,000.000	0.00	15.91	

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BVA	30-NOV-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	46.95	
BVA	30-NOV-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	50,000.000	0.00	60.63	
BVA	30-NOV-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	39.06	
BVA	30-NOV-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	53.08	
BVA	31-DEC-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	48.67	
BVA	31-DEC-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	50,000.000	0.00	62.85	

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BVA	31-DEC-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	40.49	
BVA	31-DEC-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	55.04	
BVA	31-JAN-23	U S TREASURY NOTE VAR RT 04/30/2024 DD 04/30/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	85,000.000	0.00	9.38	
BVA	13-FEB-23	U S TREASURY NOTE VAR RT 04/30/2024 DD 04/30/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	85,000.000	0.00	4.25	
BVA	05-JUL-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	300,000.000	0.00	69.24	
BVA	31-JUL-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	210,000.000	0.00	420.24	

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BVA	04-AUG-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	210,000.000	0.00	97.35	
BVA	31-JAN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	235,000.000	0.00	26.20	
BVA	31-JAN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	145,000.000	0.00	84.01	
BVA	31-JAN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	25,000.000	0.00	14.14	
BVA	13-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	235,000.000	0.00	11.02	
BVA	13-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	145,000.000	0.00	35.35	

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BVA	13-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	25,000.000	0.00	5.95	
BVA	28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	235,000.000	0.00	12.73	
BVA	28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	145,000.000	0.00	40.84	
BVA	28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	25,000.000	0.00	6.87	
BVA	28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	45,000.000	0.00	13.32	
BVA	31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	235,000.000	0.00	28.04	

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BVA	31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	145,000.000	0.00	90.00	
BVA	31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	25,000.000	0.00	15.15	
BVA	31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	45,000.000	0.00	29.36	
BVA	31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	25,000.000	0.00	21.01	
BVA	30-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	235,000.000	0.00	23.86	
BVA	30-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	145,000.000	0.00	76.63	

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BVA	30-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	12.90	
BVA	30-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	45,000.000	0.00	25.00	
BVA	30-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	17.90	
BVA	30-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	100,000.000	0.00	37.44	
BVA	31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	235,000.000	0.00	26.49	
BVA	31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	145,000.000	0.00	85.10	

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BVA	31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	25,000.000	0.00	14.32	
BVA	31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	45,000.000	0.00	27.76	
BVA	31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	25,000.000	0.00	19.88	
BVA	31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	100,000.000	0.00	41.57	
BVA	30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	235,000.000	0.00	25.70	
BVA	30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	145,000.000	0.00	82.63	

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BVA	30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	13.90	
BVA	30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	45,000.000	0.00	26.96	
BVA	30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	19.31	
BVA	30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	100,000.000	0.00	40.36	
BVA	31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	235,000.000	0.00	26.63	
BVA	31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	145,000.000	0.00	85.66	

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BVA	31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	25,000.000	0.00	14.41	
BVA	31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	45,000.000	0.00	27.95	
BVA	31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	25,000.000	0.00	20.02	
BVA	31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	100,000.000	0.00	41.83	
BVA	31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	235,000.000	0.00	26.70	
BVA	31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	145,000.000	0.00	85.95	

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BVA	31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	14.46	
BVA	31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	45,000.000	0.00	28.04	
BVA	31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	20.09	
BVA	31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	100,000.000	0.00	41.96	
BVA	30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	235,000.000	0.00	25.92	
BVA	30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	145,000.000	0.00	83.46	

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BVA	30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	14.04	
BVA	30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	45,000.000	0.00	27.23	
BVA	30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	19.52	
BVA	30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	100,000.000	0.00	40.74	
BVA	31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	235,000.000	0.00	26.85	
BVA	31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	145,000.000	0.00	86.52	

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BVA	31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	14.56	
BVA	31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	45,000.000	0.00	28.23	
BVA	31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	20.24	
BVA	31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	100,000.000	0.00	42.22	
BVA	30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	235,000.000	0.00	26.06	
BVA	30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	145,000.000	0.00	84.01	

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BVA	30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	14.14	
BVA	30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	45,000.000	0.00	27.41	
BVA	30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	19.65	
BVA	30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	100,000.000	0.00	40.99	
BVA	14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	235,000.000	0.00	12.19	
BVA	14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	100,000.000	0.00	19.19	

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BVA	14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	6.62	
BVA	14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	145,000.000	0.00	39.33	
BVA	14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	45,000.000	0.00	12.83	
BVA	14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	9.20	
BVA	31-JAN-23	U S TREASURY NOTE 4.375% 10/31/2024 DD 10/31/22 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	520,000.000	0.00	5.61-	
BVA	13-FEB-23	U S TREASURY NOTE 4.375% 10/31/2024 DD 10/31/22 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	520,000.000	0.00	2.36-	

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BVA	28-FEB-23	U S TREASURY NOTE 4.375% 10/31/2024 DD 10/31/22 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	320,000.000	0.00	1.68-	
BVA	02-MAR-23	U S TREASURY NOTE 4.375% 10/31/2024 DD 10/31/22 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	320,000.000	0.00	0.22-	
BVA	21-MAR-23	U S TREASURY NOTE 4.375% 10/31/2024 DD 10/31/22 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	278,000.000	0.00	1.85-	
BVA	31-MAR-23	U S TREASURY NOTE 4.375% 10/31/2024 DD 10/31/22 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	208,000.000	0.00	0.73-	
BVA	28-APR-23	U S TREASURY NOTE 4.375% 10/31/2024 DD 10/31/22 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	208,000.000	0.00	2.19-	
BVA	31-MAY-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	825,000.000	0.00	119.36	

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BVA	05-JUN-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	825,000.000	0.00	18.72	
BVA	30-JUN-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	480,000.000	0.00	54.48	
BVA	31-JUL-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	480,000.000	0.00	67.74	
BVA	31-AUG-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	480,000.000	0.00	67.97	
BVA	06-SEP-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	424,000.000	0.00	11.66	
BVA	30-SEP-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	359,000.000	0.00	39.52	

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BVA	04-OCT-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	359,000.000	0.00	6.60	
BVA	25-OCT-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	259,000.000	0.00	25.02	
BVA	31-OCT-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	174,000.000	0.00	4.81	
BVA	30-NOV-23	U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	124,000.000	0.00	17.17	
BVA	30-JUN-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	655,000.000	0.00	78.67	
BVA	05-JUL-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	440,000.000	0.00	5.89	

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BVA	31-JUL-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	200,000.000	0.00	23.21	
BVA	31-AUG-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	200,000.000	0.00	27.74	
BVA	21-SEP-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	200,000.000	0.00	18.85	
BVA	30-SEP-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	75,000.000	0.00	3.04	
BVA	31-OCT-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	75,000.000	0.00	10.47	
BVA	15-NOV-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	75,000.000	0.00	5.08	

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BVA	30-NOV-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	2.04	
BVA	15-DEC-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	2.31	
BVA	04-AUG-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	150,000.000	0.00	2.56	
BVA	31-AUG-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	150,000.000	0.00	10.66	
BVA	31-AUG-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	185,000.000	0.00	8.13	
BVA	29-SEP-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	150,000.000	0.00	13.26	

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BVA	29-SEP-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	185,000.000	0.00	10.11	
BVA	31-OCT-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	150,000.000	0.00	12.88	
BVA	31-OCT-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	185,000.000	0.00	9.83	
BVA	31-OCT-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	100,000.000	0.00	28.00	
BVA	30-NOV-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	150,000.000	0.00	12.94	
BVA	30-NOV-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	185,000.000	0.00	9.86	

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BVA	30-NOV-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	100,000.000	0.00	28.12	
BVA	08-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	150,000.000	0.00	4.33	
BVA	08-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	185,000.000	0.00	3.30	
BVA	08-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	100,000.000	0.00	9.41	
BVA	15-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	185,000.000	0.00	2.31	
BVA	15-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	130,000.000	0.00	2.51	

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BVA	15-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	150,000.000	0.00	3.03	
BVA	15-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	100,000.000	0.00	6.60	
BVA	31-AUG-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	0.67	
BVA	21-SEP-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.57	
BVA	21-SEP-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	2.50	
BVA	15-SEP-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.05	

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BVA	18-OCT-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	3.13	
BVA	31-OCT-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	115,000.000	0.00	12.53	
BVA	30-NOV-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	115,000.000	0.00	62.72	
BVA	08-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	100,000.000	0.00	9.05	
BVA	08-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	115,000.000	0.00	20.99	
BVA	13-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	80,000.000	0.00	4.39	

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BVA	14-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	45,000.000	0.00	0.82	
BVA	31-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	45,000.000	0.00	13.99	
BVA	31-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	0.59	
BVA	15-SEP-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	1.04	
BVA	04-OCT-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	0.89	
BVA	31-OCT-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	70,000.000	0.00	2.83	

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BVA	30-NOV-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	70,000.000	0.00	14.14	
BVA	31-DEC-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	70,000.000	0.00	14.68	
BVA	31-DEC-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	45,000.000	0.00	7.03-	
BVA	30-NOV-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	55,000.000	0.00	2.06-	
BVA	14-DEC-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	55,000.000	0.00	0.94-	
BVA	31-DEC-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	55,000.000	0.00	1.14-	

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BVA	31-DEC-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	610,000.000	0.00	225.11-	
BVA	31-DEC-23	U S TREASURY NOTE 4.875% 11/30/2025 DD 11/30/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	860,000.000	0.00	142.50-	
BVA	31-DEC-23	U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	4.71-	
BVA	29-SEP-23	U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	90,000.000	0.00	99.58	
BVA	13-FEB-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	100,000.000	0.00	92.22	
BVA	28-FEB-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	100,000.000	0.00	106.56	

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BVA	28-FEB-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	225,000.000	0.00	267.58	
BVA	31-MAR-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	100,000.000	0.00	220.61	
BVA	31-MAR-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	225,000.000	0.00	554.03	
BVA	30-APR-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	100,000.000	0.00	214.25	
BVA	30-APR-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	225,000.000	0.00	538.23	
BVA	31-MAY-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	100,000.000	0.00	222.16	

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BVA	31-MAY-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	225,000.000	0.00	558.24	
BVA	05-JUN-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	100,000.000	0.00	35.96	
BVA	05-JUN-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	225,000.000	0.00	90.39	
BVA	31-JAN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.40-	
BVA	31-JAN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	4.36-	
BVA	28-FEB-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	0.37-	

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BVA	28-FEB-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	3.95-	
BVA	31-MAR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	0.41-	
BVA	31-MAR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	4.39-	
BVA	30-APR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	0.40-	
BVA	30-APR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	4.26-	
BVA	31-MAY-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	20,000.000	0.00	0.41-	

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BVA	31-MAY-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	10,000.000	0.00	4.41-	
BVA	30-JUN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	0.40-	
BVA	30-JUN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	4.28-	
BVA	31-JUL-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	20,000.000	0.00	0.41-	
BVA	31-JUL-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	10,000.000	0.00	4.44-	
BVA	31-AUG-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	0.41-	

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BVA	31-AUG-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	4.45-	
BVA	30-SEP-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.40-	
BVA	30-SEP-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.32-	
BVA	31-OCT-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.42-	
BVA	31-OCT-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.48-	
BVA	30-NOV-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.41-	

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BVA	30-NOV-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.34-	
BVA	31-DEC-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	0.42-	
BVA	31-DEC-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	4.50-	
BVA	31-JAN-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	2.52-	
BVA	28-FEB-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	2.28-	
BVA	31-MAR-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	2.53-	

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BVA	30-APR-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	2.46-	
BVA	31-MAY-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	10,000.000	0.00	2.55-	
BVA	30-JUN-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	2.48-	
BVA	31-JUL-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	10,000.000	0.00	2.57-	
BVA	31-AUG-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	2.58-	
BVA	30-SEP-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.50-	

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BVA	31-OCT-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.59-	
BVA	30-NOV-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.52-	
BVA	31-DEC-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	2.61-	
BVA	31-JAN-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	
BVA	28-FEB-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	
BVA	31-MAR-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	

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BVA	30-APR-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	
BVA	31-MAY-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	
BVA	30-JUN-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	
BVA	31-JUL-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	
BVA	31-AUG-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	
BVA	30-SEP-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	

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BVA	31-OCT-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	
BVA	30-NOV-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	
BVA	31-DEC-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.03	
BVA	31-JAN-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	5.97-	
BVA	28-FEB-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	5.40-	
BVA	31-MAR-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	5.99-	

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BVA	30-APR-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	5.81-	
BVA	31-MAY-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	5,000.000	0.00	6.02-	
BVA	30-JUN-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	5.84-	
BVA	31-JUL-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	5,000.000	0.00	6.05-	
BVA	30-AUG-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	6.06-	
BVA	31-JAN-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	2.37-	

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BVA	28-FEB-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	2.15-	
BVA	31-MAR-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	2.38-	
BVA	30-APR-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	2.31-	
BVA	31-MAY-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	2.40-	
BVA	30-JUN-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	2.33-	
BVA	31-JUL-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	2.41-	

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BVA	31-AUG-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	2.42-	
BVA	30-SEP-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.35-	
BVA	31-OCT-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.43-	
BVA	30-NOV-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.36-	
BVA	31-DEC-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	2.45-	
BVA	31-JAN-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	30,000.000	0.00	3.38	

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BVA	28-FEB-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	30,000.000	0.00	3.06	
BVA	31-MAR-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	30,000.000	0.00	3.40	
BVA	30-APR-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	30,000.000	0.00	3.30	
BVA	31-MAY-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	30,000.000	0.00	3.41	
BVA	30-JUN-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	30,000.000	0.00	3.31	
BVA	31-JUL-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	30,000.000	0.00	3.43	

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BVA	31-AUG-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	30,000.000	0.00	3.44	
BVA	30-SEP-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	3.34	
BVA	31-OCT-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	30,000.000	0.00	3.46	
BVA	30-NOV-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	3.36	
BVA	31-DEC-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	30,000.000	0.00	3.48	
BVA	20-JAN-23 01-OCT-19	VERIZON OWNER TRUST 2019 C A1A 1.940% 04/22/2024 DD 10/08/19 AMORTIZATION POSTING IN ZLOTB SHOWING PLANT-FERC-FI		0.00	0.01	

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BVA	31-JAN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	1.24-	
BVA	31-JAN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	1.81-	
BVA	31-JAN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	1.61-	
BVA	28-FEB-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	1.12-	
BVA	28-FEB-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	1.64-	
BVA	28-FEB-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	1.46-	

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BVA	31-MAR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	1.24-	
BVA	31-MAR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	1.82-	
BVA	31-MAR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	1.62-	
BVA	30-APR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	1.20-	
BVA	30-APR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	1.76-	
BVA	30-APR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	1.57-	

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BVA	31-MAY-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	10,000.000	0.00	1.25-	
BVA	31-MAY-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	1.83-	
BVA	31-MAY-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	10,000.000	0.00	1.63-	
BVA	30-JUN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	1.21-	
BVA	30-JUN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	1.77-	
BVA	30-JUN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	1.58-	

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BVA	31-JUL-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	10,000.000	0.00	1.25-	
BVA	31-JUL-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	1.84-	
BVA	31-JUL-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	10,000.000	0.00	1.63-	
BVA	31-AUG-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	1.26-	
BVA	31-AUG-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	1.84-	
BVA	31-AUG-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	1.64-	

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BVA	30-SEP-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.22-	
BVA	30-SEP-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.78-	
BVA	30-SEP-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.59-	
BVA	31-OCT-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.26-	
BVA	31-OCT-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.85-	
BVA	31-OCT-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.65-	

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BVA	30-NOV-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.23-	
BVA	30-NOV-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.79-	
BVA	30-NOV-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.60-	
BVA	31-DEC-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.27-	
BVA	31-DEC-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.86-	
BVA	31-DEC-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	1.65-	

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BVA	31-JAN-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	12,741.530	0.00	0.71-	
BVA	28-FEB-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	12,741.530	0.00	0.64-	
BVA	31-MAR-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	12,741.530	0.00	0.72-	
BVA	30-APR-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	12,741.530	0.00	0.69-	
BVA	31-MAY-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	12,623.830	0.00	0.71-	
BVA	30-JUN-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	12,208.860	0.00	0.67-	

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BVA	03-JUL-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	12,208.860	0.00	0.04-	
BVA	31-JUL-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	12,208.860	0.00	0.65-	
BVA	31-AUG-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	11,731.950	0.00	0.67-	
BVA	30-SEP-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	11,731.950	0.00	0.65-	
BVA	10-OCT-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	11,731.945	0.00	0.19-	
BVA	31-OCT-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	11,731.950	0.00	0.48-	

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BVA	30-NOV-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	11,731.950	0.00	0.65-	
BVA	31-DEC-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	11,731.950	0.00	0.68-	
BVA	31-JAN-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.70	
BVA	28-FEB-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.63	
BVA	31-MAR-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.70	
BVA	30-APR-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.68	

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BVA	31-MAY-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.70	
BVA	30-JUN-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.68	
BVA	31-JUL-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.70	
BVA	31-AUG-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.71	
BVA	30-SEP-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.68	
BVA	31-OCT-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.71	

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BVA	30-NOV-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.69	
BVA	31-DEC-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.71	
BVA	31-JAN-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	20,000.000	0.00	1.63	
BVA	28-FEB-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	20,000.000	0.00	1.48	
BVA	31-MAR-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	20,000.000	0.00	1.64	
BVA	30-APR-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	20,000.000	0.00	1.59	

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BVA	31-MAY-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	20,000.000	0.00	1.64	
BVA	30-JUN-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	20,000.000	0.00	1.59	
BVA	31-JUL-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	20,000.000	0.00	1.65	
BVA	31-AUG-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	20,000.000	0.00	1.65	
BVA	30-SEP-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	1.60	
BVA	31-OCT-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	20,000.000	0.00	1.66	

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BVA	30-NOV-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	1.61	
BVA	31-DEC-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	20,000.000	0.00	1.67	
BVA	31-JAN-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.49-	
BVA	28-FEB-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.44-	
BVA	31-MAR-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.49-	
BVA	30-APR-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.48-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-MAY-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.50-	
BVA	30-JUN-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.48-	
BVA	28-JUL-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	6,303.560	0.00	0.27-	
BVA	31-JUL-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	6,303.562	0.00	0.04-	
BVA	16-AUG-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	1,465.892	0.00	0.04-	
BVA	31-AUG-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	1,465.893	0.00	0.04-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	15-SEP-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	1,465.893	0.00	0.03-	
BVA	31-JAN-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.06	
BVA	28-FEB-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.06	
BVA	31-MAR-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.01	
BVA	30-APR-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.01	
BVA	15-MAY-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.18	

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BVA	31-JAN-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	1.63	
BVA	28-FEB-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	1.48	
BVA	31-MAR-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	1.64	
BVA	30-APR-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	1.59	
BVA	31-MAY-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	1.65	
BVA	30-JUN-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	1.60	

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BVA	31-JUL-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	1.65	
BVA	31-AUG-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	1.66	
BVA	30-SEP-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.61	
BVA	31-OCT-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.66	
BVA	30-NOV-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.61	
BVA	31-DEC-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	1.67	

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BVA	31-JAN-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.01	
BVA	28-FEB-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.01	
BVA	31-MAR-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.01	
BVA	30-APR-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.01	
BVA	31-MAY-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.01	
BVA	30-JUN-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.01	

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BVA	31-JUL-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.01	
BVA	31-AUG-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.01	
BVA	30-SEP-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.01	
BVA	31-OCT-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.01	
BVA	30-NOV-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.01	
BVA	31-DEC-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.01	

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BVA	31-JAN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.39	
BVA	31-JAN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.18	
BVA	28-FEB-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	0.35	
BVA	28-FEB-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	5,000.000	0.00	0.16	
BVA	31-MAR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	0.39	
BVA	31-MAR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	5,000.000	0.00	0.18	

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BVA	30-APR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	0.38	
BVA	30-APR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	5,000.000	0.00	0.17	
BVA	31-MAY-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	15,000.000	0.00	0.39	
BVA	31-MAY-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	5,000.000	0.00	0.18	
BVA	30-JUN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	0.38	
BVA	30-JUN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	5,000.000	0.00	0.17	

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BVA	31-JUL-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	15,000.000	0.00	0.40	
BVA	31-JUL-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	5,000.000	0.00	0.18	
BVA	31-AUG-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	0.40	
BVA	31-AUG-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	5,000.000	0.00	0.18	
BVA	30-SEP-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.39	
BVA	30-SEP-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.17	

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BVA	31-OCT-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.40	
BVA	31-OCT-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.18	
BVA	30-NOV-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.39	
BVA	30-NOV-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.18	
BVA	31-DEC-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	0.40	
BVA	31-DEC-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	5,000.000	0.00	0.18	

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BVA	31-JAN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	35,000.000	0.00	0.49	
BVA	31-JAN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	35,000.000	0.00	48.59-	
BVA	28-FEB-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	35,000.000	0.00	0.44	
BVA	28-FEB-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	35,000.000	0.00	43.98-	
BVA	31-MAR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	35,000.000	0.00	0.49	
BVA	31-MAR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	35,000.000	0.00	48.77-	

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BVA	30-APR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	35,000.000	0.00	0.48	
BVA	30-APR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	35,000.000	0.00	47.29-	
BVA	31-MAY-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	35,000.000	0.00	0.49	
BVA	31-MAY-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	35,000.000	0.00	48.96-	
BVA	30-JUN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	35,000.000	0.00	0.48	
BVA	30-JUN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	35,000.000	0.00	47.47-	

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BVA	31-JUL-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	35,000.000	0.00	0.50	
BVA	31-JUL-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	35,000.000	0.00	49.15-	
BVA	31-AUG-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	35,000.000	0.00	0.50	
BVA	31-AUG-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	35,000.000	0.00	49.24-	
BVA	30-SEP-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	0.49	
BVA	30-SEP-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	47.74-	

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BVA	31-OCT-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	35,000.000	0.00	0.50	
BVA	31-OCT-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	35,000.000	0.00	49.43-	
BVA	30-NOV-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	0.49	
BVA	30-NOV-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	47.93-	
BVA	31-DEC-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	0.51	
BVA	31-DEC-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	35,000.000	0.00	49.62-	

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BVA	31-JAN-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	40,000.000	0.00	1.21-	
BVA	28-FEB-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	40,000.000	0.00	1.09-	
BVA	31-MAR-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	40,000.000	0.00	1.21-	
BVA	30-APR-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	40,000.000	0.00	1.18-	
BVA	31-MAY-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	40,000.000	0.00	1.22-	
BVA	30-JUN-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	40,000.000	0.00	1.19-	

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BVA	31-JUL-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	40,000.000	0.00	1.23-	
BVA	31-AUG-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	40,000.000	0.00	1.23-	
BVA	30-SEP-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	1.20-	
BVA	31-OCT-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	40,000.000	0.00	1.24-	
BVA	30-NOV-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	1.20-	
BVA	31-DEC-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	40,000.000	0.00	1.25-	

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BVA	31-JAN-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.54-	
BVA	28-FEB-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	10,000.000	0.00	0.49-	
BVA	31-MAR-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	10,000.000	0.00	0.55-	
BVA	30-APR-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	10,000.000	0.00	0.53-	
BVA	31-MAY-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	10,000.000	0.00	0.55-	
BVA	30-JUN-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	10,000.000	0.00	0.53-	

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BVA	31-JUL-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	10,000.000	0.00	0.55-	
BVA	31-AUG-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	10,000.000	0.00	0.55-	
BVA	30-SEP-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.53-	
BVA	31-OCT-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.55-	
BVA	30-NOV-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.54-	
BVA	31-DEC-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	10,000.000	0.00	0.55-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	4,000.000	0.00	0.06	
BVA	31-MAY-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	4,000.000	0.00	0.07	
BVA	30-JUN-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	4,000.000	0.00	0.07	
BVA	31-JUL-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	4,000.000	0.00	0.07	
BVA	31-AUG-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	4,000.000	0.00	0.07	
BVA	30-SEP-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	4,000.000	0.00	0.07	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-OCT-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	4,000.000	0.00	0.07	
BVA	30-NOV-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	4,000.000	0.00	0.07	
BVA	31-DEC-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	4,000.000	0.00	0.07	
BVA	31-JAN-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME JANUARY 2023 PLANT-FERC-FI	25,000.000	0.00	0.72	
BVA	28-FEB-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME FEBRUARY 2023 PLANT-FERC-FI	25,000.000	0.00	0.65	
BVA	31-MAR-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME MARCH 2023 PLANT-FERC-FI	25,000.000	0.00	0.73	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME APRIL 2023 PLANT-FERC-FI	25,000.000	0.00	0.70	
BVA	31-MAY-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME MAY 2023 PLANT-FERC-FI	25,000.000	0.00	0.73	
BVA	30-JUN-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME JUNE 2023 PLANT-FERC-FI	25,000.000	0.00	0.71	
BVA	31-JUL-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME JULY 2023 PLANT-FERC-FI	25,000.000	0.00	0.73	
BVA	31-AUG-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME AUGUST 2023 PLANT-FERC-FI	25,000.000	0.00	0.73	
BVA	30-SEP-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	0.71	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-OCT-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME OCTOBER 2023 PLANT-FERC-FI	25,000.000	0.00	0.74	
BVA	30-NOV-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME NOVEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	0.71	
BVA	31-DEC-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME DECEMBER 2023 PLANT-FERC-FI	25,000.000	0.00	0.74	
BVA	31-JAN-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	6,000.000	0.00	2.21-	
BVA	28-FEB-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	6,000.000	0.00	2.00-	
BVA	31-MAR-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	6,000.000	0.00	2.22-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	6,000.000	0.00	2.15-	
BVA	31-MAY-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	6,000.000	0.00	2.23-	
BVA	30-JUN-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	6,000.000	0.00	2.16-	
BVA	31-JUL-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	6,000.000	0.00	2.24-	
BVA	31-AUG-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	6,000.000	0.00	2.25-	
BVA	30-SEP-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	6,000.000	0.00	2.18-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-OCT-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	6,000.000	0.00	2.26-	
BVA	30-NOV-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	6,000.000	0.00	2.19-	
BVA	31-DEC-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	6,000.000	0.00	2.27-	
BVA	31-JAN-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-FERC-FI	15,000.000	0.00	5.65-	
BVA	28-FEB-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-FERC-FI	15,000.000	0.00	5.12-	
BVA	31-MAR-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE MARCH 2023 PLANT-FERC-FI	15,000.000	0.00	5.69-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	30-APR-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE APRIL 2023 PLANT-FERC-FI	15,000.000	0.00	5.52-	
BVA	31-MAY-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE MAY 2023 PLANT-FERC-FI	15,000.000	0.00	5.72-	
BVA	30-JUN-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE JUNE 2023 PLANT-FERC-FI	15,000.000	0.00	5.56-	
BVA	31-JUL-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE JULY 2023 PLANT-FERC-FI	15,000.000	0.00	5.76-	
BVA	31-AUG-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE AUGUST 2023 PLANT-FERC-FI	15,000.000	0.00	5.78-	
BVA	30-SEP-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	5.61-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	31-OCT-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-FERC-FI	15,000.000	0.00	5.81-	
BVA	30-NOV-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	5.65-	
BVA	31-DEC-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-FERC-FI	15,000.000	0.00	5.85-	
TOTAL AMORTIZATION/ACCRETION				0.00	25,068.33	0.00

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL RECEIPTS AND DISBURSEMENT TRANSACTIONS						
		U.S. DOLLAR		141,317.25-	25,068.33	0.00

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PURCHASES		(* INDICATES PENDING SETTLEMENT)				
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
B	03-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,737.900	1,737.90-	1,737.90	
	03-JAN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	04-JAN-23	DREYFUS INS RSRV PR MONEY 6546	350.490	350.49-	350.49	
	04-JAN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	04-JAN-23	DREYFUS INS RSRV PR MONEY 6546	729.030	729.03-	729.03	
	04-JAN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-JAN-23	DREYFUS INS RSRV PR MONEY 6546	762.210	762.21-	762.21	
	05-JAN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-JAN-23	DREYFUS INS RSRV PR MONEY 6546	2,964.160	2,964.16-	2,964.16	
	06-JAN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	09-JAN-23	DREYFUS INS RSRV PR MONEY 6546	29,156.180	29,156.18-	29,156.18	
	09-JAN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	09-JAN-23	DREYFUS INS RSRV PR MONEY 6546	935.160	935.16-	935.16	
	09-JAN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-JAN-23	DREYFUS INS RSRV PR MONEY 6546	814.040	814.04-	814.04	
	10-JAN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-JAN-23	DREYFUS INS RSRV PR MONEY 6546	21.830	21.83-	21.83	
	10-JAN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	11-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,081.730	1,081.73-	1,081.73	
	11-JAN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-JAN-23	DREYFUS INS RSRV PR MONEY 6546	285.480	285.48-	285.48	
	12-JAN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	12-JAN-23	DREYFUS INS RSRV PR MONEY 6546	296.550	296.55-	296.55	
	12-JAN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-JAN-23	DREYFUS INS RSRV PR MONEY 6546	2,107.970	2,107.97-	2,107.97	
	13-JAN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,246.150	1,246.15-	1,246.15	
	17-JAN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-JAN-23	DREYFUS INS RSRV PR MONEY 6546	7,340.670	7,340.67-	7,340.67	
	17-JAN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	18-JAN-23	DREYFUS INS RSRV PR MONEY 6546	912.670	912.67-	912.67	
	18-JAN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	18-JAN-23	DREYFUS INS RSRV PR MONEY 6546	33,029.210	33,029.21-	33,029.21	
	18-JAN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	19-JAN-23	DREYFUS INS RSRV PR MONEY 6546	70,831.250	70,831.25-	70,831.25	
	19-JAN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	19-JAN-23	DREYFUS INS RSRV PR MONEY 6546	219.610	219.61-	219.61	
	19-JAN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-JAN-23	DREYFUS INS RSRV PR MONEY 6546	81.800	81.80-	81.80	
	20-JAN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,143.480	1,143.48-	1,143.48	
	20-JAN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	23-JAN-23	DREYFUS INS RSRV PR MONEY 6546	34.130	34.13-	34.13	
	23-JAN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	23-JAN-23	DREYFUS INS RSRV PR MONEY 6546	2,182.590	2,182.59-	2,182.59	
	23-JAN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	24-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,452.500	1,452.50-	1,452.50	
	24-JAN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	24-JAN-23	DREYFUS INS RSRV PR MONEY 6546	287.900	287.90-	287.90	
	24-JAN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,453.010	1,453.01-	1,453.01	
	25-JAN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	27-JAN-23	DREYFUS INS RSRV PR MONEY 6546	267.720	267.72-	267.72	
	27-JAN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	30-JAN-23	DREYFUS INS RSRV PR MONEY 6546	100.810	100.81-	100.81	
	30-JAN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	31-JAN-23	DREYFUS INS RSRV PR MONEY 6546	140.000	140.00-	140.00	
	31-JAN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	31-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,980.130	1,980.13-	1,980.13	
	31-JAN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	01-FEB-23	DREYFUS INS RSRV PR MONEY 6546	3,676.610	3,676.61-	3,676.61	
	01-FEB-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-FEB-23	DREYFUS INS RSRV PR MONEY 6546	636.440	636.44-	636.44	
	02-FEB-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-FEB-23	DREYFUS INS RSRV PR MONEY 6546	592.150	592.15-	592.15	
	02-FEB-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-FEB-23	DREYFUS INS RSRV PR MONEY 6546	103.130	103.13-	103.13	
	06-FEB-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-FEB-23	DREYFUS INS RSRV PR MONEY 6546	314.160	314.16-	314.16	
	06-FEB-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	08-FEB-23	DREYFUS INS RSRV PR MONEY 6546	475.650	475.65-	475.65	
	08-FEB-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	09-FEB-23	DREYFUS INS RSRV PR MONEY 6546	390.000	390.00-	390.00	
	09-FEB-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	09-FEB-23	DREYFUS INS RSRV PR MONEY 6546	258.600	258.60-	258.60	
	09-FEB-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-FEB-23	DREYFUS INS RSRV PR MONEY 6546	774.060	774.06-	774.06	
	10-FEB-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-FEB-23	DREYFUS INS RSRV PR MONEY 6546	520.400	520.40-	520.40	
	10-FEB-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-FEB-23	DREYFUS INS RSRV PR MONEY 6546	219.720	219.72-	219.72	
	13-FEB-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	14-FEB-23	DREYFUS INS RSRV PR MONEY 6546	8,770.110	8,770.11-	8,770.11	
	14-FEB-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	14-FEB-23	DREYFUS INS RSRV PR MONEY 6546	1,073.750	1,073.75-	1,073.75	
	14-FEB-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-FEB-23	DREYFUS INS RSRV PR MONEY 6546	14,214.560	14,214.56-	14,214.56	
	15-FEB-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-FEB-23	DREYFUS INS RSRV PR MONEY 6546	4,284.950	4,284.95-	4,284.95	
	15-FEB-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	16-FEB-23	DREYFUS INS RSRV PR MONEY 6546	286.780	286.78-	286.78	
	16-FEB-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	16-FEB-23	DREYFUS INS RSRV PR MONEY 6546	1,667.960	1,667.96-	1,667.96	
	16-FEB-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	17-FEB-23	DREYFUS INS RSRV PR MONEY 6546	328.530	328.53-	328.53	
	17-FEB-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-FEB-23	DREYFUS INS RSRV PR MONEY 6546	151.200	151.20-	151.20	
	21-FEB-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-FEB-23	DREYFUS INS RSRV PR MONEY 6546	983.620	983.62-	983.62	
	21-FEB-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	22-FEB-23	DREYFUS INS RSRV PR MONEY 6546	255.000	255.00-	255.00	
	22-FEB-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	22-FEB-23	DREYFUS INS RSRV PR MONEY 6546	200.510	200.51-	200.51	
	22-FEB-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	23-FEB-23	DREYFUS INS RSRV PR MONEY 6546	228.990	228.99-	228.99	
	23-FEB-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	24-FEB-23	DREYFUS INS RSRV PR MONEY 6546	972.550	972.55-	972.55	
	24-FEB-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	27-FEB-23	DREYFUS INS RSRV PR MONEY 6546	25,772.000	25,772.00-	25,772.00	
	27-FEB-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	28-FEB-23	DREYFUS INS RSRV PR MONEY 6546	7,031.250	7,031.25-	7,031.25	
	28-FEB-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	28-FEB-23	DREYFUS INS RSRV PR MONEY 6546	369.720	369.72-	369.72	
	28-FEB-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	01-MAR-23	DREYFUS INS RSRV PR MONEY 6546	4,725.240	4,725.24-	4,725.24	
	01-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-MAR-23	DREYFUS INS RSRV PR MONEY 6546	602.150	602.15-	602.15	
	02-MAR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	02-MAR-23	DREYFUS INS RSRV PR MONEY 6546	722.330	722.33-	722.33	
	02-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	03-MAR-23	DREYFUS INS RSRV PR MONEY 6546	5,870.190	5,870.19-	5,870.19	
	03-MAR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,588.000	1,588.00-	1,588.00	
	06-MAR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	07-MAR-23	DREYFUS INS RSRV PR MONEY 6546	72.500	72.50-	72.50	
	07-MAR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	07-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,591.430	1,591.43-	1,591.43	
	07-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	08-MAR-23	DREYFUS INS RSRV PR MONEY 6546	962.740	962.74-	962.74	
	08-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	09-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,698.230	2,698.23-	2,698.23	
	09-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-MAR-23	DREYFUS INS RSRV PR MONEY 6546	318.260	318.26-	318.26	
	10-MAR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-MAR-23	DREYFUS INS RSRV PR MONEY 6546	7,064.200	7,064.20-	7,064.20	
	10-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-MAR-23	DREYFUS INS RSRV PR MONEY 6546	51.250	51.25-	51.25	
	13-MAR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-MAR-23	DREYFUS INS RSRV PR MONEY 6546	616.240	616.24-	616.24	
	13-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	14-MAR-23	DREYFUS INS RSRV PR MONEY 6546	857.550	857.55-	857.55	
	14-MAR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	14-MAR-23	DREYFUS INS RSRV PR MONEY 6546	217.620	217.62-	217.62	
	14-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,376.470	2,376.47-	2,376.47	
	15-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-MAR-23	DREYFUS INS RSRV PR MONEY 6546	39,345.300	39,345.30-	39,345.30	
	15-MAR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	16-MAR-23	DREYFUS INS RSRV PR MONEY 6546	6.050	6.05-	6.05	
	16-MAR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-MAR-23	DREYFUS INS RSRV PR MONEY 6546	499.160	499.16-	499.16	
	17-MAR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-MAR-23	DREYFUS INS RSRV PR MONEY 6546	930.620	930.62-	930.62	
	17-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	20-MAR-23	DREYFUS INS RSRV PR MONEY 6546	876.240	876.24-	876.24	
	20-MAR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-MAR-23	DREYFUS INS RSRV PR MONEY 6546	45.990	45.99-	45.99	
	20-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-MAR-23	DREYFUS INS RSRV PR MONEY 6546	64.260	64.26-	64.26	
	21-MAR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-MAR-23	DREYFUS INS RSRV PR MONEY 6546	12,247.170	12,247.17-	12,247.17	
	21-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	23-MAR-23	DREYFUS INS RSRV PR MONEY 6546	393.750	393.75-	393.75	
	23-MAR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	23-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,639.220	2,639.22-	2,639.22	
	23-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	24-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,183.980	1,183.98-	1,183.98	
	24-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	27-MAR-23	DREYFUS INS RSRV PR MONEY 6546	493.130	493.13-	493.13	
	27-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	27-MAR-23	DREYFUS INS RSRV PR MONEY 6546	4,145.410	4,145.41-	4,145.41	
	27-MAR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	28-MAR-23	DREYFUS INS RSRV PR MONEY 6546	306.000	306.00-	306.00	
	28-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	29-MAR-23	DREYFUS INS RSRV PR MONEY 6546	242.780	242.78-	242.78	
	29-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	30-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,028.470	2,028.47-	2,028.47	
	30-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	31-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,176.380	1,176.38-	1,176.38	
	31-MAR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	31-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,898.930	1,898.93-	1,898.93	
	31-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	03-APR-23	DREYFUS INS RSRV PR MONEY 6546	2,690.740	2,690.74-	2,690.74	
	03-APR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	03-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,481.490	1,481.49-	1,481.49	
	03-APR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	04-APR-23	DREYFUS INS RSRV PR MONEY 6546	487.220	487.22-	487.22	
	04-APR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-APR-23	DREYFUS INS RSRV PR MONEY 6546	511.130	511.13-	511.13	
	05-APR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	06-APR-23	DREYFUS INS RSRV PR MONEY 6546	371.250	371.25-	371.25	
	06-APR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-APR-23	DREYFUS INS RSRV PR MONEY 6546	577.880	577.88-	577.88	
	06-APR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-APR-23	DREYFUS INS RSRV PR MONEY 6546	261.830	261.83-	261.83	
	10-APR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,178.760	1,178.76-	1,178.76	
	10-APR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	11-APR-23	DREYFUS INS RSRV PR MONEY 6546	957.580	957.58-	957.58	
	11-APR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-APR-23	DREYFUS INS RSRV PR MONEY 6546	87.680	87.68-	87.68	
	12-APR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	12-APR-23	DREYFUS INS RSRV PR MONEY 6546	608.010	608.01-	608.01	
	12-APR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-APR-23	DREYFUS INS RSRV PR MONEY 6546	26,985.300	26,985.30-	26,985.30	
	13-APR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,121.310	1,121.31-	1,121.31	
	17-APR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-APR-23	DREYFUS INS RSRV PR MONEY 6546	10,018.400	10,018.40-	10,018.40	
	17-APR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	18-APR-23	DREYFUS INS RSRV PR MONEY 6546	112.540	112.54-	112.54	
	18-APR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	19-APR-23	DREYFUS INS RSRV PR MONEY 6546	525.000	525.00-	525.00	
	19-APR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	20-APR-23	DREYFUS INS RSRV PR MONEY 6546	703.260	703.26-	703.26	
	20-APR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-APR-23	DREYFUS INS RSRV PR MONEY 6546	34.800	34.80-	34.80	
	20-APR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-APR-23	DREYFUS INS RSRV PR MONEY 6546	71.400	71.40-	71.40	
	21-APR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-APR-23	DREYFUS INS RSRV PR MONEY 6546	34.810	34.81-	34.81	
	21-APR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	24-APR-23	DREYFUS INS RSRV PR MONEY 6546	381.650	381.65-	381.65	
	24-APR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	24-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,350.930	1,350.93-	1,350.93	
	24-APR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	25-APR-23	DREYFUS INS RSRV PR MONEY 6546	167.990	167.99-	167.99	
	25-APR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-APR-23	DREYFUS INS RSRV PR MONEY 6546	4,025.300	4,025.30-	4,025.30	
	25-APR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	26-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,461.220	1,461.22-	1,461.22	
	26-APR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	27-APR-23	DREYFUS INS RSRV PR MONEY 6546	14,286.350	14,286.35-	14,286.35	
	27-APR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	28-APR-23	DREYFUS INS RSRV PR MONEY 6546	2,347.280	2,347.28-	2,347.28	
	28-APR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	01-MAY-23	DREYFUS INS RSRV PR MONEY 6546	5,118.150	5,118.15-	5,118.15	
	01-MAY-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	01-MAY-23	DREYFUS INS RSRV PR MONEY 6546	10,622.170	10,622.17-	10,622.17	
	01-MAY-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-MAY-23	DREYFUS INS RSRV PR MONEY 6546	233.400	233.40-	233.40	
	02-MAY-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-MAY-23	DREYFUS INS RSRV PR MONEY 6546	176.540	176.54-	176.54	
	02-MAY-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	03-MAY-23	DREYFUS INS RSRV PR MONEY 6546	6.650	6.65-	6.65	
	03-MAY-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	04-MAY-23	DREYFUS INS RSRV PR MONEY 6546	288.750	288.75-	288.75	
	04-MAY-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	08-MAY-23	DREYFUS INS RSRV PR MONEY 6546	354.000	354.00-	354.00	
	08-MAY-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	09-MAY-23	DREYFUS INS RSRV PR MONEY 6546	234.840	234.84-	234.84	
	09-MAY-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-MAY-23	DREYFUS INS RSRV PR MONEY 6546	21.830	21.83-	21.83	
	10-MAY-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-MAY-23	DREYFUS INS RSRV PR MONEY 6546	569.800	569.80-	569.80	
	10-MAY-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	11-MAY-23	DREYFUS INS RSRV PR MONEY 6546	8,068.570	8,068.57-	8,068.57	
	11-MAY-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	11-MAY-23	DREYFUS INS RSRV PR MONEY 6546	64.260	64.26-	64.26	
	11-MAY-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-MAY-23	DREYFUS INS RSRV PR MONEY 6546	1,502.340	1,502.34-	1,502.34	
	12-MAY-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	12-MAY-23	DREYFUS INS RSRV PR MONEY 6546	269.810	269.81-	269.81	
	12-MAY-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-MAY-23	DREYFUS INS RSRV PR MONEY 6546	4,775.670	4,775.67-	4,775.67	
	15-MAY-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-MAY-23	DREYFUS INS RSRV PR MONEY 6546	23,042.810	23,042.81-	23,042.81	
	15-MAY-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	16-MAY-23	DREYFUS INS RSRV PR MONEY 6546	693.750	693.75-	693.75	
	16-MAY-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	16-MAY-23	DREYFUS INS RSRV PR MONEY 6546	545.600	545.60-	545.60	
	16-MAY-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-MAY-23	DREYFUS INS RSRV PR MONEY 6546	110.930	110.93-	110.93	
	17-MAY-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	17-MAY-23	DREYFUS INS RSRV PR MONEY 6546	558.730	558.73-	558.73	
	17-MAY-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	18-MAY-23	DREYFUS INS RSRV PR MONEY 6546	162.500	162.50-	162.50	
	18-MAY-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	18-MAY-23	DREYFUS INS RSRV PR MONEY 6546	1,882.890	1,882.89-	1,882.89	
	18-MAY-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	19-MAY-23	DREYFUS INS RSRV PR MONEY 6546	719.990	719.99-	719.99	
	19-MAY-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	22-MAY-23	DREYFUS INS RSRV PR MONEY 6546	189.700	189.70-	189.70	
	22-MAY-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	22-MAY-23	DREYFUS INS RSRV PR MONEY 6546	27,418.970	27,418.97-	27,418.97	
	22-MAY-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	23-MAY-23	DREYFUS INS RSRV PR MONEY 6546	234.380	234.38-	234.38	
	23-MAY-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	23-MAY-23	DREYFUS INS RSRV PR MONEY 6546	139.690	139.69-	139.69	
	23-MAY-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	24-MAY-23	DREYFUS INS RSRV PR MONEY 6546	465.800	465.80-	465.80	
	24-MAY-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	24-MAY-23	DREYFUS INS RSRV PR MONEY 6546	138.760	138.76-	138.76	
	24-MAY-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-MAY-23	DREYFUS INS RSRV PR MONEY 6546	307.510	307.51-	307.51	
	25-MAY-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	26-MAY-23	DREYFUS INS RSRV PR MONEY 6546	1,288.130	1,288.13-	1,288.13	
	26-MAY-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	30-MAY-23	DREYFUS INS RSRV PR MONEY 6546	1,752.200	1,752.20-	1,752.20	
	30-MAY-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	31-MAY-23	DREYFUS INS RSRV PR MONEY 6546	179.910	179.91-	179.91	
	31-MAY-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	01-JUN-23	DREYFUS INS RSRV PR MONEY 6546	4,018.920	4,018.92-	4,018.92	
	01-JUN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-JUN-23	DREYFUS INS RSRV PR MONEY 6546	603.050	603.05-	603.05	
	02-JUN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-JUN-23	DREYFUS INS RSRV PR MONEY 6546	973.140	973.14-	973.14	
	02-JUN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-JUN-23	DREYFUS INS RSRV PR MONEY 6546	150.360	150.36-	150.36	
	05-JUN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	05-JUN-23	DREYFUS INS RSRV PR MONEY 6546	2,760.800	2,760.80-	2,760.80	
	05-JUN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-JUN-23	DREYFUS INS RSRV PR MONEY 6546	1,709.470	1,709.47-	1,709.47	
	06-JUN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	07-JUN-23	DREYFUS INS RSRV PR MONEY 6546	185.200	185.20-	185.20	
	07-JUN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	08-JUN-23	DREYFUS INS RSRV PR MONEY 6546	3,201.860	3,201.86-	3,201.86	
	08-JUN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	09-JUN-23	DREYFUS INS RSRV PR MONEY 6546	4,266.670	4,266.67-	4,266.67	
	09-JUN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-JUN-23	DREYFUS INS RSRV PR MONEY 6546	5,248.500	5,248.50-	5,248.50	
	12-JUN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	12-JUN-23	DREYFUS INS RSRV PR MONEY 6546	3,365.050	3,365.05-	3,365.05	
	12-JUN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-JUN-23	DREYFUS INS RSRV PR MONEY 6546	10,087.430	10,087.43-	10,087.43	
	13-JUN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-JUN-23	DREYFUS INS RSRV PR MONEY 6546	93.380	93.38-	93.38	
	13-JUN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	14-JUN-23	DREYFUS INS RSRV PR MONEY 6546	15,478.010	15,478.01-	15,478.01	
	14-JUN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	14-JUN-23	DREYFUS INS RSRV PR MONEY 6546	547.770	547.77-	547.77	
	14-JUN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-JUN-23	DREYFUS INS RSRV PR MONEY 6546	30,064.970	30,064.97-	30,064.97	
	15-JUN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15-JUN-23	DREYFUS INS RSRV PR MONEY 6546	3,463.420	3,463.42-	3,463.42	
	15-JUN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	16-JUN-23	DREYFUS INS RSRV PR MONEY 6546	743.150	743.15-	743.15	
	16-JUN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	16-JUN-23	DREYFUS INS RSRV PR MONEY 6546	857.170	857.17-	857.17	
	16-JUN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-JUN-23	DREYFUS INS RSRV PR MONEY 6546	1,266.360	1,266.36-	1,266.36	
	20-JUN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-JUN-23	DREYFUS INS RSRV PR MONEY 6546	862.410	862.41-	862.41	
	20-JUN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-JUN-23	DREYFUS INS RSRV PR MONEY 6546	71.400	71.40-	71.40	
	21-JUN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	22-JUN-23	DREYFUS INS RSRV PR MONEY 6546	919.130	919.13-	919.13	
	22-JUN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	23-JUN-23	DREYFUS INS RSRV PR MONEY 6546	54,872.040	54,872.04-	54,872.04	
	23-JUN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	23-JUN-23	DREYFUS INS RSRV PR MONEY 6546	1,075.460	1,075.46-	1,075.46	
	23-JUN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	26-JUN-23	DREYFUS INS RSRV PR MONEY 6546	300.630	300.63-	300.63	
	26-JUN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	27-JUN-23	DREYFUS INS RSRV PR MONEY 6546	65,258.570	65,258.57-	65,258.57	
	27-JUN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	28-JUN-23	DREYFUS INS RSRV PR MONEY 6546	124.930	124.93-	124.93	
	28-JUN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	29-JUN-23	DREYFUS INS RSRV PR MONEY 6546	1,323.180	1,323.18-	1,323.18	
	29-JUN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	30-JUN-23	DREYFUS INS RSRV PR MONEY 6546	328.130	328.13-	328.13	
	30-JUN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	30-JUN-23	DREYFUS INS RSRV PR MONEY 6546	6,026.390	6,026.39-	6,026.39	
	30-JUN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	03-JUL-23	DREYFUS INS RSRV PR MONEY 6546	804.310	804.31-	804.31	
	03-JUL-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-JUL-23	DREYFUS INS RSRV PR MONEY 6546	348.490	348.49-	348.49	
	05-JUL-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,087.590	1,087.59-	1,087.59	
	05-JUL-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	06-JUL-23	DREYFUS INS RSRV PR MONEY 6546	322,841.980	322,841.98-	322,841.98	
	06-JUL-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-JUL-23	DREYFUS INS RSRV PR MONEY 6546	561.090	561.09-	561.09	
	06-JUL-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	07-JUL-23	DREYFUS INS RSRV PR MONEY 6546	294.350	294.35-	294.35	
	07-JUL-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-JUL-23	DREYFUS INS RSRV PR MONEY 6546	459.330	459.33-	459.33	
	10-JUL-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-JUL-23	DREYFUS INS RSRV PR MONEY 6546	2,068.110	2,068.11-	2,068.11	
	10-JUL-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	11-JUL-23	DREYFUS INS RSRV PR MONEY 6546	2,510.560	2,510.56-	2,510.56	
	11-JUL-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	12-JUL-23	DREYFUS INS RSRV PR MONEY 6546	2,573.280	2,573.28-	2,573.28	
	12-JUL-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-JUL-23	DREYFUS INS RSRV PR MONEY 6546	769.480	769.48-	769.48	
	12-JUL-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-JUL-23	DREYFUS INS RSRV PR MONEY 6546	14,905.540	14,905.54-	14,905.54	
	13-JUL-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-JUL-23	DREYFUS INS RSRV PR MONEY 6546	535.770	535.77-	535.77	
	13-JUL-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	14-JUL-23	DREYFUS INS RSRV PR MONEY 6546	2,076.130	2,076.13-	2,076.13	
	14-JUL-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,030.960	1,030.96-	1,030.96	
	17-JUL-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	18-JUL-23	DREYFUS INS RSRV PR MONEY 6546	140.250	140.25-	140.25	
	18-JUL-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	19-JUL-23	DREYFUS INS RSRV PR MONEY 6546	63.630	63.63-	63.63	
	19-JUL-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-JUL-23	DREYFUS INS RSRV PR MONEY 6546	962.740	962.74-	962.74	
	20-JUL-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-JUL-23	DREYFUS INS RSRV PR MONEY 6546	34.800	34.80-	34.80	
	20-JUL-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-JUL-23	DREYFUS INS RSRV PR MONEY 6546	71.400	71.40-	71.40	
	21-JUL-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-JUL-23	DREYFUS INS RSRV PR MONEY 6546	48.000	48.00-	48.00	
	21-JUL-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	24-JUL-23	DREYFUS INS RSRV PR MONEY 6546	80.830	80.83-	80.83	
	24-JUL-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	24-JUL-23	DREYFUS INS RSRV PR MONEY 6546	3,635.090	3,635.09-	3,635.09	
	24-JUL-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-JUL-23	DREYFUS INS RSRV PR MONEY 6546	3,509.470	3,509.47-	3,509.47	
	25-JUL-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	26-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,757.490	1,757.49-	1,757.49	
	26-JUL-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	28-JUL-23	DREYFUS INS RSRV PR MONEY 6546	293.280	293.28-	293.28	
	28-JUL-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	31-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,489.850	1,489.85-	1,489.85	
	31-JUL-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	31-JUL-23	DREYFUS INS RSRV PR MONEY 6546	2,065.810	2,065.81-	2,065.81	
	31-JUL-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	01-AUG-23	DREYFUS INS RSRV PR MONEY 6546	3,679.500	3,679.50-	3,679.50	
	01-AUG-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,000.620	1,000.62-	1,000.62	
	02-AUG-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-AUG-23	DREYFUS INS RSRV PR MONEY 6546	309.050	309.05-	309.05	
	02-AUG-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	04-AUG-23	DREYFUS INS RSRV PR MONEY 6546	17.160	17.16-	17.16	
	04-AUG-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	07-AUG-23	DREYFUS INS RSRV PR MONEY 6546	337.100	337.10-	337.10	
	07-AUG-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	07-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,404.680	1,404.68-	1,404.68	
	07-AUG-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	08-AUG-23	DREYFUS INS RSRV PR MONEY 6546	165.000	165.00-	165.00	
	08-AUG-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	09-AUG-23	DREYFUS INS RSRV PR MONEY 6546	390.000	390.00-	390.00	
	09-AUG-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-AUG-23	DREYFUS INS RSRV PR MONEY 6546	807.480	807.48-	807.48	
	10-AUG-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-AUG-23	DREYFUS INS RSRV PR MONEY 6546	302.580	302.58-	302.58	
	10-AUG-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	11-AUG-23	DREYFUS INS RSRV PR MONEY 6546	212.960	212.96-	212.96	
	11-AUG-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	11-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,808.280	1,808.28-	1,808.28	
	11-AUG-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	14-AUG-23	DREYFUS INS RSRV PR MONEY 6546	469.480	469.48-	469.48	
	14-AUG-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-AUG-23	DREYFUS INS RSRV PR MONEY 6546	3,859.370	3,859.37-	3,859.37	
	15-AUG-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-AUG-23	DREYFUS INS RSRV PR MONEY 6546	16,033.290	16,033.29-	16,033.29	
	15-AUG-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	16-AUG-23	DREYFUS INS RSRV PR MONEY 6546	157.890	157.89-	157.89	
	16-AUG-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-AUG-23	DREYFUS INS RSRV PR MONEY 6546	5,629.160	5,629.16-	5,629.16	
	17-AUG-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	17-AUG-23	DREYFUS INS RSRV PR MONEY 6546	2,155.860	2,155.86-	2,155.86	
	17-AUG-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	18-AUG-23	DREYFUS INS RSRV PR MONEY 6546	175.720	175.72-	175.72	
	18-AUG-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-AUG-23	DREYFUS INS RSRV PR MONEY 6546	151.200	151.20-	151.20	
	21-AUG-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,747.770	1,747.77-	1,747.77	
	21-AUG-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	22-AUG-23	DREYFUS INS RSRV PR MONEY 6546	38.500	38.50-	38.50	
	22-AUG-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	23-AUG-23	DREYFUS INS RSRV PR MONEY 6546	199.160	199.16-	199.16	
	23-AUG-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	24-AUG-23	DREYFUS INS RSRV PR MONEY 6546	391.480	391.48-	391.48	
	24-AUG-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-AUG-23	DREYFUS INS RSRV PR MONEY 6546	4,891.970	4,891.97-	4,891.97	
	25-AUG-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,273.500	1,273.50-	1,273.50	
	25-AUG-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	29-AUG-23	DREYFUS INS RSRV PR MONEY 6546	77.800	77.80-	77.80	
	29-AUG-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	31-AUG-23	DREYFUS INS RSRV PR MONEY 6546	32,539.440	32,539.44-	32,539.44	
	31-AUG-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	31-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,124.620	1,124.62-	1,124.62	
	31-AUG-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	01-SEP-23	DREYFUS INS RSRV PR MONEY 6546	3,657.380	3,657.38-	3,657.38	
	01-SEP-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-SEP-23	DREYFUS INS RSRV PR MONEY 6546	3,229.100	3,229.10-	3,229.10	
	05-SEP-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-SEP-23	DREYFUS INS RSRV PR MONEY 6546	2,442.340	2,442.34-	2,442.34	
	05-SEP-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-SEP-23	DREYFUS INS RSRV PR MONEY 6546	149.040	149.04-	149.04	
	06-SEP-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	07-SEP-23	DREYFUS INS RSRV PR MONEY 6546	2,257.960	2,257.96-	2,257.96	
	07-SEP-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	08-SEP-23	DREYFUS INS RSRV PR MONEY 6546	484.500	484.50-	484.50	
	08-SEP-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	08-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,899.010	1,899.01-	1,899.01	
	08-SEP-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	11-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,136.530	1,136.53-	1,136.53	
	11-SEP-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	11-SEP-23	DREYFUS INS RSRV PR MONEY 6546	4,536.260	4,536.26-	4,536.26	
	11-SEP-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-SEP-23	DREYFUS INS RSRV PR MONEY 6546	211.250	211.25-	211.25	
	12-SEP-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-SEP-23	DREYFUS INS RSRV PR MONEY 6546	878.200	878.20-	878.20	
	12-SEP-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-SEP-23	DREYFUS INS RSRV PR MONEY 6546	165.150	165.15-	165.15	
	13-SEP-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	14-SEP-23	DREYFUS INS RSRV PR MONEY 6546	4,404.730	4,404.73-	4,404.73	
	14-SEP-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,576.790	1,576.79-	1,576.79	
	15-SEP-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-SEP-23	DREYFUS INS RSRV PR MONEY 6546	10,861.050	10,861.05-	10,861.05	
	15-SEP-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	18-SEP-23	DREYFUS INS RSRV PR MONEY 6546	560.020	560.02-	560.02	
	18-SEP-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	18-SEP-23	DREYFUS INS RSRV PR MONEY 6546	54,164.950	54,164.95-	54,164.95	
	18-SEP-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-SEP-23	DREYFUS INS RSRV PR MONEY 6546	24,100.030	24,100.03-	24,100.03	
	20-SEP-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	20-SEP-23	DREYFUS INS RSRV PR MONEY 6546	319.730	319.73-	319.73	
	20-SEP-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-SEP-23	DREYFUS INS RSRV PR MONEY 6546	71.400	71.40-	71.40	
	21-SEP-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,138.400	1,138.40-	1,138.40	
	21-SEP-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	22-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,216.570	1,216.57-	1,216.57	
	22-SEP-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-SEP-23	DREYFUS INS RSRV PR MONEY 6546	315.350	315.35-	315.35	
	25-SEP-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-SEP-23	DREYFUS INS RSRV PR MONEY 6546	4,801.930	4,801.93-	4,801.93	
	25-SEP-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	27-SEP-23	DREYFUS INS RSRV PR MONEY 6546	13,134.100	13,134.10-	13,134.10	
	27-SEP-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	28-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,469.100	1,469.10-	1,469.10	
	28-SEP-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	29-SEP-23	DREYFUS INS RSRV PR MONEY 6546	5,960.740	5,960.74-	5,960.74	
	29-SEP-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	02-OCT-23	DREYFUS INS RSRV PR MONEY 6546	2,275.130	2,275.13-	2,275.13	
	02-OCT-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	03-OCT-23	DREYFUS INS RSRV PR MONEY 6546	10,221.420	10,221.42-	10,221.42	
	03-OCT-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	03-OCT-23	DREYFUS INS RSRV PR MONEY 6546	628.900	628.90-	628.90	
	03-OCT-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	04-OCT-23	DREYFUS INS RSRV PR MONEY 6546	2,642.270	2,642.27-	2,642.27	
	04-OCT-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-OCT-23	DREYFUS INS RSRV PR MONEY 6546	27,976.110	27,976.11-	27,976.11	
	05-OCT-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-OCT-23	DREYFUS INS RSRV PR MONEY 6546	878.410	878.41-	878.41	
	05-OCT-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-OCT-23	DREYFUS INS RSRV PR MONEY 6546	258.750	258.75-	258.75	
	06-OCT-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,131.010	1,131.01-	1,131.01	
	06-OCT-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	10-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,048.100	1,048.10-	1,048.10	
	10-OCT-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	10-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,224.580	1,224.58-	1,224.58	
	10-OCT-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	11-OCT-23	DREYFUS INS RSRV PR MONEY 6546	87.680	87.68-	87.68	
	11-OCT-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,611.460	1,611.46-	1,611.46	
	12-OCT-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,358.040	1,358.04-	1,358.04	
	13-OCT-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-OCT-23	DREYFUS INS RSRV PR MONEY 6546	34,844.880	34,844.88-	34,844.88	
	13-OCT-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	16-OCT-23	DREYFUS INS RSRV PR MONEY 6546	9,401.880	9,401.88-	9,401.88	
	16-OCT-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	16-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,523.890	1,523.89-	1,523.89	
	16-OCT-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-OCT-23	DREYFUS INS RSRV PR MONEY 6546	292.060	292.06-	292.06	
	17-OCT-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-OCT-23	DREYFUS INS RSRV PR MONEY 6546	177.300	177.30-	177.30	
	17-OCT-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	19-OCT-23	DREYFUS INS RSRV PR MONEY 6546	13,197.640	13,197.64-	13,197.64	
	19-OCT-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-OCT-23	DREYFUS INS RSRV PR MONEY 6546	92.680	92.68-	92.68	
	20-OCT-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-OCT-23	DREYFUS INS RSRV PR MONEY 6546	2,386.650	2,386.65-	2,386.65	
	20-OCT-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	23-OCT-23	DREYFUS INS RSRV PR MONEY 6546	72.440	72.44-	72.44	
	23-OCT-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	23-OCT-23	DREYFUS INS RSRV PR MONEY 6546	5,892.320	5,892.32-	5,892.32	
	23-OCT-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	24-OCT-23	DREYFUS INS RSRV PR MONEY 6546	7,513.280	7,513.28-	7,513.28	
	24-OCT-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	24-OCT-23	DREYFUS INS RSRV PR MONEY 6546	110.920	110.92-	110.92	
	24-OCT-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	25-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,554.320	1,554.32-	1,554.32	
	25-OCT-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	26-OCT-23	DREYFUS INS RSRV PR MONEY 6546	356.400	356.40-	356.40	
	26-OCT-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	27-OCT-23	DREYFUS INS RSRV PR MONEY 6546	649.470	649.47-	649.47	
	27-OCT-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	30-OCT-23	DREYFUS INS RSRV PR MONEY 6546	975.000	975.00-	975.00	
	30-OCT-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	30-OCT-23	DREYFUS INS RSRV PR MONEY 6546	35.150	35.15-	35.15	
	30-OCT-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	31-OCT-23	DREYFUS INS RSRV PR MONEY 6546	5,152.500	5,152.50-	5,152.50	
	31-OCT-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	31-OCT-23	DREYFUS INS RSRV PR MONEY 6546	2,081.140	2,081.14-	2,081.14	
	31-OCT-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	01-NOV-23	DREYFUS INS RSRV PR MONEY 6546	3,669.240	3,669.24-	3,669.24	
	01-NOV-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	02-NOV-23	DREYFUS INS RSRV PR MONEY 6546	255.840	255.84-	255.84	
	02-NOV-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	03-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,323.120	1,323.12-	1,323.12	
	03-NOV-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	03-NOV-23	DREYFUS INS RSRV PR MONEY 6546	17.160	17.16-	17.16	
	03-NOV-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-NOV-23	DREYFUS INS RSRV PR MONEY 6546	288.750	288.75-	288.75	
	06-NOV-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-NOV-23	DREYFUS INS RSRV PR MONEY 6546	584.500	584.50-	584.50	
	06-NOV-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	08-NOV-23	DREYFUS INS RSRV PR MONEY 6546	493.900	493.90-	493.90	
	08-NOV-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	10-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,314.800	1,314.80-	1,314.80	
	10-NOV-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-NOV-23	DREYFUS INS RSRV PR MONEY 6546	796.250	796.25-	796.25	
	13-NOV-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-NOV-23	DREYFUS INS RSRV PR MONEY 6546	224.700	224.70-	224.70	
	13-NOV-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	14-NOV-23	DREYFUS INS RSRV PR MONEY 6546	243.750	243.75-	243.75	
	14-NOV-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	14-NOV-23	DREYFUS INS RSRV PR MONEY 6546	853.280	853.28-	853.28	
	14-NOV-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-NOV-23	DREYFUS INS RSRV PR MONEY 6546	4,817.890	4,817.89-	4,817.89	
	15-NOV-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15-NOV-23	DREYFUS INS RSRV PR MONEY 6546	15,802.690	15,802.69-	15,802.69	
	15-NOV-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	16-NOV-23	DREYFUS INS RSRV PR MONEY 6546	6,787.990	6,787.99-	6,787.99	
	16-NOV-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	16-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,765.540	1,765.54-	1,765.54	
	16-NOV-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-NOV-23	DREYFUS INS RSRV PR MONEY 6546	459.120	459.12-	459.12	
	17-NOV-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	17-NOV-23	DREYFUS INS RSRV PR MONEY 6546	404.560	404.56-	404.56	
	17-NOV-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-NOV-23	DREYFUS INS RSRV PR MONEY 6546	2,395.880	2,395.88-	2,395.88	
	20-NOV-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	20-NOV-23	DREYFUS INS RSRV PR MONEY 6546	678.980	678.98-	678.98	
	20-NOV-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	22-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,034.630	1,034.63-	1,034.63	
	22-NOV-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	24-NOV-23	DREYFUS INS RSRV PR MONEY 6546	234.380	234.38-	234.38	
	24-NOV-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	24-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,148.210	1,148.21-	1,148.21	
	24-NOV-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	27-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,027.120	1,027.12-	1,027.12	
	27-NOV-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	27-NOV-23	DREYFUS INS RSRV PR MONEY 6546	6,190.860	6,190.86-	6,190.86	
	27-NOV-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	28-NOV-23	DREYFUS INS RSRV PR MONEY 6546	184.150	184.15-	184.15	
	28-NOV-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	29-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,384.700	1,384.70-	1,384.70	
	29-NOV-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	30-NOV-23	DREYFUS INS RSRV PR MONEY 6546	543.750	543.75-	543.75	
	30-NOV-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	30-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,199.690	1,199.69-	1,199.69	
	30-NOV-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	01-DEC-23	DREYFUS INS RSRV PR MONEY 6546	3,963.030	3,963.03-	3,963.03	
	01-DEC-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	04-DEC-23	DREYFUS INS RSRV PR MONEY 6546	15,477.020	15,477.02-	15,477.02	
	04-DEC-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	04-DEC-23	DREYFUS INS RSRV PR MONEY 6546	913.310	913.31-	913.31	
	04-DEC-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-DEC-23	DREYFUS INS RSRV PR MONEY 6546	2,558.300	2,558.30-	2,558.30	
	05-DEC-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	05-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,416.030	1,416.03-	1,416.03	
	05-DEC-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-DEC-23	DREYFUS INS RSRV PR MONEY 6546	927.680	927.68-	927.68	
	06-DEC-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	06-DEC-23	DREYFUS INS RSRV PR MONEY 6546	303.420	303.42-	303.42	
	06-DEC-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	07-DEC-23	DREYFUS INS RSRV PR MONEY 6546	202.720	202.72-	202.72	
	07-DEC-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	08-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,492.610	1,492.61-	1,492.61	
	08-DEC-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	11-DEC-23	DREYFUS INS RSRV PR MONEY 6546	4,729.760	4,729.76-	4,729.76	
	11-DEC-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	11-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,648.590	1,648.59-	1,648.59	
	11-DEC-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,712.890	1,712.89-	1,712.89	
	12-DEC-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	12-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,910.520	1,910.52-	1,910.52	
	12-DEC-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	13-DEC-23	DREYFUS INS RSRV PR MONEY 6546	201.250	201.25-	201.25	
	13-DEC-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	13-DEC-23	DREYFUS INS RSRV PR MONEY 6546	361.110	361.11-	361.11	
	13-DEC-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	14-DEC-23	DREYFUS INS RSRV PR MONEY 6546	5,555.880	5,555.88-	5,555.88	
	14-DEC-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-DEC-23	DREYFUS INS RSRV PR MONEY 6546	98,622.530	98,622.53-	98,622.53	
	15-DEC-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	15-DEC-23	DREYFUS INS RSRV PR MONEY 6546	3,630.030	3,630.03-	3,630.03	
	15-DEC-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	18-DEC-23	DREYFUS INS RSRV PR MONEY 6546	325.440	325.44-	325.44	
	18-DEC-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	19-DEC-23	DREYFUS INS RSRV PR MONEY 6546	5,034.790	5,034.79-	5,034.79	
	19-DEC-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	20-DEC-23	DREYFUS INS RSRV PR MONEY 6546	2,442.450	2,442.45-	2,442.45	
	20-DEC-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	20-DEC-23	DREYFUS INS RSRV PR MONEY 6546	455.750	455.75-	455.75	
	20-DEC-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-DEC-23	DREYFUS INS RSRV PR MONEY 6546	71.400	71.40-	71.40	
	21-DEC-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	21-DEC-23	DREYFUS INS RSRV PR MONEY 6546	521.830	521.83-	521.83	
	21-DEC-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	22-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,206.810	1,206.81-	1,206.81	
	22-DEC-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	26-DEC-23	DREYFUS INS RSRV PR MONEY 6546	306.880	306.88-	306.88	
	26-DEC-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	26-DEC-23	DREYFUS INS RSRV PR MONEY 6546	4,056.290	4,056.29-	4,056.29	
	26-DEC-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	27-DEC-23	DREYFUS INS RSRV PR MONEY 6546	130.470	130.47-	130.47	
	27-DEC-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	28-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,954.930	1,954.93-	1,954.93	
	28-DEC-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	
B	29-DEC-23	DREYFUS INS RSRV PR MONEY 6546	5,487.590	5,487.59-	5,487.59	
	29-DEC-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL CASH & CASH EQUIVALENTS						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		1,677,493.45-	1,677,493.45	0.00
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		0.00	0.00	
FIXED INCOME SECURITIES						
		U.S. DOLLAR				
B	22-MAY-23	AMERICAN TOWER CORP	21,000.000	20,926.50-	20,926.50	
	25-MAY-23	5.550% 07/15/2033 DD 05/25/23				
		PLANT-FERC-FI				
		CUSIP: 03027XCD0	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 99.650000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
B	22-JUN-23	AMGEN INC	20,000.000	20,052.20-	20,052.20	
	26-JUN-23	5.650% 03/02/2053 DD 03/02/23				
		PLANT-FERC-FI				
		CUSIP: 031162DT4	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 100.261000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 02-MAR-23 TO 25-JUN-23						
B	29-AUG-23	BANK OF AMERICA CORP	20,000.000	18,317.60-	18,317.60	
	31-AUG-23	VAR RT 12/20/2028 DD 12/20/17				
		PLANT-FERC-FI				
		CUSIP: 06051GHD4	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 91.588000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 20-JUN-23 TO 30-AUG-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	05-JUL-23	BANK OF AMERICA CORP	60,000.000	59,187.60-	59,187.60	
	07-JUL-23	VAR RT 04/25/2034 DD 04/25/23				
		PLANT-FERC-FI				
		CUSIP: 06051GLH0	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 98.646000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 25-APR-23 TO 06-JUL-23						
B	17-OCT-23	CALIFORNIA ST	40,000.000	36,600.80-	36,600.80	
	19-OCT-23	5.125% 03/01/2038 DD 03/15/23				
		PLANT-FERC-FI				
		CUSIP: 13063D3S5	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 91.502000	COMMISSION:	0.00	BROKER: WELLS FARGO SECURITIES LLC, CHARLOTTE	
PAYMENT PERIOD 01-SEP-23 TO 18-OCT-23						
B	05-JUN-23	CAPITAL ONE FINANCIAL CORP	18,000.000	18,000.00-	18,000.00	
	08-JUN-23	VAR RT 06/08/2029 DD 06/08/23				
		PLANT-FERC-FI				
		CUSIP: 14040HCZ6	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 100.000000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
B	23-AUG-23	CITIGROUP INC	20,000.000	18,798.79-	18,798.79	
	25-AUG-23	VAR RT 01/10/2028 DD 01/10/17				
		PLANT-FERC-FI				
		CUSIP: 172967LD1	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 93.993950	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 10-JUL-23 TO 24-AUG-23						
B	02-AUG-23	COLUMBIA PIPELINES OPERAT 144A	4,000.000	3,998.32-	3,998.32	
	08-AUG-23	6.544% 11/15/2053 DD 08/08/23				
		PLANT-FERC-FI				
		CUSIP: 19828TAC0	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 99.958000	COMMISSION:	0.00	BROKER: BK OF NEW YORK MELLON/TORONTO DOMINION	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	05-DEC-23	COREBRIDGE FINANCIAL INC	15,000.000	14,971.20-	14,971.20	
	08-DEC-23	5.750% 01/15/2034 DD 12/08/23				
		PLANT-FERC-FI				
		CUSIP: 21871XAS8	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 99.808000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	06-MAR-23	ENBRIDGE INC	17,000.000	16,978.24-	16,978.24	
	08-MAR-23	5.700% 03/08/2033 DD 03/08/23				
		PLANT-FERC-FI				
		CUSIP: 29250NBR5	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 99.872000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
B	21-MAR-23	EXTRA SPACE STORAGE LP	3,000.000	2,994.69-	2,994.69	
	28-MAR-23	5.700% 04/01/2028 DD 03/28/23				
		PLANT-FERC-FI				
		CUSIP: 30225VAJ6	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 99.823000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
B	22-MAR-23	EXTRA SPACE STORAGE LP	3,000.000	3,006.51-	3,006.51	
	28-MAR-23	5.700% 04/01/2028 DD 03/28/23				
		PLANT-FERC-FI				
		CUSIP: 30225VAJ6	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 100.217000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA	
B	22-JUN-23	META PLATFORMS INC	20,000.000	20,325.60-	20,325.60	
	26-JUN-23	5.600% 05/15/2053 DD 05/03/23				
		PLANT-FERC-FI				
		CUSIP: 30303M8Q8	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 101.628000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA	
PAYMENT PERIOD 15-MAY-23 TO 25-JUN-23						
B	10-AUG-23	FHLMC POOL #SD-3516	79,849.394	79,861.87-	79,861.87	
	11-AUG-23	5.500% 08/01/2053 DD 07/01/23				
		PLANT-FERC-FI				
		CUSIP: 3132DQ3Z7	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 100.015624	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	06-SEP-23	FNMA POOL #0FS5231	64,904.420	64,765.05-	64,765.05	
	07-SEP-23	6.000% 07/01/2053 DD 07/01/23				
		PLANT-FERC-FI				
		CUSIP: 3140XLY51	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 99.785268	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
PAYMENT PERIOD 01-SEP-23 TO 06-SEP-23						
B	14-SEP-23	FORD CREDIT AUTO LEASE TR B A3	65,000.000	64,990.11-	64,990.11	
	19-SEP-23	5.940% 10/15/2026 DD 09/19/23				
		PLANT-FERC-FI				
		CUSIP: 34529NAD2	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 99.984784	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK	
B	31-OCT-23	FORD MOTOR CO	25,000.000	23,117.50-	23,117.50	
	02-NOV-23	6.100% 08/19/2032 DD 08/19/22				
		PLANT-FERC-FI				
		CUSIP: 345370DB3	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 92.470000	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK	
PAYMENT PERIOD 19-AUG-23 TO 01-NOV-23						
B	04-OCT-23	GNMA II POOL #0MA9018	59,572.462	58,562.42-	58,562.42	
	05-OCT-23	6.000% 07/20/2053 DD 07/01/23				
		PLANT-FERC-FI				
		CUSIP: 36179YAT1	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 98.304703	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23						
B	04-OCT-23	GNMA II POOL #0MA9242	60,000.000	59,015.63-	59,015.63	
	05-OCT-23	6.000% 10/20/2053 DD 10/01/23				
		PLANT-FERC-FI				
		CUSIP: 36179YHT4	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 98.359383	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15-MAR-23	HPEFS EQUIPMENT TRU 1A A3 144A	100,000.000	99,990.85-	99,990.85	
	22-MAR-23	5.410% 02/22/2028 DD 03/22/23				
		PLANT-FERC-FI				
		CUSIP: 40443DAC6	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 99.990850	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
B	19-JUL-23	HEICO CORP	8,000.000	7,970.56-	7,970.56	
	27-JUL-23	5.350% 08/01/2033 DD 07/27/23				
		PLANT-FERC-FI				
		CUSIP: 422806AB5	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 99.632000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA	
B	16-FEB-23	HONDA AUTO RECEIVABLES 20 1 A3	17,000.000	16,996.84-	16,996.84	
	24-FEB-23	5.040% 04/21/2027 DD 02/24/23				
		PLANT-FERC-FI				
		CUSIP: 43815JAC7	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 99.981411	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
B	18-OCT-23	ILLINOIS ST	45,000.000	41,693.40-	41,693.40	
	20-OCT-23	5.100% 06/01/2033 DD 06/12/03				
		PLANT-FERC-FI				
		CUSIP: 452151LF8	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 92.652000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
PAYMENT PERIOD 01-JUN-23 TO 19-OCT-23						
B	05-JUL-23	JPMORGAN CHASE & CO	40,000.000	40,146.40-	40,146.40	
	07-JUL-23	VAR RT 06/01/2034 DD 06/01/23				
		PLANT-FERC-FI				
		CUSIP: 46647PDR4	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 100.366000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23						
B	21-JUN-23	JOHN DEERE OWNER TRUST 20 B A3	21,000.000	20,996.50-	20,996.50	
	28-JUN-23	5.180% 03/15/2028 DD 06/28/23				
		PLANT-FERC-FI				
		CUSIP: 477920AC6	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 99.983333	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	

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B	22-JUN-23	KRAFT HEINZ FOODS CO	25,000.000	21,155.75-	21,155.75	
	26-JUN-23	4.375% 06/01/2046 DD 05/24/16				
		PLANT-FERC-FI				
		CUSIP: 50077LAB2	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 84.623000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
PAYMENT PERIOD 01-JUN-23 TO 25-JUN-23						
B	23-MAY-23	LOCKHEED MARTIN CORP	30,000.000	29,772.00-	29,772.00	
	25-MAY-23	5.200% 02/15/2055 DD 05/25/23				
		PLANT-FERC-FI				
		CUSIP: 539830CB3	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 99.240000	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
B	19-OCT-23	LOUISIANA ST LOCAL GOVT ENVRNM	40,000.000	38,080.80-	38,080.80	
	23-OCT-23	5.048% 12/01/2034 DD 03/29/23				
		PLANT-FERC-FI				
		CUSIP: 54627RAS9	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 95.202000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
PAYMENT PERIOD 01-JUN-23 TO 22-OCT-23						
B	22-JUN-23	LOWE'S COS INC	20,000.000	19,762.00-	19,762.00	
	26-JUN-23	5.625% 04/15/2053 DD 09/08/22				
		PLANT-FERC-FI				
		CUSIP: 548661EM5	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 98.810000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 15-APR-23 TO 25-JUN-23						
B	18-JAN-23	MERCEDES-BENZ AUTO RECEIV 1 A3	23,000.000	22,997.24-	22,997.24	
	25-JAN-23	4.510% 11/15/2027 DD 01/25/23				
		PLANT-FERC-FI				
		CUSIP: 58770AAC7	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 99.988000	COMMISSION:	0.00	BROKER: MITSUBISHI UFJ SECURITIES, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	22-JUN-23	NASDAQ INC	2,000.000	1,988.62-	1,988.62	
	28-JUN-23	5.950% 08/15/2053 DD 06/28/23				
		PLANT-FERC-FI				
		CUSIP: 63111XAK7	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 99.431000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	26-JUN-23	NASDAQ INC	10,000.000	10,126.10-	10,126.10	
	29-JUN-23	5.950% 08/15/2053 DD 06/28/23				
		PLANT-FERC-FI				
		CUSIP: 63111XAK7	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 101.261000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 28-JUN-23 TO 28-JUN-23						
B	21-MAR-23	NISOURCE INC	2,000.000	1,996.58-	1,996.58	
	24-MAR-23	5.250% 03/30/2028 DD 03/24/23				
		PLANT-FERC-FI				
		CUSIP: 65473PAN5	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 99.829000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
B	18-JAN-23	NISSAN AUTO LEASE TRUST 2 A A3	33,000.000	32,997.67-	32,997.67	
	25-JAN-23	4.910% 01/15/2026 DD 01/25/23				
		PLANT-FERC-FI				
		CUSIP: 65480VAD5	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 99.992939	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
B	10-AUG-23	ONEOK INC	7,000.000	6,990.83-	6,990.83	
	24-AUG-23	5.650% 11/01/2028 DD 08/24/23				
		PLANT-FERC-FI				
		CUSIP: 682680BJ1	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 99.869000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	05-JUL-23	PNC FINANCIAL SERVICES GROUP I	35,000.000	34,752.55-	34,752.55	
	07-JUL-23	VAR RT 06/12/2029 DD 06/12/23				
		PLANT-FERC-FI				
		CUSIP: 693475BR5	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 99.293000	COMMISSION:	0.00	BROKER: HSBC SECS INC, NEW YORK	
PAYMENT PERIOD 12-JUN-23 TO 06-JUL-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	10-MAY-23	RYDER SYSTEM INC	15,000.000	14,980.65-	14,980.65	
	19-MAY-23	5.250% 06/01/2028 DD 05/19/23				
		REPLACES 1231300417418				
		PLANT-FERC-FI				
		CUSIP: 78355HKW8	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 99.871000	COMMISSION:	0.00	BROKER: WELLS FARGO SECURITIES LLC, CHARLOTTE	
B	11-OCT-23	J M SMUCKER CO/THE	12,000.000	11,992.20-	11,992.20	
	25-OCT-23	6.200% 11/15/2033 DD 10/25/23				
		PLANT-FERC-FI				
		CUSIP: 832696AX6	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 99.935000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
B	10-JUL-23	TORONTO-DOMINION BANK/THE	35,000.000	35,000.00-	35,000.00	
	17-JUL-23	5.523% 07/17/2028 DD 07/17/23				
		PLANT-FERC-FI				
		CUSIP: 89115A2U5	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 100.000000	COMMISSION:	0.00	BROKER: BK OF NEW YORK MELLON/TORONTO DOMINION	
B	24-JAN-23	TOYOTA AUTO RECEIVABLES 2 A A3	20,000.000	19,999.99-	19,999.99	
	30-JAN-23	4.630% 09/15/2027 DD 01/30/23				
		PLANT-FERC-FI				
		CUSIP: 891940AC2	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 99.999950	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
B	31-JAN-23	U S TREASURY BOND	15,000.000	11,601.04-	11,601.04	
	01-FEB-23	2.375% 05/15/2051 DD 05/15/21				
		PLANT-FERC-FI				
		CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 77.340266	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-NOV-22 TO 31-JAN-23						
B	31-JUL-23	U S TREASURY BOND	20,000.000	14,431.33-	14,431.33	
	01-AUG-23	2.375% 05/15/2051 DD 05/15/21				
		PLANT-FERC-FI				
		CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 72.156650	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 15-MAY-23 TO 31-JUL-23						

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B	31-JAN-23	U S TREASURY BOND	10,000.000	7,279.73-	7,279.73	
	01-FEB-23	1.750% 08/15/2041 DD 08/15/21				
		PLANT-FERC-FI				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 72.797300	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-AUG-22 TO 31-JAN-23						
B	03-APR-23	U S TREASURY BOND	10,000.000	7,297.70-	7,297.70	
	04-APR-23	1.750% 08/15/2041 DD 08/15/21				
		PLANT-FERC-FI				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 72.977000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-FEB-23 TO 03-APR-23						
B	12-APR-23	U S TREASURY BOND	10,000.000	7,338.32-	7,338.32	
	13-APR-23	1.750% 08/15/2041 DD 08/15/21				
		PLANT-FERC-FI				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 73.383200	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-FEB-23 TO 12-APR-23						
B	14-DEC-23	U S TREASURY BOND	30,000.000	20,739.96-	20,739.96	
	15-DEC-23	1.750% 08/15/2041 DD 08/15/21				
		PLANT-FERC-FI				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 69.133200	COMMISSION:	0.00	BROKER: NOMURA SECS INTL INC, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23						
B	15-DEC-23	U S TREASURY BOND	10,000.000	6,930.12-	6,930.12	
	18-DEC-23	1.750% 08/15/2041 DD 08/15/21				
		PLANT-FERC-FI				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 69.301200	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 15-AUG-23 TO 17-DEC-23						

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B	02-MAR-23	U S TREASURY BOND	15,000.000	10,438.53-	10,438.53	
	03-MAR-23	2.250% 02/15/2052 DD 02/15/22				
		PLANT-FERC-FI				
		CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 69.590200	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-FEB-23 TO 02-MAR-23						
B	31-MAR-23	U S TREASURY BOND	5,000.000	3,710.17-	3,710.17	
	03-APR-23	2.250% 02/15/2052 DD 02/15/22				
		PLANT-FERC-FI				
		CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 74.203400	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-FEB-23 TO 02-APR-23						
B	03-APR-23	U S TREASURY BOND	5,000.000	3,758.61-	3,758.61	
	04-APR-23	2.250% 02/15/2052 DD 02/15/22				
		PLANT-FERC-FI				
		CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 75.172200	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 15-FEB-23 TO 03-APR-23						
B	31-MAY-23	U S TREASURY BOND	15,000.000	10,836.39-	10,836.39	
	01-JUN-23	2.250% 02/15/2052 DD 02/15/22				
		PLANT-FERC-FI				
		CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 72.242600	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 15-FEB-23 TO 31-MAY-23						
B	05-JUN-23	U S TREASURY BOND	10,000.000	7,146.13-	7,146.13	
	06-JUN-23	2.250% 02/15/2052 DD 02/15/22				
		PLANT-FERC-FI				
		CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 71.461300	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 15-FEB-23 TO 05-JUN-23						

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B	31-JUL-23	U S TREASURY BOND	20,000.000	14,021.95-	14,021.95	
	01-AUG-23	2.250% 02/15/2052 DD 02/15/22				
		PLANT-FERC-FI				
		CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 70.109750	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 15-FEB-23 TO 31-JUL-23						
B	31-AUG-23	U S TREASURY BOND	30,000.000	27,902.47-	27,902.47	
	01-SEP-23	3.875% 02/15/2043 DD 02/15/23				
		PLANT-FERC-FI				
		CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 93.008233	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23						
B	25-OCT-23	U S TREASURY BOND	10,000.000	8,282.46-	8,282.46	
	26-OCT-23	3.875% 02/15/2043 DD 02/15/23				
		PLANT-FERC-FI				
		CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 82.824600	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 25-OCT-23						
B	15-NOV-23	U S TREASURY BOND	43,000.000	37,573.10-	37,573.10	
	16-NOV-23	3.875% 02/15/2043 DD 02/15/23				
		PLANT-FERC-FI				
		CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 87.379302	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 15-NOV-23						
B	13-DEC-23	U S TREASURY BOND	10,000.000	9,230.90-	9,230.90	
	14-DEC-23	3.875% 02/15/2043 DD 02/15/23				
		PLANT-FERC-FI				
		CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 92.309000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-AUG-23 TO 13-DEC-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	29-SEP-23	U S TREASURY BOND	5,000.000	4,534.01-	4,534.01	
	02-OCT-23	4.125% 08/15/2053 DD 08/15/23				
		PLANT-FERC-FI				
		CUSIP: 912810TT5	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 90.680200	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-AUG-23 TO 01-OCT-23						
B	31-OCT-23	U S TREASURY BOND	15,000.000	12,912.36-	12,912.36	
	01-NOV-23	4.125% 08/15/2053 DD 08/15/23				
		PLANT-FERC-FI				
		CUSIP: 912810TT5	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 86.082400	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 15-AUG-23 TO 31-OCT-23						
B	30-NOV-23	U S TREASURY BOND	25,000.000	25,866.31-	25,866.31	
	01-DEC-23	4.750% 11/15/2053 DD 11/15/23				
		PLANT-FERC-FI				
		CUSIP: 912810TV0	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 103.465240	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-NOV-23 TO 30-NOV-23						
B	13-DEC-23	U S TREASURY BOND	5,000.000	5,407.05-	5,407.05	
	14-DEC-23	4.750% 11/15/2053 DD 11/15/23				
		PLANT-FERC-FI				
		CUSIP: 912810TV0	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 108.141000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-NOV-23 TO 13-DEC-23						
B	21-SEP-23	U S TREASURY NOTE	110,000.000	97,947.64-	97,947.64	
	22-SEP-23	0.875% 09/30/2026 DD 09/30/21				
		PLANT-FERC-FI				
		CUSIP: 91282CCZ2	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 89.043309	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-MAR-23 TO 21-SEP-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	13-FEB-23	U S TREASURY NOTE	25,000.000	21,503.03-	21,503.03	
	14-FEB-23	1.875% 02/15/2032 DD 02/15/22				
		PLANT-FERC-FI				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 86.012120	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-AUG-22 TO 13-FEB-23						
B	28-FEB-23	U S TREASURY NOTE	50,000.000	42,373.05-	42,373.05	
	01-MAR-23	1.875% 02/15/2032 DD 02/15/22				
		PLANT-FERC-FI				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 84.746100	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 15-FEB-23 TO 28-FEB-23						
B	02-MAR-23	U S TREASURY NOTE	30,000.000	25,055.98-	25,055.98	
	03-MAR-23	1.875% 02/15/2032 DD 02/15/22				
		PLANT-FERC-FI				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 83.519933	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK	
PAYMENT PERIOD 15-FEB-23 TO 02-MAR-23						
B	12-APR-23	U S TREASURY NOTE	25,000.000	22,151.47-	22,151.47	
	13-APR-23	1.875% 02/15/2032 DD 02/15/22				
		PLANT-FERC-FI				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 88.605880	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 15-FEB-23 TO 12-APR-23						
B	31-MAY-23	U S TREASURY NOTE	25,000.000	21,760.84-	21,760.84	
	01-JUN-23	1.875% 02/15/2032 DD 02/15/22				
		PLANT-FERC-FI				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 87.043360	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-FEB-23 TO 31-MAY-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	29-AUG-23	U S TREASURY NOTE	40,000.000	33,579.85-	33,579.85	
	30-AUG-23	1.875% 02/15/2032 DD 02/15/22				
		PLANT-FERC-FI				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 83.949625	COMMISSION:	0.00	BROKER: NATWEST MARKETS SECURITIES INC.,NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 29-AUG-23						
FC	30-DEC-22	U S TREASURY NOTE	85,000.000	84,838.14-	0.00	
	03-JAN-23	VAR RT 04/30/2024 DD 04/30/22				
		PLANT-FERC-FI				
B	30-JUN-23	U S TREASURY NOTE	300,000.000	292,242.19-	292,242.19	
	03-JUL-23	2.500% 05/31/2024 DD 05/31/22				
		PLANT-FERC-FI				
		CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 97.414063	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23						
B	13-FEB-23	U S TREASURY NOTE	45,000.000	43,403.91-	43,403.91	
	14-FEB-23	3.125% 08/31/2027 DD 08/31/22				
		PLANT-FERC-FI				
		CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 96.453133	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 31-AUG-22 TO 13-FEB-23						
B	28-FEB-23	U S TREASURY NOTE	25,000.000	23,861.41-	23,861.41	
	01-MAR-23	3.125% 08/31/2027 DD 08/31/22				
		PLANT-FERC-FI				
		CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 95.445640	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-AUG-22 TO 28-FEB-23						
B	31-MAR-23	U S TREASURY NOTE	100,000.000	97,683.93-	97,683.93	
	03-APR-23	3.125% 08/31/2027 DD 08/31/22				
		PLANT-FERC-FI				
		CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 97.683930	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 28-FEB-23 TO 02-APR-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	28-APR-23	U S TREASURY NOTE	825,000.000	822,196.29-	822,196.29	
	01-MAY-23	3.875% 04/30/2025 DD 04/30/23				
		PLANT-FERC-FI				
		CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 99.660156	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 30-APR-23 TO 30-APR-23						
B	05-JUN-23	U S TREASURY NOTE	655,000.000	649,217.58-	649,217.58	
	06-JUN-23	3.625% 05/31/2028 DD 05/31/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 99.117187	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 31-MAY-23 TO 05-JUN-23						
B	31-JUL-23	U S TREASURY NOTE	150,000.000	149,677.74-	149,677.74	
	01-AUG-23	4.750% 07/31/2025 DD 07/31/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 99.785160	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 31-JUL-23 TO 31-JUL-23						
B	04-AUG-23	U S TREASURY NOTE	185,000.000	184,754.30-	184,754.30	
	07-AUG-23	4.750% 07/31/2025 DD 07/31/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 99.867189	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 31-JUL-23 TO 06-AUG-23						
B	29-SEP-23	U S TREASURY NOTE	100,000.000	99,347.99-	99,347.99	
	02-OCT-23	4.750% 07/31/2025 DD 07/31/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 99.347990	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 31-JUL-23 TO 01-OCT-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	08-DEC-23	U S TREASURY NOTE	130,000.000	129,771.92-	129,771.92	
	11-DEC-23	4.750% 07/31/2025 DD 07/31/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 99.824553	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 31-JUL-23 TO 10-DEC-23						
B	04-AUG-23	U S TREASURY NOTE	20,000.000	19,946.09-	19,946.09	
	07-AUG-23	4.125% 07/31/2028 DD 07/31/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHQ7	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 99.730450	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 31-JUL-23 TO 06-AUG-23						
B	31-AUG-23	U S TREASURY NOTE	40,000.000	39,764.19-	39,764.19	
	01-SEP-23	4.125% 07/31/2028 DD 07/31/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHQ7	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 99.410475	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-JUL-23 TO 31-AUG-23						
B	31-AUG-23	U S TREASURY NOTE	15,000.000	14,727.01-	14,727.01	
	01-SEP-23	3.875% 08/15/2033 DD 08/15/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 98.180066	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23						
B	29-SEP-23	U S TREASURY NOTE	15,000.000	14,173.30-	14,173.30	
	02-OCT-23	3.875% 08/15/2033 DD 08/15/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 94.488666	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-AUG-23 TO 01-OCT-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	25-OCT-23	U S TREASURY NOTE	115,000.000	105,517.00-	105,517.00	
	26-OCT-23	3.875% 08/15/2033 DD 08/15/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 91.753913	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 25-OCT-23						
B	30-NOV-23	U S TREASURY NOTE	100,000.000	96,051.18-	96,051.18	
	01-DEC-23	3.875% 08/15/2033 DD 08/15/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 96.051180	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 30-NOV-23						
B	14-DEC-23	U S TREASURY NOTE	35,000.000	34,849.75-	34,849.75	
	15-DEC-23	3.875% 08/15/2033 DD 08/15/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 99.570714	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23						
B	31-AUG-23	U S TREASURY NOTE	40,000.000	39,820.48-	39,820.48	
	01-SEP-23	4.125% 08/31/2030 DD 08/31/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 99.551200	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-AUG-23 TO 31-AUG-23						
B	29-SEP-23	U S TREASURY NOTE	30,000.000	29,128.13-	29,128.13	
	02-OCT-23	4.125% 08/31/2030 DD 08/31/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 97.093766	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	25-OCT-23	U S TREASURY NOTE	70,000.000	68,594.81-	68,594.81	
	26-OCT-23	4.625% 09/30/2030 DD 09/30/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHZ7	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 97.992585	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK	
PAYMENT PERIOD 30-SEP-23 TO 25-OCT-23						
B	30-NOV-23	U S TREASURY NOTE	45,000.000	45,647.06-	45,647.06	
	01-DEC-23	4.625% 09/30/2030 DD 09/30/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHZ7	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 101.437911	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK	
PAYMENT PERIOD 30-SEP-23 TO 30-NOV-23						
B	31-OCT-23	U S TREASURY NOTE	55,000.000	55,135.35-	55,135.35	
	01-NOV-23	4.875% 10/31/2028 DD 10/31/23				
		PLANT-FERC-FI				
		CUSIP: 91282CJF9	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 100.246090	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 31-OCT-23 TO 31-OCT-23						
B	14-DEC-23	U S TREASURY NOTE	610,000.000	635,662.89-	635,662.89	
	15-DEC-23	4.875% 10/31/2028 DD 10/31/23				
		PLANT-FERC-FI				
		CUSIP: 91282CJF9	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 104.207031	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 31-OCT-23 TO 14-DEC-23						
B	15-DEC-23	U S TREASURY NOTE	860,000.000	867,460.69-	867,460.69	
	18-DEC-23	4.875% 11/30/2025 DD 11/30/23				
		PLANT-FERC-FI				
		CUSIP: 91282CJL6	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 100.867522	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK	
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	14-DEC-23	U S TREASURY NOTE	30,000.000	30,800.51-	30,800.51	
	15-DEC-23	4.375% 11/30/2030 DD 11/30/23				
		PLANT-FERC-FI				
		CUSIP: 91282CJM4	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 102.668366	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 30-NOV-23 TO 14-DEC-23						
B	21-SEP-23	U S TREASURY NOTE	90,000.000	86,544.15-	86,544.15	
	22-SEP-23	1.250% 08/31/2024 DD 08/31/19				
		PLANT-FERC-FI				
		CUSIP: 912828YE4	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 96.160166	COMMISSION:	0.00	BROKER: NATWEST MARKETS SECURITIES INC.,NEW YORK	
PAYMENT PERIOD 31-AUG-23 TO 21-SEP-23						
B	31-JAN-23	U S TREASURY NOTE	100,000.000	94,664.40-	94,664.40	
	01-FEB-23	1.375% 01/31/2025 DD 01/31/20				
		PLANT-FERC-FI				
		CUSIP: 912828Z52	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 94.664400	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 31-JUL-22 TO 31-JAN-23						
B	13-FEB-23	U S TREASURY NOTE	225,000.000	211,798.83-	211,798.83	
	14-FEB-23	1.375% 01/31/2025 DD 01/31/20				
		PLANT-FERC-FI				
		CUSIP: 912828Z52	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 94.132813	COMMISSION:	0.00	BROKER: SG AMERICAS SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 31-JAN-23 TO 13-FEB-23						
B	30-MAR-23	WESTERN MIDSTREAM OPERATING LP	4,000.000	3,989.12-	3,989.12	
	04-APR-23	6.150% 04/01/2033 DD 04/04/23				
		PLANT-FERC-FI				
		CUSIP: 958667AE7	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 99.728000	COMMISSION:	0.00	BROKER: BK OF NEW YORK MELLON/TORONTO DOMINION	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL FIXED INCOME SECURITIES						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		6,642,900.86-	6,642,900.86	0.00
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		84,838.14-	0.00	
EQUITY						
		U.S. DOLLAR				
B	16-JUN-23	ACCENTURE PLC	3.000	958.63-	958.63	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: G1151C101	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 319.540000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	14-MAR-23	BUNGE LTD	73.000	7,637.04-	7,637.04	
	16-MAR-23	CREFAMERENFERC				
		U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: G16962105	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 104.616986	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
B	15-SEP-23	EATON CORP PLC	3.000	652.93-	652.93	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: G29183103	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 217.640000	COMMISSION:	0.01-	BROKER: JEFFERIES & CO INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	16-JUN-23	EVEREST RE GROUP LTD	2.000	704.71-	704.71	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: G3223R108	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 352.350000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	15-FEB-23	MEDTRONIC PLC	5.000	414.22-	414.22	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: G5960L103	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 82.840000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	MEDTRONIC PLC	10.000	721.54-	721.54	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: G5960L103	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 72.150000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	APTIV PLC	4.000	490.74-	490.74	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: G6095L109	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 122.680000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-SEP-23	APTIV PLC	7.000	717.25-	717.25	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: G6095L109	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 102.460000	COMMISSION:	0.03-	BROKER: JEFFERIES & CO INC, NEW YORK	

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B	15-SEP-23	ROYAL CARIBBEAN CRUISES LTD	9.000	876.82-	876.82	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: V7780T103	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 97.420000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-JUN-23	AT&T INC	50.000	803.20-	803.20	
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		PLANT-FERC-EQ				
		CUSIP: 00206R102	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 16.060000	COMMISSION:	0.20-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
B	16-OCT-23	ABBOTT LABORATORIES	8.000	726.99-	726.99	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 002824100	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 90.870000	COMMISSION:	0.03-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	ABBVIE INC	4.000	610.50-	610.50	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 00287Y109	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 152.620000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	ABBVIE INC	7.000	1,037.57-	1,037.57	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 00287Y109	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 148.220000	COMMISSION:	0.03-	BROKER: JEFFERIES & CO INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	16-JUN-23	ACTIVISION BLIZZARD INC	9.000	737.77-	737.77	
	21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ				
		CUSIP: 00507V109	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 81.970000	COMMISSION:	0.04-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	16-JUN-23	ADOBE INC	2.000	990.37-	990.37	
	21-JUN-23	U.E. DECOM FERC CTSY CABRERA CAPITAL MARKETS,L PLANT-FERC-EQ				
		CUSIP: 00724F101	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 495.180000	COMMISSION:	0.01-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
B	16-OCT-23	ADOBE INC	1.000	553.18-	553.18	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ				
		CUSIP: 00724F101	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 553.180000	COMMISSION:	0.00	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-FEB-23	ADVANCED MICRO DEVICES INC	9.000	766.30-	766.30	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 007903107	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 85.140000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-SEP-23	ADVANCED MICRO DEVICES INC	6.000	608.96-	608.96	
	19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ				
		CUSIP: 007903107	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 101.490000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	

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B	15-SEP-23	AIRBNB INC	209.000	29,835.59-	29,835.59	
	19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ				
		CUSIP: 009066101	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 142.750000	COMMISSION:	0.84-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	AIR PRODUCTS AND CHEMICALS INC	2.000	560.01-	560.01	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 009158106	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 280.000000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	17-MAR-23	ALEXANDRIA REAL ESTATE EQUITIE	6.000	725.24-	725.24	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 015271109	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 120.870000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-FEB-23	ALPHABET INC	10.000	948.54-	948.54	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 02079K107	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 94.850000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	ALPHABET INC	12.000	1,678.25-	1,678.25	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ				
		CUSIP: 02079K107	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 139.850000	COMMISSION:	0.05-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	

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B	15-FEB-23	ALPHABET INC	11.000	1,040.09-	1,040.09	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 02079K305	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 94.550000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	ALPHABET INC	10.000	1,382.14-	1,382.14	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 02079K305	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 138.210000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	AMAZON.COM INC	16.000	1,585.66-	1,585.66	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 023135106	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 99.100000	COMMISSION:	0.06-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	17-MAR-23	AMAZON.COM INC	28.000	2,770.71-	2,770.71	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 023135106	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 98.950000	COMMISSION:	0.11-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	AMAZON.COM INC	21.000	2,635.37-	2,635.37	
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		PLANT-FERC-EQ				
		CUSIP: 023135106	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 125.490000	COMMISSION:	0.08-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	

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B	15-SEP-23	AMAZON.COM INC	75.000	10,529.55-	10,529.55	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 023135106	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 140.390000	COMMISSION:	0.30-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-OCT-23	AMAZON.COM INC	21.000	2,743.52-	2,743.52	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		PLANT-FERC-EQ				
		CUSIP: 023135106	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 130.640000	COMMISSION:	0.08-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-FEB-23	AMERICAN EXPRESS CO	3.000	536.77-	536.77	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 025816109	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 178.920000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	AMERICAN TOWER CORP	4.000	665.58-	665.58	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 03027X100	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 166.390000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	02-MAR-23	AMERICAN WATER WORKS CO INC	8.000	1,108.47-	1,108.47	
	06-MAR-23	TRADE ID: 1610080079526				
		TD 23061NM0616 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 030420103	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 138.558750	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

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B	16-JUN-23	AMETEK INC	4.000	623.66-	623.66	
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		PLANT-FERC-EQ				
		CUSIP: 031100100	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 155.910000	COMMISSION:	0.02-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
B	15-FEB-23	AMGEN INC	3.000	720.01-	720.01	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 031162100	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 240.000000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	AMGEN INC	3.000	853.51-	853.51	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		PLANT-FERC-EQ				
		CUSIP: 031162100	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 284.500000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-FEB-23	AMPHENOL CORP	6.000	482.12-	482.12	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 032095101	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 80.350000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	AMPHENOL CORP	5.000	413.92-	413.92	
	18-OCT-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 032095101	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 82.780000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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B	17-MAR-23	ANSYS INC	2.000	622.19-	622.19	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 03662Q105	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 311.090000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-FEB-23	APPLE INC	29.000	4,439.73-	4,439.73	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 037833100	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 153.090000	COMMISSION:	0.12-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	APPLE INC	36.000	6,358.46-	6,358.46	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		PLANT-FERC-EQ				
		CUSIP: 037833100	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 176.620000	COMMISSION:	0.14-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-JUN-23	ARISTA NETWORKS INC	4.000	631.18-	631.18	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 040413106	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 157.790000	COMMISSION:	0.02-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	16-JUN-23	ATMOS ENERGY CORP	6.000	702.02-	702.02	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 049560105	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 117.000000	COMMISSION:	0.02-	BROKER: GUZMAN AND COMPANY, NEW YORK	

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B	16-OCT-23	AUTOMATIC DATA PROCESSING INC	2.000	497.83-	497.83	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 053015103	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 248.910000	COMMISSION:	0.01-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-SEP-23	AVALONBAY COMMUNITIES INC	4.000	735.58-	735.58	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 053484101	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 183.890000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	03-MAY-23	AXON ENTERPRISE INC	33.000	7,288.79-	7,288.79	
	05-MAY-23	TIAA-CREF INV MGMT LLC				
		SPECIAL PRICE				
		PLANT-FERC-EQ				
		CUSIP: 05464C101	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 220.872424	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	16-OCT-23	BANK OF AMERICA CORP	16.000	434.46-	434.46	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 060505104	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 27.150000	COMMISSION:	0.06-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-SEP-23	BECTON DICKINSON & CO	4.000	1,054.98-	1,054.98	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 075887109	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 263.740000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	

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B	16-OCT-23	BIOGEN INC	2.000	524.09-	524.09	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ				
		CUSIP: 09062X103	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 262.040000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-SEP-23	BLACKSTONE INC	347.000	39,486.52-	39,486.52	
	19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ				
		CUSIP: 09260D107	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 113.790000	COMMISSION:	1.39-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	BOEING CO/THE	3.000	651.01-	651.01	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 097023105	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 217.000000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	BOEING CO/THE	4.000	879.98-	879.98	
	21-JUN-23	U.E. DECOM FERC CTSY CABRERA CAPITAL MARKETS,L PLANT-FERC-EQ				
		CUSIP: 097023105	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 219.990000	COMMISSION:	0.02-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
B	17-MAR-23	BOSTON SCIENTIFIC CORP	13.000	623.40-	623.40	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 101137107	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 47.950000	COMMISSION:	0.05-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15-SEP-23	BOSTON SCIENTIFIC CORP	16.000	846.46-	846.46	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 101137107	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 52.900000	COMMISSION:	0.06-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	BROADCOM INC	1.000	598.86-	598.86	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 11135F101	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 598.860000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	17-MAR-23	BROADCOM INC	7.000	4,416.82-	4,416.82	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 11135F101	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 630.970000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	BROADCOM INC	1.000	890.97-	890.97	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 11135F101	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 890.970000	COMMISSION:	0.00	BROKER: JEFFERIES & CO INC, NEW YORK	
B	27-NOV-23	BROADCOM INC	12.000	11,402.88-	11,402.88	
	29-NOV-23	TIAA-CREF INV MGMT LLC				
		SPECIAL PRICE				
		PLANT-FERC-EQ				
		CUSIP: 11135F101	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 950.240000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	

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B	15-DEC-23	BUILDERS FIRSTSOURCE INC	61.000	9,913.11-	9,913.11	
	19-DEC-23	TIAA-CREF INVESTMENT MANAGEME				
		T, LLC				
		PLANT-FERC-EQ				
		CUSIP: 12008R107	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 162.510000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD	
B	15-FEB-23	CME GROUP INC	3.000	555.43-	555.43	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 12572Q105	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 185.140000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	CME GROUP INC	2.000	440.83-	440.83	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		PLANT-FERC-EQ				
		CUSIP: 12572Q105	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 220.410000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	17-MAR-23	CADENCE DESIGN SYSTEMS INC	3.000	620.65-	620.65	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 127387108	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 206.880000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	17-MAR-23	CAMDEN PROPERTY TRUST	6.000	610.34-	610.34	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 133131102	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 101.720000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	07-AUG-23	CHEVRON CORP	17.000	2,718.09-	2,718.09	
	09-AUG-23	TRADE ID: 1610086661433				
		TD 23219PCSNT5 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 166764100	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 159.887647	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
B	16-JUN-23	CHIPOTLE MEXICAN GRILL INC	1.000	2,032.92-	2,032.92	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 169656105	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 2,032.920000	COMMISSION:	0.00	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	16-OCT-23	CHURCH & DWIGHT CO INC	7.000	618.13-	618.13	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		PLANT-FERC-EQ				
		CUSIP: 171340102	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 88.300000	COMMISSION:	0.03-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-FEB-23	CINTAS CORP	1.000	441.20-	441.20	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 172908105	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 441.200000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	CITIGROUP INC	18.000	867.49-	867.49	
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		PLANT-FERC-EQ				
		CUSIP: 172967424	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 48.190000	COMMISSION:	0.07-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	

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B	15-FEB-23	COCA-COLA CO/THE	10.000	598.74-	598.74	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 191216100	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 59.870000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	COCA-COLA CO/THE	13.000	801.76-	801.76	
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		PLANT-FERC-EQ				
		CUSIP: 191216100	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 61.670000	COMMISSION:	0.05-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
B	16-OCT-23	COCA-COLA CO/THE	11.000	584.03-	584.03	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		PLANT-FERC-EQ				
		CUSIP: 191216100	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 53.090000	COMMISSION:	0.04-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-OCT-23	CONOCOPHILLIPS	5.000	627.92-	627.92	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		PLANT-FERC-EQ				
		CUSIP: 20825C104	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 125.580000	COMMISSION:	0.02-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-FEB-23	CONSTELLATION BRANDS INC	2.000	450.27-	450.27	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 21036P108	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 225.130000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	17-MAR-23	COPART INC	9.000	627.52-	627.52	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 217204106	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 69.720000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-FEB-23	COSTCO WHOLESALE CORP	2.000	1,005.47-	1,005.47	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 22160K105	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 502.730000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	17-MAR-23	COSTCO WHOLESALE CORP	2.000	974.11-	974.11	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 22160K105	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 487.050000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	COSTCO WHOLESALE CORP	1.000	569.31-	569.31	
	18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 22160K105	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 569.310000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-FEB-23	COSTAR GROUP INC	8.000	613.23-	613.23	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 22160N109	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 76.650000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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B	15-FEB-23	CROWN CASTLE INC	3.000	414.40-	414.40	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 22822V101	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 138.130000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	CUMMINS INC	2.000	454.27-	454.27	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		PLANT-FERC-EQ				
		CUSIP: 231021106	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 227.130000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-JUN-23	DANAHER CORP	7.000	1,692.63-	1,692.63	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 235851102	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 241.800000	COMMISSION:	0.03-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	15-FEB-23	DEERE & CO	1.000	406.67-	406.67	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 244199105	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 406.670000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	DEERE & CO	2.000	769.91-	769.91	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 244199105	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 384.950000	COMMISSION:	0.01-	BROKER: JEFFERIES & CO INC, NEW YORK	

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B	15-SEP-23	DIGITAL REALTY TRUST INC	9.000	1,158.79-	1,158.79	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 253868103	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 128.750000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	17-MAR-23	WALT DISNEY CO/THE	8.000	745.63-	745.63	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 254687106	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 93.200000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	WALT DISNEY CO/THE	5.000	421.77-	421.77	
	18-OCT-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 254687106	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 84.350000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-DEC-23	EQT CORP	24.000	922.56-	922.56	
	19-DEC-23	TRADE ID: 1610091615517				
		TD 23349FZKZDP 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 26884L109	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 38.440000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
B	15-SEP-23	ECOLAB INC	6.000	1,067.78-	1,067.78	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 278865100	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 177.960000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	

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B	15-FEB-23	EMERSON ELECTRIC CO	5.000	427.22-	427.22	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 291011104	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 85.440000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	EQUINIX INC	1.000	778.61-	778.61	
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		PLANT-FERC-EQ				
		CUSIP: 29444U700	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 778.610000	COMMISSION:	0.00	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
B	17-MAR-23	EVERSOURCE ENERGY	9.000	683.23-	683.23	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 30040W108	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 75.910000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-FEB-23	EXPEDIA GROUP INC	4.000	466.86-	466.86	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 30212P303	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 116.710000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	21-JUL-23	EXTRA SPACE STORAGE INC	40.000	5,842.76-	5,842.76	
	25-JUL-23	CREFAMERENFERC				
		U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 30225T102	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 146.069000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	

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B	15-FEB-23	EXXON MOBIL CORP	7.000	808.18-	808.18	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 30231G102	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 115.450000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	EXXON MOBIL CORP	12.000	1,321.73-	1,321.73	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 30231G102	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 110.140000	COMMISSION:	0.05-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	03-NOV-23	EXXON MOBIL CORP	14.000	1,508.89-	1,508.89	
	07-NOV-23	TIAA-CREF INV MGMT LLC				
		SPECIAL PRICE				
		PLANT-FERC-EQ				
		CUSIP: 30231G102	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 107.777857	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	15-FEB-23	META PLATFORMS INC	4.000	704.94-	704.94	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 30303M102	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 176.230000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-SEP-23	META PLATFORMS INC	5.000	1,501.57-	1,501.57	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 30303M102	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 300.310000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	

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B	16-OCT-23	META PLATFORMS INC	5.000	1,594.32-	1,594.32	
	18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ				
		CUSIP: 30303M102	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 318.860000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	20-MAR-23	FAIR ISAAC CORP	13.000	8,508.55-	8,508.55	
	22-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 303250104	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 654.500000	COMMISSION:	0.05-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-SEP-23	FIRST SOLAR INC	4.000	696.22-	696.22	
	19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ				
		CUSIP: 336433107	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 174.050000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	FORD MOTOR CO	32.000	407.49-	407.49	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 345370860	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 12.730000	COMMISSION:	0.13-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	FREEPORT-MCMORAN INC	12.000	429.41-	429.41	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ				
		CUSIP: 35671D857	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 35.780000	COMMISSION:	0.05-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	23-JUN-23	GE HEALTHCARE INC	16.000	1,277.12-	1,277.12	
	27-JUN-23	TRADE ID: 1610084797215				
		TD 2317447P3CZ 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 36266G107	FEES:	0.00		POST PERIOD: 06/23
		PRICE: 79.820000	COMMISSION:	0.00		BROKER: J.P MORGAN SECURITIES INC, NEW YORK
B	16-JUN-23	ARTHUR J GALLAGHER & CO	4.000	855.14-	855.14	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 363576109	FEES:	0.00		POST PERIOD: 06/23
		PRICE: 213.780000	COMMISSION:	0.02-		BROKER: GUZMAN AND COMPANY, NEW YORK
B	16-OCT-23	GENERAL DYNAMICS CORP	2.000	487.07-	487.07	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		PLANT-FERC-EQ				
		CUSIP: 369550108	FEES:	0.00		POST PERIOD: 10/23
		PRICE: 243.530000	COMMISSION:	0.01-		BROKER: PIPER JAFFRAY & CO., JERSEY CITY
B	15-FEB-23	GENERAL ELECTRIC CO	5.000	413.07-	413.07	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 369604301	FEES:	0.00		POST PERIOD: 02/23
		PRICE: 82.610000	COMMISSION:	0.02-		BROKER: INSTINET CLEARING SER INC, NEW YORK
B	16-OCT-23	GENERAL ELECTRIC CO	4.000	439.58-	439.58	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		PLANT-FERC-EQ				
		CUSIP: 369604301	FEES:	0.00		POST PERIOD: 10/23
		PRICE: 109.890000	COMMISSION:	0.02-		BROKER: PIPER JAFFRAY & CO., JERSEY CITY

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B	16-OCT-23	GILEAD SCIENCES INC	6.000	466.46-	466.46	
	18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ				
		CUSIP: 375558103	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 77.740000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-OCT-23	HERSHEY CO/THE	3.000	574.36-	574.36	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ				
		CUSIP: 427866108	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 191.450000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-FEB-23	HONEYWELL INTERNATIONAL INC	3.000	599.41-	599.41	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 438516106	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 199.800000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	17-OCT-23	HUBBELL INC	26.000	7,790.77-	7,790.77	
	19-OCT-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-FERC-EQ				
		CUSIP: 443510607	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 299.645000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	16-OCT-23	IDEXX LABORATORIES INC	1.000	433.82-	433.82	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ				
		CUSIP: 45168D104	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 433.820000	COMMISSION:	0.00	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	

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B	14-MAR-23	INSULET CORP	34.000	10,634.01-	10,634.01	
	16-MAR-23	TIAA-CREF INV MGMT LLC				
		SPECIAL PRICE				
		PLANT-FERC-EQ				
		CUSIP: 45784P101	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 312.765000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	15-FEB-23	INTEL CORP	21.000	595.64-	595.64	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 458140100	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 28.360000	COMMISSION:	0.08-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	INTEL CORP	34.000	1,236.72-	1,236.72	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 458140100	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 36.370000	COMMISSION:	0.14-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	16-OCT-23	INTEL CORP	17.000	613.77-	613.77	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		PLANT-FERC-EQ				
		CUSIP: 458140100	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 36.100000	COMMISSION:	0.07-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-FEB-23	INTERCONTINENTAL EXCHANGE INC	5.000	540.37-	540.37	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 45866F104	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 108.070000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15-SEP-23	INTERCONTINENTAL EXCHANGE INC	9.000	1,041.52-	1,041.52	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 45866F104	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 115.720000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	INTERNATIONAL BUSINESS MACHINE	3.000	405.61-	405.61	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 459200101	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 135.200000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-SEP-23	INTERNATIONAL BUSINESS MACHINE	6.000	875.96-	875.96	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 459200101	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 145.990000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	INTUIT INC	1.000	418.29-	418.29	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 461202103	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 418.290000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	INTUIT INC	1.000	539.84-	539.84	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		PLANT-FERC-EQ				
		CUSIP: 461202103	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 539.840000	COMMISSION:	0.00	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	

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B	15-FEB-23	JPMORGAN CHASE & CO	4.000	565.86-	565.86	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 46625H100	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 141.460000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	JPMORGAN CHASE & CO	4.000	597.82-	597.82	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		PLANT-FERC-EQ				
		CUSIP: 46625H100	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 149.450000	COMMISSION:	0.02-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-DEC-23	JABIL INC	63.000	8,373.33-	8,373.33	
	19-DEC-23	TRADE ID: 1610091613296				
		TD 23349FZ35CB 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 466313103	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 132.910000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
B	15-FEB-23	JOHNSON & JOHNSON	4.000	647.82-	647.82	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 478160104	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 161.950000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	17-MAR-23	JOHNSON & JOHNSON	4.000	609.54-	609.54	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 478160104	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 152.380000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	16-OCT-23	JOHNSON & JOHNSON	8.000	1,262.59-	1,262.59	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ				
		CUSIP: 478160104	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 157.820000	COMMISSION:	0.03-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-FEB-23	KLA CORP	1.000	398.78-	398.78	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 482480100	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 398.780000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	24-AUG-23	KENVUE INC	842.000	19,920.88-	19,920.88	
	28-AUG-23	CREFAMERENFERC U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 49177J102	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 23.659002	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
B	15-SEP-23	KEURIG DR PEPPER INC	84.000	2,797.54-	2,797.54	
	19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ				
		CUSIP: 49271V100	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 33.300000	COMMISSION:	0.34-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	30-NOV-23	LAS VEGAS SANDS CORP	11.000	507.27-	507.27	
	04-DEC-23	U.E. DECOM FERC CTSY CITATION GROUP PLANT-FERC-EQ				
		CUSIP: 517834107	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 46.115454	COMMISSION:	0.00	BROKER: CITATION GROUP BCC CLRG, NEW YORK	

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B	16-OCT-23	ESTEE LAUDER COS INC/THE	3.000	415.69-	415.69	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 518439104	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 138.560000	COMMISSION:	0.01-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	ELI LILLY & CO	2.000	691.71-	691.71	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 532457108	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 345.850000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	ELI LILLY & CO	2.000	895.43-	895.43	
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		PLANT-FERC-EQ				
		CUSIP: 532457108	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 447.710000	COMMISSION:	0.01-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
B	15-SEP-23	ELI LILLY & CO	4.000	2,302.66-	2,302.66	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 532457108	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 575.660000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-OCT-23	ELI LILLY & CO	2.000	1,221.99-	1,221.99	
	18-OCT-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 532457108	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 610.990000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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B	17-OCT-23	LULULEMON ATHLETICA INC	57.000	23,536.84-	23,536.84	
	19-OCT-23	TIAA-CREF INV MGMT LLC				
		SPECIAL PRICE				
		PLANT-FERC-EQ				
		CUSIP: 550021109	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 412.927017	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	17-MAR-23	MARTIN MARIETTA MATERIALS INC	2.000	641.21-	641.21	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 573284106	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 320.600000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	MASTERCARD INC	3.000	1,200.73-	1,200.73	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 57636Q104	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 400.240000	COMMISSION:	0.01-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	MERCK & CO INC	4.000	434.14-	434.14	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 58933Y105	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 108.530000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	MERCK & CO INC	8.000	874.59-	874.59	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 58933Y105	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 109.320000	COMMISSION:	0.03-	BROKER: GUZMAN AND COMPANY, NEW YORK	

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B	16-OCT-23	MERCK & CO INC	7.000	731.39-	731.39	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 58933Y105	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 104.480000	COMMISSION:	0.03-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	MICROSOFT CORP	14.000	3,756.12-	3,756.12	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 594918104	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 268.290000	COMMISSION:	0.06-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	MICROSOFT CORP	11.000	3,765.67-	3,765.67	
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		PLANT-FERC-EQ				
		CUSIP: 594918104	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 342.330000	COMMISSION:	0.04-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
B	16-OCT-23	MICROSOFT CORP	18.000	5,958.25-	5,958.25	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 594918104	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 331.010000	COMMISSION:	0.07-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	MICROCHIP TECHNOLOGY INC	5.000	421.47-	421.47	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 595017104	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 84.290000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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B	16-JUN-23	MICRON TECHNOLOGY INC	9.000	608.98-	608.98	
	21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ				
		CUSIP: 595112103	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 67.660000	COMMISSION:	0.04-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	16-OCT-23	MONDELEZ INTERNATIONAL INC	14.000	866.24-	866.24	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ				
		CUSIP: 609207105	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 61.870000	COMMISSION:	0.06-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-FEB-23	MONOLITHIC POWER SYSTEMS INC	1.000	516.12-	516.12	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 609839105	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 516.120000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	MONOLITHIC POWER SYSTEMS INC	2.000	951.77-	951.77	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ				
		CUSIP: 609839105	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 475.880000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-OCT-23	MOTOROLA SOLUTIONS INC	2.000	580.57-	580.57	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ				
		CUSIP: 620076307	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 290.280000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15-SEP-23	NVR INC	1.000	6,076.59-	6,076.59	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 62944T105	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 6,076.590000	COMMISSION:	0.00	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	NETFLIX INC	2.000	711.49-	711.49	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 64110L106	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 355.740000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-FEB-23	NEWMONT CORP	9.000	417.46-	417.46	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 651639106	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 46.380000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	07-NOV-23	NEWMONT CORP	181.000	6,634.56-	6,634.56	
	09-NOV-23	TRADE ID: 1610090151379				
		TD 23311WSMMQH 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 651639106	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 36.655027	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
B	15-FEB-23	NIKE INC	6.000	751.52-	751.52	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 654106103	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 125.250000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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B	15-FEB-23	NVIDIA CORP	5.000	1,127.32-	1,127.32	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 67066G104	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 225.460000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	NVIDIA CORP	12.000	5,123.09-	5,123.09	
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U PLANT-FERC-EQ				
		CUSIP: 67066G104	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 426.920000	COMMISSION:	0.05-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
B	16-OCT-23	NVIDIA CORP	6.000	2,702.96-	2,702.96	
	18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ				
		CUSIP: 67066G104	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 450.490000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	ONEOK INC	6.000	414.74-	414.74	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 682680103	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 69.120000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	25-SEP-23	ONEOK INC	69.000	4,590.98-	4,590.98	
	27-SEP-23	U.E. DECOM FERC CTSY CITATION GROUP PLANT-FERC-EQ				
		CUSIP: 682680103	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 66.535942	COMMISSION:	0.00	BROKER: CITATION GROUP BCC CLRG, NEW YORK	

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B	16-JUN-23	ORACLE CORP	8.000	1,003.71-	1,003.71	
	21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ				
		CUSIP: 68389X105	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 125.460000	COMMISSION:	0.03-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	15-SEP-23	ORACLE CORP	18.000	2,050.45-	2,050.45	
	19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ				
		CUSIP: 68389X105	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 113.910000	COMMISSION:	0.07-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-DEC-23	ORACLE CORP	8.000	826.56-	826.56	
	19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-FERC-EQ				
		CUSIP: 68389X105	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 103.320000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD	
B	16-OCT-23	PPL CORP	31.000	743.19-	743.19	
	18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 69351T106	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 23.970000	COMMISSION:	0.12-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	PTC INC	4.000	575.22-	575.22	
	18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ				
		CUSIP: 69370C100	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 143.800000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	

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B	15-FEB-23	PACCAR INC	7.000	512.36-	512.36	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 693718108	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 73.190000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	PALO ALTO NETWORKS INC	148.000	36,485.70-	36,485.70	
	21-JUN-23	TIAA-CREF INV MGMT LLC				
		SPECIAL PRICE				
		PLANT-FERC-EQ				
		CUSIP: 697435105	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 246.525000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	16-OCT-23	PALO ALTO NETWORKS INC	2.000	519.51-	519.51	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		PLANT-FERC-EQ				
		CUSIP: 697435105	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 259.750000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-DEC-23	PALO ALTO NETWORKS INC	2.000	614.60-	614.60	
	19-DEC-23	TIAA-CREF INVESTMENT MANAGEME				
		T, LLC				
		PLANT-FERC-EQ				
		CUSIP: 697435105	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 307.300000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD	
B	16-JUN-23	PARKER-HANNIFIN CORP	2.000	738.21-	738.21	
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		PLANT-FERC-EQ				
		CUSIP: 701094104	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 369.100000	COMMISSION:	0.01-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	

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B	15-FEB-23	PEPSICO INC	3.000	525.52-	525.52	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 713448108	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 175.170000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	PEPSICO INC	5.000	930.22-	930.22	
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 713448108	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 186.040000	COMMISSION:	0.02-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	15-FEB-23	PFIZER INC	10.000	435.04-	435.04	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 717081103	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 43.500000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	PFIZER INC	32.000	1,282.05-	1,282.05	
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		PLANT-FERC-EQ				
		CUSIP: 717081103	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 40.060000	COMMISSION:	0.13-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
B	16-OCT-23	PFIZER INC	21.000	688.88-	688.88	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		PLANT-FERC-EQ				
		CUSIP: 717081103	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 32.800000	COMMISSION:	0.08-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	

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B	15-FEB-23	PHILIP MORRIS INTERNATIONAL IN	4.000	405.90-	405.90	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 718172109	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 101.470000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	PHILIP MORRIS INTERNATIONAL IN	10.000	930.24-	930.24	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		PLANT-FERC-EQ				
		CUSIP: 718172109	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 93.020000	COMMISSION:	0.04-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-OCT-23	PROCTER & GAMBLE CO/THE	11.000	1,608.24-	1,608.24	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 742718109	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 146.200000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	PROGRESSIVE CORP/THE	3.000	417.61-	417.61	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 743315103	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 139.200000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	PROGRESSIVE CORP/THE	4.000	624.18-	624.18	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 743315103	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 156.040000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	

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B	16-JUN-23	PROLOGIS INC	5.000	613.17-	613.17	
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		PLANT-FERC-EQ				
		CUSIP: 74340W103	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 122.630000	COMMISSION:	0.02-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
B	16-OCT-23	PUBLIC STORAGE	2.000	547.71-	547.71	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 74460D109	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 273.850000	COMMISSION:	0.01-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	QUALCOMM INC	5.000	653.02-	653.02	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 747525103	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 130.600000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-FEB-23	REALTY INCOME CORP	7.000	458.67-	458.67	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 756109104	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 65.520000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	REALTY INCOME CORP	24.000	1,473.46-	1,473.46	
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		PLANT-FERC-EQ				
		CUSIP: 756109104	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 61.390000	COMMISSION:	0.10-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	

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B	15-SEP-23	REALTY INCOME CORP	19.000	1,027.98-	1,027.98	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 756109104	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 54.100000	COMMISSION:	0.08-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	17-MAR-23	REGENERON PHARMACEUTICALS INC	1.000	747.65-	747.65	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 75886F107	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 747.650000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-DEC-23	REGENERON PHARMACEUTICALS INC	1.000	859.14-	859.14	
	19-DEC-23	TIAA-CREF INVESTMENT MANAGEME				
		T, LLC				
		PLANT-FERC-EQ				
		CUSIP: 75886F107	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 859.140000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD	
B	22-SEP-23	ROLLINS INC	20.000	748.58-	748.58	
	26-SEP-23	TIAA-CREF INV MGMT LLC				
		SPECIAL PRICE				
		PLANT-FERC-EQ				
		CUSIP: 775711104	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 37.429000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	15-FEB-23	ROPER TECHNOLOGIES INC	1.000	424.59-	424.59	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 776696106	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 424.590000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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B	16-OCT-23	ROPER TECHNOLOGIES INC	2.000	1,000.67-	1,000.67	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ				
		CUSIP: 776696106	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 500.330000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-OCT-23	SBA COMMUNICATIONS CORP	2.000	405.69-	405.69	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ				
		CUSIP: 78410G104	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 202.840000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-JUN-23	SCHLUMBERGER LTD	14.000	668.98-	668.98	
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U PLANT-FERC-EQ				
		CUSIP: 806857108	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 47.780000	COMMISSION:	0.06-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
B	16-OCT-23	SEMPRA	10.000	698.34-	698.34	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ				
		CUSIP: 816851109	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 69.830000	COMMISSION:	0.04-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-JUN-23	SERVICENOW INC	2.000	1,130.97-	1,130.97	
	21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ				
		CUSIP: 81762P102	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 565.480000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK	

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B	15-DEC-23	SERVICENOW INC	1.000	698.24-	698.24	
	19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-FERC-EQ				
		CUSIP: 81762P102	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 698.240000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD	
B	15-FEB-23	SIMON PROPERTY GROUP INC	4.000	496.54-	496.54	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 828806109	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 124.130000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	SOUTHWEST AIRLINES CO	18.000	458.89-	458.89	
	18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ				
		CUSIP: 844741108	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 25.490000	COMMISSION:	0.07-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-JUN-23	STARBUCKS CORP	6.000	611.24-	611.24	
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U PLANT-FERC-EQ				
		CUSIP: 855244109	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 101.870000	COMMISSION:	0.02-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
B	15-FEB-23	STATE STREET CORP	6.000	556.70-	556.70	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 857477103	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 92.780000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	16-OCT-23	STRYKER CORP	3.000	781.93-	781.93	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ				
		CUSIP: 863667101	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 260.640000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-OCT-23	SYNOPSYS INC	1.000	490.50-	490.50	
	18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 871607107	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 490.500000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-FEB-23	TESLA INC	5.000	1,059.02-	1,059.02	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 211.800000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	17-MAR-23	TESLA INC	5.000	900.67-	900.67	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 180.130000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	TESLA INC	7.000	1,823.81-	1,823.81	
	21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ				
		CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 260.540000	COMMISSION:	0.03-	BROKER: GUZMAN AND COMPANY, NEW YORK	

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B	15-SEP-23	TESLA INC	33.000	9,055.00-	9,055.00	
	19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ				
		CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 274.390000	COMMISSION:	0.13-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-OCT-23	TESLA INC	6.000	1,500.02-	1,500.02	
	18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ				
		CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 250.000000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-JUN-23	TEXAS INSTRUMENTS INC	4.000	707.06-	707.06	
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U PLANT-FERC-EQ				
		CUSIP: 882508104	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 176.760000	COMMISSION:	0.02-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
B	16-OCT-23	TEXAS INSTRUMENTS INC	3.000	460.09-	460.09	
	18-OCT-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ				
		CUSIP: 882508104	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 153.360000	COMMISSION:	0.01-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-FEB-23	THERMO FISHER SCIENTIFIC INC	1.000	568.46-	568.46	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 883556102	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 568.460000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	16-OCT-23	THERMO FISHER SCIENTIFIC INC	1.000	483.65-	483.65	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ				
		CUSIP: 883556102	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 483.650000	COMMISSION:	0.00	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-JUN-23	TRANSDIGM GROUP INC	1.000	815.89-	815.89	
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U PLANT-FERC-EQ				
		CUSIP: 893641100	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 815.890000	COMMISSION:	0.00	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
B	15-SEP-23	TRANSDIGM GROUP INC	1.000	864.70-	864.70	
	19-SEP-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ				
		CUSIP: 893641100	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 864.700000	COMMISSION:	0.00	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-OCT-23	TRUIST FINANCIAL CORP	15.000	432.96-	432.96	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ				
		CUSIP: 89832Q109	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 28.860000	COMMISSION:	0.06-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-JUN-23	TYLER TECHNOLOGIES INC	2.000	787.61-	787.61	
	21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ				
		CUSIP: 902252105	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 393.800000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK	

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B	15-FEB-23	UDR INC	9.000	399.01-	399.01	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 902653104	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 44.330000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	17-MAR-23	US BANCORP	27.000	889.76-	889.76	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 902973304	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 32.950000	COMMISSION:	0.11-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-SEP-23	US BANCORP	83.000	2,917.78-	2,917.78	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 902973304	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 35.150000	COMMISSION:	0.33-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	15-DEC-23	UBER TECHNOLOGIES INC	1,009.000	62,416.74-	62,416.74	
	19-DEC-23	TIAA-CREF INVESTMENT MANAGEME				
		T, LLC				
		PLANT-FERC-EQ				
		CUSIP: 90353T100	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 61.860000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD	
B	15-FEB-23	UNITEDHEALTH GROUP INC	2.000	979.31-	979.31	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 91324P102	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 489.650000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	16-OCT-23	UNITEDHEALTH GROUP INC	3.000	1,629.01-	1,629.01	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ				
		CUSIP: 91324P102	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 543.000000	COMMISSION:	0.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-OCT-23	VENTAS INC	12.000	524.69-	524.69	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ				
		CUSIP: 92276F100	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 43.720000	COMMISSION:	0.05-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	15-FEB-23	VERIZON COMMUNICATIONS INC	11.000	441.58-	441.58	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 92343V104	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 40.140000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-JUN-23	VERIZON COMMUNICATIONS INC	17.000	619.89-	619.89	
	21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ				
		CUSIP: 92343V104	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 36.460000	COMMISSION:	0.07-	BROKER: GUZMAN AND COMPANY, NEW YORK	
B	16-JUN-23	VERTEX PHARMACEUTICALS INC	2.000	695.79-	695.79	
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM FERC AVERAGE U PLANT-FERC-EQ				
		CUSIP: 92532F100	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 347.890000	COMMISSION:	0.01-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	

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B	17-MAR-23	VICI PROPERTIES INC	25.000	779.35-	779.35	
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 925652109	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 31.170000	COMMISSION:	0.10-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	15-DEC-23	VICI PROPERTIES INC	23.000	720.82-	720.82	
	19-DEC-23	TRADE ID: 1610091606140				
		TD 23349FXK5S4 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 925652109	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 31.340000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
B	15-FEB-23	VISA INC	3.000	682.78-	682.78	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 92826C839	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 227.590000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	16-OCT-23	VISA INC	4.000	956.02-	956.02	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 92826C839	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 239.000000	COMMISSION:	0.02-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-OCT-23	WEC ENERGY GROUP INC	9.000	744.70-	744.70	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 92939U106	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 82.740000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK	

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B	15-SEP-23	WALMART INC	13.000	2,140.37-	2,140.37	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 931142103	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 164.640000	COMMISSION:	0.05-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-OCT-23	WALMART INC	5.000	802.72-	802.72	
	18-OCT-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		PLANT-FERC-EQ				
		CUSIP: 931142103	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 160.540000	COMMISSION:	0.02-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
B	16-OCT-23	WELLS FARGO & CO	10.000	415.84-	415.84	
	18-OCT-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 949746101	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 41.580000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK	
B	16-JUN-23	WELLTOWER INC	15.000	1,206.21-	1,206.21	
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		PLANT-FERC-EQ				
		CUSIP: 95040Q104	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 80.410000	COMMISSION:	0.06-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
B	15-SEP-23	WELLTOWER INC	10.000	843.74-	843.74	
	19-SEP-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 95040Q104	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 84.370000	COMMISSION:	0.04-	BROKER: JEFFERIES & CO INC, NEW YORK	

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B	08-NOV-23	WELLTOWER INC	18.000	1,554.66-	1,554.66	
	10-NOV-23	TIAA-CREF INVESTMENT MANAGEMENT, LLC				
		PLANT-FERC-EQ				
		CUSIP: 95040Q104	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 86.370000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD	
B	16-OCT-23	WESTERN DIGITAL CORP	12.000	548.45-	548.45	
	18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 958102105	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 45.700000	COMMISSION:	0.05-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
B	25-MAY-23	XYLEM INC/NY	31.000	3,065.44-	3,065.44	
	30-MAY-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE				
		PLANT-FERC-EQ				
		CUSIP: 98419M100	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 98.885161	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
B	15-FEB-23	ZIMMER BIOMET HOLDINGS INC	4.000	503.10-	503.10	
	17-FEB-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 98956P102	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 125.770000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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TOTAL EQUITY						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		542,587.57-	542,587.57	0.00
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		0.00	0.00	
TOTAL PURCHASES						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		8,862,981.88-	8,862,981.88	0.00
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		84,838.14-	0.00	

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SALES		(* INDICATES PENDING SETTLEMENT)				
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
S	03-JAN-23	DREYFUS INS RSRV PR MONEY 6546	84,911.090-	84,911.09	84,911.09-	
	03-JAN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	25-JAN-23	DREYFUS INS RSRV PR MONEY 6546	42,318.280-	42,318.28	42,318.28-	
	25-JAN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	30-JAN-23	DREYFUS INS RSRV PR MONEY 6546	17,719.150-	17,719.15	17,719.15-	
	30-JAN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	01-FEB-23	DREYFUS INS RSRV PR MONEY 6546	111,108.080-	111,108.08	111,108.08-	
	01-FEB-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	17-FEB-23	DREYFUS INS RSRV PR MONEY 6546	43,689.330-	43,689.33	43,689.33-	
	17-FEB-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

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S	24-FEB-23	DREYFUS INS RSRV PR MONEY 6546	16,996.840-	16,996.84	16,996.84-	
	24-FEB-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	27-FEB-23	DREYFUS INS RSRV PR MONEY 6546	802.990-	802.99	802.99-	
	27-FEB-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	01-MAR-23	DREYFUS INS RSRV PR MONEY 6546	60,820.960-	60,820.96	60,820.96-	
	01-MAR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	03-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,474.730-	1,474.73	1,474.73-	
	03-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	06-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,060.370-	1,060.37	1,060.37-	
	06-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	08-MAR-23	DREYFUS INS RSRV PR MONEY 6546	16,978.240-	16,978.24	16,978.24-	
	08-MAR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	16-MAR-23	DREYFUS INS RSRV PR MONEY 6546	17,568.760-	17,568.76	17,568.76-	
	16-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	22-MAR-23	DREYFUS INS RSRV PR MONEY 6546	28,743.290-	28,743.29	28,743.29-	
	22-MAR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	22-MAR-23	DREYFUS INS RSRV PR MONEY 6546	8,267.940-	8,267.94	8,267.94-	
	22-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	24-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,996.580-	1,996.58	1,996.58-	
	24-MAR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	28-MAR-23	DREYFUS INS RSRV PR MONEY 6546	6,001.200-	6,001.20	6,001.20-	
	28-MAR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	04-APR-23	DREYFUS INS RSRV PR MONEY 6546	14,800.380-	14,800.38	14,800.38-	
	04-APR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	13-APR-23	DREYFUS INS RSRV PR MONEY 6546	10,537.170-	10,537.17	10,537.17-	
	13-APR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	14-APR-23	DREYFUS INS RSRV PR MONEY 6546	62,690.620-	62,690.62	62,690.62-	
	14-APR-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	14-APR-23	DREYFUS INS RSRV PR MONEY 6546	2.720-	2.72	2.72-	
	14-APR-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	05-MAY-23	DREYFUS INS RSRV PR MONEY 6546	6,974.630-	6,974.63	6,974.63-	
	05-MAY-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	08-MAY-23	DREYFUS INS RSRV PR MONEY 6546	1,077.470-	1,077.47	1,077.47-	
	08-MAY-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	19-MAY-23	DREYFUS INS RSRV PR MONEY 6546	14,980.650-	14,980.65	14,980.65-	
	19-MAY-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	25-MAY-23	DREYFUS INS RSRV PR MONEY 6546	24,295.080-	24,295.08	24,295.08-	
	25-MAY-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	30-MAY-23	DREYFUS INS RSRV PR MONEY 6546	2,564.180-	2,564.18	2,564.18-	
	30-MAY-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	01-JUN-23	DREYFUS INS RSRV PR MONEY 6546	28,929.280-	28,929.28	28,929.28-	
	01-JUN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	06-JUN-23	DREYFUS INS RSRV PR MONEY 6546	4,207.580-	4,207.58	4,207.58-	
	06-JUN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	08-JUN-23	DREYFUS INS RSRV PR MONEY 6546	18,000.000-	18,000.00	18,000.00-	
	08-JUN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	21-JUN-23	DREYFUS INS RSRV PR MONEY 6546	38,843.580-	38,843.58	38,843.58-	
	21-JUN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	26-JUN-23	DREYFUS INS RSRV PR MONEY 6546	78,817.170-	78,817.17	78,817.17-	
	26-JUN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	27-JUN-23	DREYFUS INS RSRV PR MONEY 6546	229.220-	229.22	229.22-	
	27-JUN-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	28-JUN-23	DREYFUS INS RSRV PR MONEY 6546	22,985.120-	22,985.12	22,985.12-	
	28-JUN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	29-JUN-23	DREYFUS INS RSRV PR MONEY 6546	10,127.750-	10,127.75	10,127.75-	
	29-JUN-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	03-JUL-23	DREYFUS INS RSRV PR MONEY 6546	82,399.180-	82,399.18	82,399.18-	
	03-JUL-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	07-JUL-23	DREYFUS INS RSRV PR MONEY 6546	89,556.110-	89,556.11	89,556.11-	
	07-JUL-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	17-JUL-23	DREYFUS INS RSRV PR MONEY 6546	23,436.760-	23,436.76	23,436.76-	
	17-JUL-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	25-JUL-23	DREYFUS INS RSRV PR MONEY 6546	5,636.110-	5,636.11	5,636.11-	
	25-JUL-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	27-JUL-23	DREYFUS INS RSRV PR MONEY 6546	7,970.560-	7,970.56	7,970.56-	
	27-JUL-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	01-AUG-23	DREYFUS INS RSRV PR MONEY 6546	176,022.410-	176,022.41	176,022.41-	
	01-AUG-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	08-AUG-23	DREYFUS INS RSRV PR MONEY 6546	3,998.320-	3,998.32	3,998.32-	
	08-AUG-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	09-AUG-23	DREYFUS INS RSRV PR MONEY 6546	2,160.990-	2,160.99	2,160.99-	
	09-AUG-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	18-AUG-23	DREYFUS INS RSRV PR MONEY 6546	276.260-	276.26	276.26-	
	18-AUG-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	24-AUG-23	DREYFUS INS RSRV PR MONEY 6546	6,990.830-	6,990.83	6,990.83-	
	24-AUG-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	28-AUG-23	DREYFUS INS RSRV PR MONEY 6546	2,114.020-	2,114.02	2,114.02-	
	28-AUG-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	30-AUG-23	DREYFUS INS RSRV PR MONEY 6546	33,610.420-	33,610.42	33,610.42-	
	30-AUG-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	01-SEP-23	DREYFUS INS RSRV PR MONEY 6546	56,711.170-	56,711.17	56,711.17-	
	01-SEP-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	07-SEP-23	DREYFUS INS RSRV PR MONEY 6546	917.300-	917.30	917.30-	
	07-SEP-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	14-SEP-23	DREYFUS INS RSRV PR MONEY 6546	18,498.550-	18,498.55	18,498.55-	
	14-SEP-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	19-SEP-23	DREYFUS INS RSRV PR MONEY 6546	64,416.280-	64,416.28	64,416.28-	
	19-SEP-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	19-SEP-23	DREYFUS INS RSRV PR MONEY 6546	51,316.780-	51,316.78	51,316.78-	
	19-SEP-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	22-SEP-23	DREYFUS INS RSRV PR MONEY 6546	4,819.150-	4,819.15	4,819.15-	
	22-SEP-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	26-SEP-23	DREYFUS INS RSRV PR MONEY 6546	748.580-	748.58	748.58-	
	26-SEP-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	27-SEP-23	DREYFUS INS RSRV PR MONEY 6546	4,137.610-	4,137.61	4,137.61-	
	27-SEP-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	28-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,061.390-	1,061.39	1,061.39-	
	28-SEP-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	02-OCT-23	DREYFUS INS RSRV PR MONEY 6546	55,988.720-	55,988.72	55,988.72-	
	02-OCT-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	18-OCT-23	DREYFUS INS RSRV PR MONEY 6546	65,929.880-	65,929.88	65,929.88-	
	18-OCT-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	19-OCT-23	DREYFUS INS RSRV PR MONEY 6546	29,155.370-	29,155.37	29,155.37-	
	19-OCT-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	25-OCT-23	DREYFUS INS RSRV PR MONEY 6546	5,343.180-	5,343.18	5,343.18-	
	25-OCT-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	26-OCT-23	DREYFUS INS RSRV PR MONEY 6546	47,163.510-	47,163.51	47,163.51-	
	26-OCT-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	01-NOV-23	DREYFUS INS RSRV PR MONEY 6546	16,045.520-	16,045.52	16,045.52-	
	01-NOV-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	02-NOV-23	DREYFUS INS RSRV PR MONEY 6546	23,185.200-	23,185.20	23,185.20-	
	02-NOV-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	07-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,508.890-	1,508.89	1,508.89-	
	07-NOV-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	09-NOV-23	DREYFUS INS RSRV PR MONEY 6546	6,202.390-	6,202.39	6,202.39-	
	09-NOV-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	10-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,235.650-	1,235.65	1,235.65-	
	10-NOV-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	21-NOV-23	DREYFUS INS RSRV PR MONEY 6546	2,956.800-	2,956.80	2,956.80-	
	21-NOV-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	21-NOV-23	DREYFUS INS RSRV PR MONEY 6546	4,895.450-	4,895.45	4,895.45-	
	21-NOV-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	29-NOV-23	DREYFUS INS RSRV PR MONEY 6546	11,360.830-	11,360.83	11,360.83-	
	29-NOV-23					
		PLANT-FERC-EQ				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	01-DEC-23	DREYFUS INS RSRV PR MONEY 6546	26,310.000-	26,310.00	26,310.00-	
	01-DEC-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	08-DEC-23	DREYFUS INS RSRV PR MONEY 6546	14,403.120-	14,403.12	14,403.12-	
	08-DEC-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	14-DEC-23	DREYFUS INS RSRV PR MONEY 6546	9,578.830-	9,578.83	9,578.83-	
	14-DEC-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	18-DEC-23	DREYFUS INS RSRV PR MONEY 6546	55,590.300-	55,590.30	55,590.30-	
	18-DEC-23					
		PLANT-FERC-FI				
		CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL CASH & CASH EQUIVALENTS						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		1,814,172.85	1,814,172.85-	0.00
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		0.00	0.00	
FIXED INCOME SECURITIES						
		U.S. DOLLAR				
S	11-JUL-23	ABBOTT LABORATORIES	15,000.000-	14,817.75	14,902.84-	85.09-
	13-JUL-23	4.900% 11/30/2046 DD 11/22/16				
		PLANT-FERC-FI				
		CUSIP: 002824BH2	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 98.785000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 30-MAY-23 TO 12-JUL-23						
S	12-JUN-23	AMERICAN EXPRESS CO	15,000.000-	14,768.10	15,041.33-	273.23-
	14-JUN-23	3.400% 02/22/2024 DD 02/22/19				
		PLANT-FERC-FI				
		CUSIP: 025816CC1	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 98.454000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY	
PAYMENT PERIOD 22-FEB-23 TO 13-JUN-23						
S	29-AUG-23	APPLE INC	10,000.000-	9,888.90	9,999.59-	110.69-
	31-AUG-23	3.000% 02/09/2024 DD 02/09/17				
		PLANT-FERC-FI				
		CUSIP: 037833CG3	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 98.889000	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK	
PAYMENT PERIOD 09-AUG-23 TO 30-AUG-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	29-AUG-23	ARIZONA ST TRANSPRTN BRD HIGHW	5,000.000-	4,352.75	5,000.00-	647.25-
	20-SEP-23	2.462% 07/01/2030 DD 02/12/20				
		PTRN// 743666				
		PLANT-FERC-FI				
		CUSIP: 040654YA7	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 87.055000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	
S	29-AUG-23	BANK OF AMERICA CORP	15,000.000-	14,841.15	15,009.29-	168.14-
	31-AUG-23	4.000% 04/01/2024 DD 04/01/14				
		PLANT-FERC-FI				
		CUSIP: 06051GFF1	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 98.941000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY	
PAYMENT PERIOD 01-APR-23 TO 30-AUG-23						
S	05-JUL-23	BANK OF AMERICA CORP	30,000.000-	28,743.30	30,126.77-	1,383.47-
	07-JUL-23	3.500% 04/19/2026 DD 04/19/16				
		PLANT-FERC-FI				
		CUSIP: 06051GFX2	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 95.811000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER SMITH INC NY	
PAYMENT PERIOD 19-APR-23 TO 06-JUL-23						
S	05-JAN-23	BANK OF AMERICA CORP	35,000.000-	27,617.10	35,000.00-	7,382.90-
	09-JAN-23	VAR RT 10/20/2032 DD 10/20/21				
		PLANT-FERC-FI				
		CUSIP: 06051GKD0	FEES:	0.00	POST PERIOD: 01/23	
		PRICE: 78.906000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 20-OCT-22 TO 08-JAN-23						
S	11-APR-23	BOSTON PROPERTIES LP	35,000.000-	30,665.25	34,909.22-	4,243.97-
	13-APR-23	2.750% 10/01/2026 DD 08/17/16				
		PLANT-FERC-FI				
		CUSIP: 10112RAY0	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 87.615000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK	
PAYMENT PERIOD 01-APR-23 TO 12-APR-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	30-JUN-23	COMM 2013-LC13 MORTGAG LC13 A5	2,353.690-	2,353.69	2,406.22-	52.53-
	12-JUL-23	4.205% 08/10/2046 DD 09/01/13				
		PLANT-FERC-FI				
		CUSIP: 12626GAF0	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 100.000000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
S	29-AUG-23	CANADIAN PACIFIC RAILWAY CO	10,000.000-	8,792.30	9,997.11-	1,204.81-
	31-AUG-23	2.450% 12/02/2031 DD 12/02/21				
		PLANT-FERC-FI				
		CUSIP: 13645RBF0	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 87.923000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23						
S	29-AUG-23	CANADIAN PACIFIC RAILWAY CO	10,000.000-	8,082.10	9,951.23-	1,869.13-
	31-AUG-23	3.000% 12/02/2041 DD 12/02/21				
		PLANT-FERC-FI				
		CUSIP: 13645RBG8	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 80.821000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23						
S	23-AUG-23	CITIGROUP INC	20,000.000-	19,347.60	20,000.00-	652.40-
	25-AUG-23	VAR RT 05/24/2028 DD 05/24/22				
		PLANT-FERC-FI				
		CUSIP: 172967NS6	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 96.738000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 24-MAY-23 TO 24-AUG-23						
S	18-SEP-23	WALT DISNEY CO/THE	30,000.000-	18,669.60	28,481.92-	9,812.32-
	20-SEP-23	2.750% 09/01/2049 DD 09/06/19				
		PLANT-FERC-FI				
		CUSIP: 254687FM3	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 62.232000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE	
PAYMENT PERIOD 01-SEP-23 TO 19-SEP-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	25-SEP-23	DOLLAR GENERAL CORP	15,000.000-	12,880.35	14,993.09-	2,112.74-
	27-SEP-23	3.500% 04/03/2030 DD 04/03/20				
		PLANT-FERC-FI				
		CUSIP: 256677AG0	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 85.869000	COMMISSION:	0.00	BROKER: JEFFERIES & CO INC, NEW YORK	
PAYMENT PERIOD 03-APR-23 TO 26-SEP-23						
S	10-AUG-23	FHLMC POOL #SD-1440	90,548.107-	81,465.00	89,146.30-	7,681.30-
	11-AUG-23	3.500% 07/01/2052 DD 08/01/22				
		IMA #: 0811B1Q9223C007349				
		PLANT-FERC-FI				
		CUSIP: 3132DNS53	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 89.968749	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23						
S	31-MAY-23	FHLMC MULTICLASS MTG 4582 GA	22.980-	22.98	23.55-	.57-
	15-JUN-23	VAR RT 03/15/2052 DD 05/01/16				
		PLANT-FERC-FI				
		CUSIP: 3137BPHR3	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 100.000000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	
S	14-DEC-23	FNMA POOL #0AL2866	10,170.272-	9,530.26	10,282.31-	752.05-
	15-DEC-23	3.500% 11/01/2042 DD 01/01/13				
		PLANT-FERC-FI				
		CUSIP: 3138EKFG5	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 93.707031	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	30-JUN-23	FHLMC MULTICLASS MTG 3625 B	101.000-	101.00	101.96-	.96-
	15-JUL-23	4.000% 01/15/2025 DD 01/01/10				
		PLANT-FERC-FI				
		CUSIP: 31398LZ76	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 100.000000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	14-DEC-23	FNMA POOL #0BV7937	82,420.027-	77,581.07	82,407.48-	4,826.41-
	15-DEC-23	4.000% 08/01/2052 DD 08/01/22				
		PLANT-FERC-FI				
		CUSIP: 3140MMZB7	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 94.128906	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	14-DEC-23	FNMA POOL #0FS2253	83,366.830-	77,000.34	76,259.67-	740.67
	15-DEC-23	3.500% 04/01/2050 DD 06/01/22				
		PLANT-FERC-FI				
		CUSIP: 3140XHQF7	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 92.363281	COMMISSION:	0.00	BROKER: AMHERST PIERPONT SECURITIES, STAMFORD	
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	14-DEC-23	FNMA POOL #0FS2513	9,220.364-	8,725.13	9,377.78-	652.65-
	15-DEC-23	4.000% 07/01/2052 DD 07/01/22				
		PLANT-FERC-FI				
		CUSIP: 3140XHYK7	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 94.628910	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	14-DEC-23	FNMA POOL #0FS5231	62,998.391-	64,851.43	62,863.56-	1,987.87
	15-DEC-23	6.000% 07/01/2053 DD 07/01/23				
		IMA #: 1215B1Q9055C010326				
		PLANT-FERC-FI				
		CUSIP: 3140XLY51	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 102.941406	COMMISSION:	0.00	BROKER: MIZUHO SECURITIES USA/FIXED, NEW YORK	
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	11-APR-23	FIDELITY NATIONAL INFORMATION	20,000.000-	14,106.80	19,888.61-	5,781.81-
	13-APR-23	3.100% 03/01/2041 DD 03/02/21				
		PLANT-FERC-FI				
		CUSIP: 31620MBU9	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 70.534000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 01-MAR-23 TO 12-APR-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	14-DEC-23	GNMA II POOL #0MA9242	19,910.829-	20,241.38	19,584.42-	656.96
	15-DEC-23	6.000% 10/20/2053 DD 10/01/23				
		PLANT-FERC-FI				
		CUSIP: 36179YHT4	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 101.660156	COMMISSION:	0.00	BROKER: INTL FCSTONE FIN INC/BD RATES, NEW YORK	
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	20-OCT-23	HEICO CORP	8,000.000-	7,350.00	7,971.11-	621.11-
	24-OCT-23	5.350% 08/01/2033 DD 07/27/23				
		PLANT-FERC-FI				
		CUSIP: 422806AB5	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 91.875000	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK	
PAYMENT PERIOD 01-AUG-23 TO 23-OCT-23						
S	29-NOV-23	JACKSON FINANCIAL INC	15,000.000-	11,944.35	14,962.12-	3,017.77-
	01-DEC-23	3.125% 11/23/2031 DD 05/23/22				
		PLANT-FERC-FI				
		CUSIP: 46817MAL1	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 79.629000	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK	
PAYMENT PERIOD 23-NOV-23 TO 30-NOV-23						
S	09-MAY-23	KEYCORP	10,000.000-	7,964.19	9,993.25-	2,029.06-
	11-MAY-23	2.250% 04/06/2027 DD 02/06/20				
		PLANT-FERC-FI				
		CUSIP: 49326EEK5	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 79.641900	COMMISSION:	0.00	BROKER: GOLDMAN SACHS INTL, LONDON	
PAYMENT PERIOD 06-APR-23 TO 10-MAY-23						
S	11-APR-23	MASSACHUSETTS ST WTR RESOURCES	15,000.000-	14,167.50	15,000.00-	832.50-
	27-APR-23	2.163% 08/01/2026 DD 11/01/19				
		PTRN// 721952				
		PLANT-FERC-FI				
		CUSIP: 576051VZ6	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 94.450000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	09-JUN-23	MERCK & CO INC	5,000.000-	4,905.90	4,997.78-	91.88-
	13-JUN-23	2.900% 03/07/2024 DD 03/07/19				
		PLANT-FERC-FI				
		CUSIP: 58933YAU9	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 98.118000	COMMISSION:	0.00	BROKER: JEFFERIES & CO INC, NEW YORK	
PAYMENT PERIOD 07-MAR-23 TO 12-JUN-23						
S	05-JUL-23	PAYPAL HOLDINGS INC	10,000.000-	9,281.70	9,987.95-	706.25-
	07-JUL-23	2.650% 10/01/2026 DD 09/26/19				
		PLANT-FERC-FI				
		CUSIP: 70450YAD5	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 92.817000	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 01-APR-23 TO 06-JUL-23						
S	05-JUL-23	PAYPAL HOLDINGS INC	10,000.000-	7,159.00	9,964.33-	2,805.33-
	07-JUL-23	3.250% 06/01/2050 DD 05/18/20				
		PLANT-FERC-FI				
		CUSIP: 70450YAJ2	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 71.590000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23						
S	09-JUN-23	PFIZER INC	5,000.000-	4,905.55	4,999.50-	93.95-
	13-JUN-23	2.950% 03/15/2024 DD 03/11/19				
		PLANT-FERC-FI				
		CUSIP: 717081ES8	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 98.111000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY	
PAYMENT PERIOD 15-MAR-23 TO 12-JUN-23						
S	24-MAY-23	U S TREASURY BOND	30,000.000-	21,953.79	32,823.62-	10,869.83-
	25-MAY-23	2.375% 05/15/2051 DD 05/15/21				
		PLANT-FERC-FI				
		CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 05/23	
		PRICE: 73.179300	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 15-MAY-23 TO 24-MAY-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	22-JUN-23	U S TREASURY BOND	50,000.000-	37,019.33	54,695.91-	17,676.58-
	23-JUN-23	2.375% 05/15/2051 DD 05/15/21				
		PLANT-FERC-FI				
		CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 74.038660	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 15-MAY-23 TO 22-JUN-23						
S	20-OCT-23	U S TREASURY BOND	10,000.000-	5,904.65	10,930.61-	5,025.96-
	23-OCT-23	2.375% 05/15/2051 DD 05/15/21				
		PLANT-FERC-FI				
		CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 59.046500	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 15-MAY-23 TO 22-OCT-23						
S	22-JUN-23	U S TREASURY BOND	25,000.000-	17,572.16	23,902.03-	6,329.87-
	23-JUN-23	1.750% 08/15/2041 DD 08/15/21				
		PLANT-FERC-FI				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 70.288640	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 15-FEB-23 TO 22-JUN-23						
S	18-OCT-23	U S TREASURY BOND	20,000.000-	12,011.64	19,134.67-	7,123.03-
	19-OCT-23	1.750% 08/15/2041 DD 08/15/21				
		PLANT-FERC-FI				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 60.058200	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23						
S	20-OCT-23	U S TREASURY BOND	10,000.000-	5,890.20	9,567.55-	3,677.35-
	23-OCT-23	1.750% 08/15/2041 DD 08/15/21				
		IMA #: 1023B1Q9051C009075				
		PLANT-FERC-FI				
		CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 58.902000	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 22-OCT-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	04-OCT-23	U S TREASURY BOND	20,000.000-	17,027.27	18,605.94-	1,578.67-
	05-OCT-23	3.875% 02/15/2043 DD 02/15/23				
		PLANT-FERC-FI				
		CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 85.136350	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23						
S	01-DEC-23	U S TREASURY BOND	5,000.000-	4,529.67	4,653.40-	123.73-
	04-DEC-23	3.875% 02/15/2043 DD 02/15/23				
		PLANT-FERC-FI				
		CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 90.593400	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 03-DEC-23						
S	01-DEC-23	U S TREASURY BOND	10,000.000-	10,566.37	10,346.48-	219.89
	04-DEC-23	4.750% 11/15/2053 DD 11/15/23				
		PLANT-FERC-FI				
		CUSIP: 912810TV0	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 105.663700	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 15-NOV-23 TO 03-DEC-23						
S	25-OCT-23	U S TREASURY NOTE	60,000.000-	51,145.11	58,674.19-	7,529.08-
	26-OCT-23	1.250% 04/30/2028 DD 04/30/21				
		PLANT-FERC-FI				
		CUSIP: 91282CBZ3	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 85.241850	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 30-APR-23 TO 25-OCT-23						
S	15-DEC-23	U S TREASURY NOTE	240,000.000-	213,983.58	232,938.89-	18,955.31-
	18-DEC-23	1.250% 04/30/2028 DD 04/30/21				
		PLANT-FERC-FI				
		CUSIP: 91282CBZ3	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 89.159825	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-OCT-23 TO 17-DEC-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	31-MAR-23	U S TREASURY NOTE	105,000.000-	99,462.54	99,279.05-	183.49
	03-APR-23	1.000% 12/15/2024 DD 12/15/21				
		PLANT-FERC-FI				
		CUSIP: 91282CDN8	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 94.726228	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK	
PAYMENT PERIOD 15-DEC-22 TO 02-APR-23						
S	28-APR-23	U S TREASURY NOTE	645,000.000-	611,792.58	611,403.52-	389.06
	01-MAY-23	1.000% 12/15/2024 DD 12/15/21				
		PLANT-FERC-FI				
		CUSIP: 91282CDN8	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 94.851562	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 15-DEC-22 TO 30-APR-23						
S	26-JUN-23	U S TREASURY NOTE	75,000.000-	64,745.80	69,016.63-	4,270.83-
	27-JUN-23	1.875% 02/15/2032 DD 02/15/22				
		PLANT-FERC-FI				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 86.327733	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK	
PAYMENT PERIOD 15-FEB-23 TO 26-JUN-23						
S	18-OCT-23	U S TREASURY NOTE	30,000.000-	23,922.54	27,032.87-	3,110.33-
	19-OCT-23	1.875% 02/15/2032 DD 02/15/22				
		PLANT-FERC-FI				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 79.741800	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23						
S	19-OCT-23	U S TREASURY NOTE	55,000.000-	43,593.73	48,074.83-	4,481.10-
	20-OCT-23	1.875% 02/15/2032 DD 02/15/22				
		PLANT-FERC-FI				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 79.261327	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 19-OCT-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	20-OCT-23	U S TREASURY NOTE	40,000.000-	31,682.65	34,595.48-	2,912.83-
	23-OCT-23	1.875% 02/15/2032 DD 02/15/22				
		IMA #: 1023B1Q9055C009062				
		PLANT-FERC-FI				
		CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 79.206625	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 22-OCT-23						
S	13-FEB-23	U S TREASURY NOTE	85,000.000-	84,865.72	84,851.77-	13.95
	14-FEB-23	VAR RT 04/30/2024 DD 04/30/22				
		PLANT-FERC-FI				
		CUSIP: 91282CEL1	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 99.842023	COMMISSION:	0.00	BROKER: WELLS FARGO SECURITIES LLC, CHARLOTTE	
PAYMENT PERIOD 31-JAN-23 TO 13-FEB-23						
S	05-JUL-23	U S TREASURY NOTE	90,000.000-	87,689.93	87,693.43-	3.50-
	06-JUL-23	2.500% 05/31/2024 DD 05/31/22				
		PLANT-FERC-FI				
		CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 97.433255	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO	
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23						
S	04-AUG-23	U S TREASURY NOTE	210,000.000-	205,209.37	205,135.59-	73.78
	07-AUG-23	2.500% 05/31/2024 DD 05/31/22				
		PLANT-FERC-FI				
		CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 97.718747	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 31-MAY-23 TO 06-AUG-23						
S	14-DEC-23	U S TREASURY NOTE	575,000.000-	557,390.63	564,782.90-	7,392.27-
	15-DEC-23	3.125% 08/31/2027 DD 08/31/22				
		PLANT-FERC-FI				
		CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 96.937500	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS	
PAYMENT PERIOD 31-AUG-23 TO 14-DEC-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	13-FEB-23	U S TREASURY NOTE	200,000.000-	198,898.44	200,040.62-	1,142.18-
	14-FEB-23	4.375% 10/31/2024 DD 10/31/22				
		PLANT-FERC-FI				
		CUSIP: 91282CFQ9	FEES:	0.00	POST PERIOD: 02/23	
		PRICE: 99.449220	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 31-OCT-22 TO 13-FEB-23						
S	02-MAR-23	U S TREASURY NOTE	42,000.000-	41,530.64	42,008.28-	477.64-
	03-MAR-23	4.375% 10/31/2024 DD 10/31/22				
		PLANT-FERC-FI				
		CUSIP: 91282CFQ9	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 98.882476	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-OCT-22 TO 02-MAR-23						
S	21-MAR-23	U S TREASURY NOTE	70,000.000-	70,046.25	70,013.33-	32.92
	22-MAR-23	4.375% 10/31/2024 DD 10/31/22				
		PLANT-FERC-FI				
		CUSIP: 91282CFQ9	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 100.066071	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-OCT-22 TO 21-MAR-23						
S	28-APR-23	U S TREASURY NOTE	208,000.000-	207,901.80	208,036.72-	134.92-
	01-MAY-23	4.375% 10/31/2024 DD 10/31/22				
		PLANT-FERC-FI				
		CUSIP: 91282CFQ9	FEES:	0.00	POST PERIOD: 04/23	
		PRICE: 99.952788	COMMISSION:	0.00	BROKER: SG AMERICAS SECURITIES LLC, NEW YORK	
PAYMENT PERIOD 31-OCT-22 TO 30-APR-23						
S	05-JUN-23	U S TREASURY NOTE	345,000.000-	340,875.01	343,885.28-	3,010.27-
	06-JUN-23	3.875% 04/30/2025 DD 04/30/23				
		PLANT-FERC-FI				
		CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 98.804350	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 30-APR-23 TO 05-JUN-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	31-AUG-23	U S TREASURY NOTE	56,000.000-	54,982.62	55,841.25-	858.63-
	01-SEP-23	3.875% 04/30/2025 DD 04/30/23				
		PLANT-FERC-FI				
		CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 98.183250	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 30-APR-23 TO 31-AUG-23						
S	06-SEP-23	U S TREASURY NOTE	65,000.000-	63,666.77	64,817.53-	1,150.76-
	07-SEP-23	3.875% 04/30/2025 DD 04/30/23				
		PLANT-FERC-FI				
		CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 97.948876	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 30-APR-23 TO 06-SEP-23						
S	04-OCT-23	U S TREASURY NOTE	100,000.000-	98,007.48	99,732.11-	1,724.63-
	05-OCT-23	3.875% 04/30/2025 DD 04/30/23				
		PLANT-FERC-FI				
		CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 98.007480	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 30-APR-23 TO 04-OCT-23						
S	25-OCT-23	U S TREASURY NOTE	85,000.000-	83,296.40	84,780.51-	1,484.11-
	26-OCT-23	3.875% 04/30/2025 DD 04/30/23				
		PLANT-FERC-FI				
		CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 97.995764	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK	
PAYMENT PERIOD 30-APR-23 TO 25-OCT-23						
S	31-OCT-23	U S TREASURY NOTE	50,000.000-	49,036.95	49,872.27-	835.32-
	01-NOV-23	3.875% 04/30/2025 DD 04/30/23				
		PLANT-FERC-FI				
		CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 98.073900	COMMISSION:	0.00	BROKER: NATWEST MARKETS SECURITIES INC.,NEW YORK	
PAYMENT PERIOD 30-APR-23 TO 31-OCT-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	30-NOV-23	U S TREASURY NOTE	124,000.000-	122,149.27	123,700.39-	1,551.12-
	01-DEC-23	3.875% 04/30/2025 DD 04/30/23				
		PLANT-FERC-FI				
		CUSIP: 91282CGX3	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 98.507475	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 31-OCT-23 TO 30-NOV-23						
S	30-JUN-23	U S TREASURY NOTE	215,000.000-	210,355.66	213,127.77-	2,772.11-
	03-JUL-23	3.625% 05/31/2028 DD 05/31/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 97.839841	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23						
S	05-JUL-23	U S TREASURY NOTE	240,000.000-	234,075.00	237,913.29-	3,838.29-
	06-JUL-23	3.625% 05/31/2028 DD 05/31/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 07/23	
		PRICE: 97.531250	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23						
S	21-SEP-23	U S TREASURY NOTE	125,000.000-	119,731.45	123,956.80-	4,225.35-
	22-SEP-23	3.625% 05/31/2028 DD 05/31/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 95.785160	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 31-MAY-23 TO 21-SEP-23						
S	15-NOV-23	U S TREASURY NOTE	45,000.000-	43,335.20	44,635.60-	1,300.40-
	16-NOV-23	3.625% 05/31/2028 DD 05/31/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 11/23	
		PRICE: 96.300444	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-MAY-23 TO 15-NOV-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	15-DEC-23	U S TREASURY NOTE	30,000.000-	29,603.81	29,761.42-	157.61-
	18-DEC-23	3.625% 05/31/2028 DD 05/31/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 98.679366	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23						
S	15-DEC-23	U S TREASURY NOTE	565,000.000-	566,675.45	563,729.79-	2,945.66
	18-DEC-23	4.750% 07/31/2025 DD 07/31/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 100.296539	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK	
PAYMENT PERIOD 31-JUL-23 TO 17-DEC-23						
S	21-SEP-23	U S TREASURY NOTE	60,000.000-	58,701.57	59,714.02-	1,012.45-
	22-SEP-23	4.125% 07/31/2028 DD 07/31/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHQ7	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 97.835950	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK	
PAYMENT PERIOD 31-JUL-23 TO 21-SEP-23						
S	15-SEP-23	U S TREASURY NOTE	15,000.000-	14,466.15	14,728.06-	261.91-
	18-SEP-23	3.875% 08/15/2033 DD 08/15/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 96.441000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 17-SEP-23						
S	18-OCT-23	U S TREASURY NOTE	15,000.000-	13,873.76	14,176.43-	302.67-
	19-OCT-23	3.875% 08/15/2033 DD 08/15/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 92.491733	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	08-DEC-23	U S TREASURY NOTE	135,000.000-	131,034.38	128,203.39-	2,830.99
	11-DEC-23	3.875% 08/15/2033 DD 08/15/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 97.062503	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
PAYMENT PERIOD 15-AUG-23 TO 10-DEC-23						
S	13-DEC-23	U S TREASURY NOTE	35,000.000-	34,208.26	32,145.08-	2,063.18
	14-DEC-23	3.875% 08/15/2033 DD 08/15/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 12/23	
		PRICE: 97.737885	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)	
PAYMENT PERIOD 15-AUG-23 TO 13-DEC-23						
S	15-SEP-23	U S TREASURY NOTE	40,000.000-	39,329.53	39,821.52-	491.99-
	18-SEP-23	4.125% 08/31/2030 DD 08/31/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 98.323825	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 31-AUG-23 TO 17-SEP-23						
S	04-OCT-23	U S TREASURY NOTE	30,000.000-	28,867.85	29,129.02-	261.17-
	05-OCT-23	4.125% 08/31/2030 DD 08/31/23				
		PLANT-FERC-FI				
		CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 96.226166	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK	
PAYMENT PERIOD 31-AUG-23 TO 04-OCT-23						
S	29-SEP-23	U S TREASURY NOTE	90,000.000-	86,614.45	86,643.73-	29.28-
	02-OCT-23	1.250% 08/31/2024 DD 08/31/19				
		PLANT-FERC-FI				
		CUSIP: 912828YE4	FEES:	0.00	POST PERIOD: 09/23	
		PRICE: 96.238277	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	05-JUN-23	U S TREASURY NOTE	325,000.000-	307,912.11	309,363.46-	1,451.35-
	06-JUN-23	1.375% 01/31/2025 DD 01/31/20				
		PLANT-FERC-FI				
		CUSIP: 912828Z52	FEES:	0.00	POST PERIOD: 06/23	
		PRICE: 94.742187	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON	
PAYMENT PERIOD 31-JAN-23 TO 05-JUN-23						
S	30-AUG-23	URUGUAY GOVERNMENT INTERNATION	5,000.000-	4,910.50	5,577.85-	667.35-
	01-SEP-23	4.375% 01/23/2031 DD 01/23/19				
		PLANT-FERC-FI				
		CUSIP: 917288BK7	FEES:	0.00	POST PERIOD: 08/23	
		PRICE: 98.210000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
PAYMENT PERIOD 23-JUL-23 TO 31-AUG-23						
	TOTAL					
	FIXED INCOME SECURITIES					
	TRADED - SETTLED CURRENT PERIOD					
	U.S. DOLLAR			6,099,169.54	6,277,125.17-	177,955.63-
	TRADED - PENDING SETTLEMENT					
	U.S. DOLLAR			0.00	0.00	0.00
	SETTLED - TRADED PRIOR PERIOD					
	U.S. DOLLAR			0.00	0.00	
	EQUITY					
	U.S. DOLLAR					
S	16-JUN-23	AON PLC	2.000-	658.74	309.11-	349.63
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: G0403H108	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 329.380000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	15-DEC-23	AON PLC	2.000-	620.85	309.11-	311.74
	19-DEC-23	TRADE ID: 1610091614328				
		TD 23349FZGNKS 1 CL				
		PLANT-FERC-EQ				
		CUSIP: G0403H108	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 310.430000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	LINDE PLC	2.000-	814.75	331.99-	482.76
	19-DEC-23	TRADE ID: 1610091615583				
		TD 23349FZLG03 1 CL				
		PLANT-FERC-EQ				
		CUSIP: G54950103	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 407.380000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	CHUBB LTD	3.000-	660.20	401.42-	258.78
	19-DEC-23	TRADE ID: 1610091607824				
		TD 23349FXQPB0 1 CL				
		PLANT-FERC-EQ				
		CUSIP: H1467J104	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 220.070000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	AFLAC INC	10.000-	765.05	472.55-	292.50
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 001055102	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 76.510000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	13-OCT-23	ACTIVISION BLIZZARD INC	350.000-	33,250.00	28,801.45-	4,448.55
	13-OCT-23	C/DECL// US00507V109812127154				
		3 ORIG EVENT: US00507V1098				
		PLANT-FERC-EQ				
		CUSIP: 00507V109	FEES:	0.00	POST PERIOD: 10/23	
		PRICE: 95.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	17-MAR-23	ADOBE INC	3.000-	1,074.40	1,074.78-	.38-
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 00724F101	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 358.140000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-SEP-23	ADOBE INC	2.000-	1,057.76	990.37-	67.39
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 00724F101	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 528.890000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	24-AUG-23	ADVANCE AUTO PARTS INC	30.000-	2,037.28	5,071.05-	3,033.77-
	28-AUG-23	CREFAMERENFERC U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 00751Y106	FEES:	0.02-	POST PERIOD: 08/23	
		PRICE: 67.910000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
S	15-DEC-23	ALASKA AIR GROUP INC	66.000-	2,570.67	4,535.85-	1,965.18-
	19-DEC-23	TRADE ID: 1610091614277 TD 23349FZGJN5 1 CL PLANT-FERC-EQ				
		CUSIP: 011659109	FEES:	0.03-	POST PERIOD: 12/23	
		PRICE: 38.950000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	17-MAR-23	ALPHABET INC	45.000-	4,610.48	1,383.32-	3,227.16
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 02079K107	FEES:	0.04-	POST PERIOD: 03/23	
		PRICE: 102.460000	COMMISSION:	0.18-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	16-JUN-23	ALPHABET INC	31.000-	3,845.71	385.09-	3,460.62
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		PLANT-FERC-EQ				
		CUSIP: 02079K107	FEES:	0.03-	POST PERIOD: 06/23	
		PRICE: 124.060000	COMMISSION:	0.12-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
S	15-SEP-23	ALPHABET INC	32.000-	4,425.43	397.51-	4,027.92
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 02079K107	FEES:	0.04-	POST PERIOD: 09/23	
		PRICE: 138.300000	COMMISSION:	0.13-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	ALPHABET INC	39.000-	5,219.71	2,013.65-	3,206.06
	19-DEC-23	TRADE ID: 1610091608745				
		TD 23349FXSK4F 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 02079K107	FEES:	0.05-	POST PERIOD: 12/23	
		PRICE: 133.840000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	ALPHABET INC	16.000-	2,121.58	2,070.85-	50.73
	19-DEC-23	TRADE ID: 1610091606509				
		TD 23349FXKHJW 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 02079K305	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 132.600000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	AMAZON.COM INC	6.000-	899.81	842.36-	57.45
	19-DEC-23	TRADE ID: 1610091613445				
		TD 23349FZ3KT6 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 023135106	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 149.970000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	15-SEP-23	AMERICAN EXPRESS CO	6.000-	982.47	581.97-	400.50
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 025816109	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 163.750000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-SEP-23	AMERICAN INTERNATIONAL GROUP I	14.000-	856.45	617.50-	238.95
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 026874784	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 61.180000	COMMISSION:	0.06-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	16-JUN-23	AMERIPRISE FINANCIAL INC	2.000-	649.98	298.49-	351.49
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 03076C106	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 325.000000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-SEP-23	ANALOG DEVICES INC	4.000-	712.53	371.30-	341.23
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 032654105	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 178.140000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	17-MAR-23	APPLE INC	26.000-	4,029.86	3,980.45-	49.41
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 037833100	FEES:	0.04-	POST PERIOD: 03/23	
		PRICE: 155.000000	COMMISSION:	0.10-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	16-JUN-23	APPLE INC	17.000-	3,143.54	520.07-	2,623.47
	21-JUN-23	U.E. DECOM FERC CTSY CABRERA CAPITAL MARKETS,L PLANT-FERC-EQ				
		CUSIP: 037833100	FEES:	0.03-	POST PERIOD: 06/23	
		PRICE: 184.920000	COMMISSION:	0.07-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
S	15-SEP-23	APPLE INC	44.000-	7,700.19	191.05-	7,509.14
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 037833100	FEES:	0.07-	POST PERIOD: 09/23	
		PRICE: 175.010000	COMMISSION:	0.18-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	APPLE INC	60.000-	11,854.10	6,462.67-	5,391.43
	19-DEC-23	TRADE ID: 1610091615589 TD 23349FZLG7J 1 CL PLANT-FERC-EQ				
		CUSIP: 037833100	FEES:	0.10-	POST PERIOD: 12/23	
		PRICE: 197.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	17-MAR-23	APPLIED MATERIALS INC	9.000-	1,103.35	346.64-	756.71
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 038222105	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 122.600000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-SEP-23	ARCHER-DANIELS-MIDLAND CO	9.000-	714.10	739.16-	25.06-
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 039483102	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 79.350000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	15-DEC-23	BANK OF AMERICA CORP	24.000-	806.39	783.03-	23.36
	19-DEC-23	TRADE ID: 1610091606589				
		TD 23349FXKLLZ 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 060505104	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 33.600000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	BLACKROCK INC	4.000-	2,789.59	2,618.82-	170.77
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 09247X101	FEES:	0.03-	POST PERIOD: 09/23	
		PRICE: 697.410000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	16-JUN-23	BOOKING HOLDINGS INC	1.000-	2,640.97	1,145.02-	1,495.95
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 09857L108	FEES:	0.02-	POST PERIOD: 06/23	
		PRICE: 2,640.990000	COMMISSION:	0.00	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-SEP-23	BOOKING HOLDINGS INC	1.000-	3,160.12	1,145.02-	2,015.10
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 09857L108	FEES:	0.03-	POST PERIOD: 09/23	
		PRICE: 3,160.150000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	BRISTOL-MYERS SQUIBB CO	35.000-	1,781.13	2,239.90-	458.77-
	19-DEC-23	TRADE ID: 1610091609424				
		TD 23349FXT4JP 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 110122108	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 50.890000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	15-SEP-23	BROADCOM INC	2.000-	1,703.33	1,261.95-	441.38
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 11135F101	FEES:	0.02-	POST PERIOD: 09/23	
		PRICE: 851.680000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	CBRE GROUP INC	9.000-	820.07	398.48-	421.59
	19-DEC-23	TRADE ID: 1610091615165				
		TD 23349FZJSM3 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 12504L109	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 91.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	CIGNA GROUP/THE	3.000-	806.47	831.09-	24.62-
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 125523100	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 268.830000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	16-JUN-23	CSX CORP	23.000-	763.73	570.36-	193.37
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		PLANT-FERC-EQ				
		CUSIP: 126408103	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 33.210000	COMMISSION:	0.09-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
S	15-DEC-23	CSX CORP	26.000-	883.99	644.76-	239.23
	19-DEC-23	TRADE ID: 1610091607748				
		TD 23349FXQNVN 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 126408103	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 34.000000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	17-MAR-23	CVS HEALTH CORP	9.000-	669.28	881.02-	211.74-
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 126650100	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 74.370000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	16-JUN-23	CARDINAL HEALTH INC	8.000-	729.96	433.00-	296.96
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 14149Y108	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 91.250000	COMMISSION:	0.03-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-SEP-23	CENTENE CORP	10.000-	678.05	726.12-	48.07-
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 15135B101	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 67.810000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	17-MAR-23	CHARTER COMMUNICATIONS INC	2.000-	700.00	797.09-	97.09-
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 16119P108	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 350.010000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	CHARTER COMMUNICATIONS INC	2.000-	759.85	797.10-	37.25-
	19-DEC-23	TRADE ID: 1610091608494				
		TD 23349FXS8R7 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 16119P108	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 379.930000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	16-JUN-23	CHEVRON CORP	13.000-	2,044.31	937.99-	1,106.32
	21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ				
		CUSIP: 166764100	FEES:	0.02-	POST PERIOD: 06/23	
		PRICE: 157.260000	COMMISSION:	0.05-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-DEC-23	CHEVRON CORP	9.000-	1,344.13	1,438.99-	94.86-
	19-DEC-23	TRADE ID: 1610091613890 TD 23349FZD99T 1 CL PLANT-FERC-EQ				
		CUSIP: 166764100	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 149.350000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	CHIPOTLE MEXICAN GRILL INC	1.000-	2,271.45	2,032.92-	238.53
	19-DEC-23	TRADE ID: 1610091613899 TD 23349FZFCBC 1 CL PLANT-FERC-EQ				
		CUSIP: 169656105	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 2,271.470000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	CISCO SYSTEMS INC	16.000-	797.91	709.82-	88.09
	19-DEC-23	TRADE ID: 1610091605758 TD 23349FXJTQ1 1 CL PLANT-FERC-EQ				
		CUSIP: 17275R102	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 49.870000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	CITIGROUP INC	15.000-	747.44	722.91-	24.53
	19-DEC-23	TRADE ID: 1610091608540 TD 23349FXS9NK 1 CL PLANT-FERC-EQ				
		CUSIP: 172967424	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 49.830000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	17-MAR-23	COMCAST CORP	40.000-	1,441.02	391.00-	1,050.02
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 20030N101	FEES:	0.02-	POST PERIOD: 03/23	
		PRICE: 36.030000	COMMISSION:	0.16-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	16-JUN-23	COMCAST CORP	17.000-	700.32	166.17-	534.15
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 20030N101	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 41.200000	COMMISSION:	0.07-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-SEP-23	COMCAST CORP	21.000-	952.05	205.28-	746.77
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 20030N101	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 45.340000	COMMISSION:	0.08-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	COMCAST CORP	46.000-	2,046.06	449.65-	1,596.41
	19-DEC-23	TRADE ID: 1610091614620				
		TD 23349FZHPRF 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 20030N101	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 44.480000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	CONOCOPHILLIPS	12.000-	1,258.98	1,256.67-	2.31
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 20825C104	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 104.920000	COMMISSION:	0.05-	BROKER: GUZMAN AND COMPANY, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	15-SEP-23	CONOCOPHILLIPS	6.000-	741.39	416.70-	324.69
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 20825C104	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 123.570000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	CONOCOPHILLIPS	9.000-	1,030.85	835.18-	195.67
	19-DEC-23	TRADE ID: 1610091615555				
		TD 23349FZKZTL 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 20825C104	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 114.540000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	COSTCO WHOLESALE CORP	1.000-	658.81	569.31-	89.50
	19-DEC-23	TRADE ID: 1610091614158				
		TD 23349FZG44J 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 22160K105	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 658.820000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	DR HORTON INC	6.000-	900.65	253.65-	647.00
	19-DEC-23	TRADE ID: 1610091608911				
		TD 23349FXSQ72 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 23331A109	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 150.110000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	02-OCT-23	DXC TECHNOLOGY CO	108.000-	2,284.34	10,164.42-	7,880.08-
	04-OCT-23	TIAA-CREF INV MGMT LLC				
		SPECIAL PRICE				
		PLANT-FERC-EQ				
		CUSIP: 23355L106	FEES:	0.02-	POST PERIOD: 10/23	
		PRICE: 21.151481	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	

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S	15-SEP-23	DANAHER CORP	3.000-	765.73	831.19-	65.46-
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 235851102	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 255.250000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	17-MAR-23	DEERE & CO	2.000-	770.98	558.40-	212.58
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 244199105	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 385.500000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	DEERE & CO	3.000-	1,158.20	921.65-	236.55
	19-DEC-23	TRADE ID: 1610091609552				
		TD 23349FXT9XX 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 244199105	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 386.070000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	DISH NETWORK CORP	127.000-	822.32	4,539.57-	3,717.25-
	21-JUN-23	TIAA-CREF INV MGMT LLC				
		SPECIAL PRICE				
		PLANT-FERC-EQ				
		CUSIP: 25470M109	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 6.475039	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
S	16-JUN-23	DISCOVER FINANCIAL SERVICES	7.000-	807.20	540.93-	266.27
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 254709108	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 115.320000	COMMISSION:	0.03-	BROKER: GUZMAN AND COMPANY, NEW YORK	

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S	17-MAR-23	DUPONT DE NEMOURS INC	24.000-	1,621.08	908.89-	712.19
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 26614N102	FEES:	0.02-	POST PERIOD: 03/23	
		PRICE: 67.550000	COMMISSION:	0.10-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	DUPONT DE NEMOURS INC	9.000-	659.06	340.84-	318.22
	19-DEC-23	TRADE ID: 1610091614212				
		TD 23349FZG95N 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 26614N102	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 73.230000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	ELECTRONIC ARTS INC	6.000-	722.73	726.99-	4.26-
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 285512109	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 120.460000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	17-MAR-23	EMERSON ELECTRIC CO	10.000-	808.35	709.07-	99.28
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 291011104	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 80.840000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	EXPEDIA GROUP INC	8.000-	1,167.91	1,091.44-	76.47
	19-DEC-23	TRADE ID: 1610091608095				
		TD 23349FXRHLW 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 30212P303	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 145.990000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

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S	15-SEP-23	EXPEDITORS INTERNATIONAL OF WA	7.000-	829.04	498.52-	330.52
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 302130109	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 118.440000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	16-JUN-23	EXXON MOBIL CORP	25.000-	2,628.13	1,446.34-	1,181.79
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 30231G102	FEES:	0.02-	POST PERIOD: 06/23	
		PRICE: 105.130000	COMMISSION:	0.10-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-SEP-23	EXXON MOBIL CORP	19.000-	2,217.20	570.98-	1,646.22
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 30231G102	FEES:	0.02-	POST PERIOD: 09/23	
		PRICE: 116.700000	COMMISSION:	0.08-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	EXXON MOBIL CORP	22.000-	2,219.78	2,399.51-	179.73-
	19-DEC-23	TRADE ID: 1610091607928				
		TD 23349FXQN9M 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 30231G102	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 100.900000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	17-MAR-23	META PLATFORMS INC	9.000-	1,760.43	979.64-	780.79
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 30303M102	FEES:	0.02-	POST PERIOD: 03/23	
		PRICE: 195.610000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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S	16-JUN-23	META PLATFORMS INC	3.000-	842.98	164.82-	678.16
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 30303M102	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 281.000000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-DEC-23	META PLATFORMS INC	5.000-	1,674.58	1,594.32-	80.26
	19-DEC-23	TRADE ID: 1610091608093				
		TD 23349FXRHK1 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 30303M102	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 334.920000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	FAIR ISAAC CORP	1.000-	799.95	654.50-	145.45
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		PLANT-FERC-EQ				
		CUSIP: 303250104	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 799.960000	COMMISSION:	0.00	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
S	13-MAR-23	FIRST REPUBLIC BANK/CA	18.000-	338.21	1,805.70-	1,467.49-
	15-MAR-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 33616C100	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 18.793888	COMMISSION:	0.07-	BROKER: JEFFERIES & CO INC, NEW YORK	
S	26-APR-23	FIRST REPUBLIC BANK/CA	70.000-	357.34	6,429.11-	6,071.77-
	28-APR-23	U.E. DECOM FERC				
		C/O TIAA-CREF INVESTMENT MANAG				
		PLANT-FERC-EQ				
		CUSIP: 33616C100	FEES:	0.01-	POST PERIOD: 04/23	
		PRICE: 5.109000	COMMISSION:	0.28-	BROKER: JEFFERIES & CO INC, NEW YORK	

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S	15-SEP-23	FISERV INC	9.000-	1,089.40	941.66-	147.74
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 337738108	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 121.050000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	FLEETCOR TECHNOLOGIES INC	3.000-	832.28	687.10-	145.18
	19-DEC-23	TRADE ID: 1610091606207 TD 23349FXK6MK 1 CL PLANT-FERC-EQ				
		CUSIP: 339041105	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 277.430000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	07-JUL-23	FORTREA HOLDINGS INC	45.000-	1,455.78	1,103.22-	352.56
	11-JUL-23	U.E. DECOM FERC C/O TIAA-CREF INVESTMENT MANAG PLANT-FERC-EQ				
		CUSIP: 34965K107	FEES:	0.02-	POST PERIOD: 07/23	
		PRICE: 32.355111	COMMISSION:	0.18-	BROKER: JEFFERIES & CO INC, NEW YORK	
S	16-JUN-23	FOX CORP	20.000-	672.71	831.00-	158.29-
	21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ				
		CUSIP: 35137L105	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 33.640000	COMMISSION:	0.08-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	16-JUN-23	GENERAL MOTORS CO	17.000-	645.24	872.68-	227.44-
	21-JUN-23	U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ				
		CUSIP: 37045V100	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 37.960000	COMMISSION:	0.07-	BROKER: GUZMAN AND COMPANY, NEW YORK	

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S	15-SEP-23	GLOBAL PAYMENTS INC	5.000-	621.67	641.17-	19.50-
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 37940X102	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 124.340000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-SEP-23	GOLDMAN SACHS GROUP INC/THE	3.000-	1,027.60	839.37-	188.23
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 38141G104	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 342.540000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	16-JUN-23	HCA HEALTHCARE INC	3.000-	870.22	420.20-	450.02
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 40412C101	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 290.080000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-DEC-23	HCA HEALTHCARE INC	4.000-	1,081.55	560.26-	521.29
	19-DEC-23	TRADE ID: 1610091608149				
		TD 23349FXRXCH 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 40412C101	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 270.390000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	HARTFORD FINANCIAL SERVICES GR	10.000-	729.85	500.95-	228.90
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 416515104	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 72.990000	COMMISSION:	0.04-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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S	15-DEC-23	HILTON WORLDWIDE HOLDINGS INC	5.000-	886.14	406.77-	479.37
	19-DEC-23	TRADE ID: 1610091608566				
		TD 23349FXSBG3 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 43300A203	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 177.230000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	HOME DEPOT INC/THE	5.000-	1,606.96	1,027.77-	579.19
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 437076102	FEES:	0.02-	POST PERIOD: 09/23	
		PRICE: 321.400000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	HOME DEPOT INC/THE	2.000-	707.99	57.74-	650.25
	19-DEC-23	TRADE ID: 1610091613377				
		TD 23349FZ3BHJ 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 437076102	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 354.000000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	HONEYWELL INTERNATIONAL INC	4.000-	813.59	635.62-	177.97
	19-DEC-23	TRADE ID: 1610091613831				
		TD 23349FZ9Z2L 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 438516106	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 203.400000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	INTUIT INC	1.000-	608.50	539.84-	68.66
	19-DEC-23	TRADE ID: 1610091614350				
		TD 23349FZGS76 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 461202103	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 608.510000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

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S	15-DEC-23	JPMORGAN CHASE & CO	13.000-	2,147.97	1,810.15-	337.82
	19-DEC-23	TRADE ID: 1610091614587				
		J.P. MORGAN SECURITIES LLC				
		PLANT-FERC-EQ				
		CUSIP: 46625H100	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 165.230000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	JOHNSON & JOHNSON	4.000-	656.89	702.70-	45.81-
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		PLANT-FERC-EQ				
		CUSIP: 478160104	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 164.230000	COMMISSION:	0.02-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
S	24-AUG-23	JOHNSON & JOHNSON	95.000-	15,683.52	7,371.39-	8,312.13
	28-AUG-23	CREFAMERENFERC				
		U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 478160104	FEES:	0.13-	POST PERIOD: 08/23	
		PRICE: 165.091052	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	
S	15-DEC-23	JOHNSON & JOHNSON	4.000-	620.63	631.30-	10.67-
	19-DEC-23	TRADE ID: 1610091608314				
		TD 23349FXS474 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 478160104	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 155.160000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	KLA CORP	2.000-	929.76	501.26-	428.50
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		PLANT-FERC-EQ				
		CUSIP: 482480100	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 464.890000	COMMISSION:	0.01-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	15-DEC-23	LABORATORY CORP OF AMERICA HOL	3.000-	658.49	449.10-	209.39
	19-DEC-23	TRADE ID: 1610091614105				
		TD 23349FZG3CD 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 50540R409	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 219.500000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	LAM RESEARCH CORP	1.000-	623.10	150.64-	472.46
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 512807108	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 623.110000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	LENNAR CORP	5.000-	746.39	234.98-	511.41
	19-DEC-23	TRADE ID: 1610091609157				
		TD 23349FXSXGR 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 526057104	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 149.280000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	LINCOLN NATIONAL CORP	80.000-	2,082.06	5,448.40-	3,366.34-
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 534187109	FEES:	0.02-	POST PERIOD: 09/23	
		PRICE: 26.030000	COMMISSION:	0.32-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	17-MAR-23	LOCKHEED MARTIN CORP	3.000-	1,397.58	617.28-	780.30
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 539830109	FEES:	0.02-	POST PERIOD: 03/23	
		PRICE: 465.870000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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S	15-DEC-23	LOCKHEED MARTIN CORP	3.000-	1,325.41	235.70-	1,089.71
	19-DEC-23	TRADE ID: 1610091615153				
		TD 23349FZJLVG 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 539830109	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 441.810000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	17-MAR-23	LOWE'S COS INC	7.000-	1,381.47	147.91-	1,233.56
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 548661107	FEES:	0.02-	POST PERIOD: 03/23	
		PRICE: 197.360000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-SEP-23	LOWE'S COS INC	7.000-	1,540.09	147.91-	1,392.18
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 548661107	FEES:	0.02-	POST PERIOD: 09/23	
		PRICE: 220.020000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	LOWE'S COS INC	4.000-	902.35	84.52-	817.83
	19-DEC-23	TRADE ID: 1610091605969				
		TD 23349FXJZQW 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 548661107	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 225.590000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	17-MAR-23	LUMEN TECHNOLOGIES INC	434.000-	1,074.57	8,846.33-	7,771.76-
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 550241103	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 2.480000	COMMISSION:	1.74-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	16-JUN-23	M&T BANK CORP	5.000-	615.77	831.02-	215.25-
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		PLANT-FERC-EQ				
		CUSIP: 55261F104	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 123.160000	COMMISSION:	0.02-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
S	15-SEP-23	MGM RESORTS INTERNATIONAL	22.000-	903.66	614.79-	288.87
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 552953101	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 41.080000	COMMISSION:	0.09-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	17-MAR-23	MARATHON PETROLEUM CORP	6.000-	741.93	489.15-	252.78
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 56585A102	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 123.660000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	16-JUN-23	MARATHON PETROLEUM CORP	14.000-	1,585.99	1,141.35-	444.64
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 56585A102	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 113.290000	COMMISSION:	0.06-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-SEP-23	MARATHON PETROLEUM CORP	12.000-	1,845.65	978.30-	867.35
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 56585A102	FEES:	0.02-	POST PERIOD: 09/23	
		PRICE: 153.810000	COMMISSION:	0.05-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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S	15-DEC-23	MARATHON PETROLEUM CORP	10.000-	1,483.78	815.25-	668.53
	19-DEC-23	TRADE ID: 1610091615547				
		TD 23349FZKZQD 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 56585A102	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 148.380000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	MARRIOTT INTERNATIONAL INC/MD	7.000-	1,234.48	1,019.79-	214.69
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		PLANT-FERC-EQ				
		CUSIP: 571903202	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 176.360000	COMMISSION:	0.03-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
S	15-SEP-23	MARRIOTT INTERNATIONAL INC/MD	4.000-	812.61	530.74-	281.87
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 571903202	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 203.160000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	16-JUN-23	MASTERCARD INC	2.000-	753.04	691.69-	61.35
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 57636Q104	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 376.530000	COMMISSION:	0.01-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-SEP-23	MASTERCARD INC	3.000-	1,242.91	355.43-	887.48
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 57636Q104	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 414.310000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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S	15-DEC-23	MASTERCARD INC	4.000-	1,674.26	1,222.74-	451.52
	19-DEC-23	TRADE ID: 1610091607084				
		TD 23349FXNMQF 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 57636Q104	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 418.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	17-MAR-23	MCKESSON CORP	2.000-	678.68	265.97-	412.71
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 58155Q103	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 339.350000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	MCKESSON CORP	2.000-	878.93	265.97-	612.96
	19-DEC-23	TRADE ID: 1610091606860				
		TD 23349FXLJ7W 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 58155Q103	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 439.470000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	MERCK & CO INC	6.000-	630.65	655.94-	25.29-
	19-DEC-23	TRADE ID: 1610091606230				
		TD 23349FXK83D 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 58933Y105	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 105.110000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	METLIFE INC	15.000-	984.68	429.85-	554.83
	19-SEP-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		PLANT-FERC-EQ				
		CUSIP: 59156R108	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 65.650000	COMMISSION:	0.06-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	

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S	15-SEP-23	MICROSOFT CORP	3.000-	990.64	1,027.00-	36.36-
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 594918104	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 330.220000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	MICROSOFT CORP	10.000-	3,707.27	3,400.70-	306.57
	19-DEC-23	TRADE ID: 1610091605489				
		TD 23349FXJKCL 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 594918104	FEES:	0.03-	POST PERIOD: 12/23	
		PRICE: 370.730000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	MONOLITHIC POWER SYSTEMS INC	1.000-	633.30	516.12-	117.18
	19-DEC-23	TRADE ID: 1610091605496				
		TD 23349FXJKFW 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 609839105	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 633.310000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	MORGAN STANLEY	19.000-	1,679.69	545.25-	1,134.44
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 617446448	FEES:	0.02-	POST PERIOD: 09/23	
		PRICE: 88.410000	COMMISSION:	0.08-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	NETFLIX INC	2.000-	944.11	734.91-	209.20
	19-DEC-23	TRADE ID: 1610091614335				
		TD 23349FZGQJC 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 64110L106	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 472.060000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

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S	15-SEP-23	NEWELL BRANDS INC	195.000-	1,849.75	3,977.03-	2,127.28-
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 651229106	FEES:	0.02-	POST PERIOD: 09/23	
		PRICE: 9.490000	COMMISSION:	0.78-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	17-MAR-23	NIKE INC	6.000-	722.31	751.52-	29.21-
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 654106103	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 120.390000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-SEP-23	NIKE INC	7.000-	673.78	590.68-	83.10
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 654106103	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 96.260000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-SEP-23	NUCOR CORP	4.000-	621.65	255.18-	366.47
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 670346105	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 155.420000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	17-MAR-23	NVIDIA CORP	13.000-	3,344.17	2,475.58-	868.59
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 67066G104	FEES:	0.03-	POST PERIOD: 03/23	
		PRICE: 257.250000	COMMISSION:	0.05-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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S	15-SEP-23	NVIDIA CORP	2.000-	877.98	853.85-	24.13
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 67066G104	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 439.000000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	NVIDIA CORP	4.000-	1,955.58	1,801.97-	153.61
	19-DEC-23	TRADE ID: 1610091613812 TD 23349FZ96RV 1 CL PLANT-FERC-EQ				
		CUSIP: 67066G104	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 488.900000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	O'REILLY AUTOMOTIVE INC	1.000-	951.56	349.39-	602.17
	19-DEC-23	TRADE ID: 1610091615622 TD 23349FZLRQ0 1 CL PLANT-FERC-EQ				
		CUSIP: 67103H107	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 951.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	OCCIDENTAL PETROLEUM CORP	33.000-	2,182.80	2,477.96-	295.16-
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 674599105	FEES:	0.02-	POST PERIOD: 09/23	
		PRICE: 66.150000	COMMISSION:	0.13-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	17-OCT-23	ORGANON & CO	130.000-	2,137.44	1,207.94-	929.50
	19-OCT-23	CREFAMERENFERC U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 68622V106	FEES:	0.02-	POST PERIOD: 10/23	
		PRICE: 16.442000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK	

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S	15-DEC-23	PPL CORP	23.000-	618.69	674.02-	55.33-
	19-DEC-23	TRADE ID: 1610091608292				
		TD 23349FXS3NX 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 69351T106	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 26.900000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	PAYPAL HOLDINGS INC	14.000-	929.95	715.45-	214.50
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 70450Y103	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 66.430000	COMMISSION:	0.06-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-DEC-23	PAYPAL HOLDINGS INC	17.000-	1,041.41	382.48-	658.93
	19-DEC-23	TRADE ID: 1610091615176				
		TD 23349FZJSWP 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 70450Y103	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 61.260000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	PHILLIPS 66	8.000-	777.00	906.12-	129.12-
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 718546104	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 97.130000	COMMISSION:	0.03-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-SEP-23	PHILLIPS 66	7.000-	847.17	792.85-	54.32
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 718546104	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 121.030000	COMMISSION:	0.03-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	10-JUL-23	PHINIA INC	22.000-	658.78	558.86-	99.92
	12-JUL-23	TIAA-CREF INVESTMENT MANAGEME				
		NT UE DECOM FERC UNSOLICITE				
		PLANT-FERC-EQ				
		CUSIP: 71880K101	FEES:	0.01-	POST PERIOD: 07/23	
		PRICE: 29.949090	COMMISSION:	0.09-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
S	15-DEC-23	PRINCIPAL FINANCIAL GROUP INC	8.000-	627.59	472.12-	155.47
	19-DEC-23	TRADE ID: 1610091614967				
		TD 23349FZJCWH 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 74251V102	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 78.450000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	PROCTER & GAMBLE CO/THE	6.000-	863.75	877.22-	13.47-
	19-DEC-23	TRADE ID: 1610091614393				
		TD 23349FZGVLT 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 742718109	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 143.960000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	PULTEGROUP INC	10.000-	735.05	248.75-	486.30
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		PLANT-FERC-EQ				
		CUSIP: 745867101	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 73.510000	COMMISSION:	0.04-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
S	17-MAR-23	QUEST DIAGNOSTICS INC	5.000-	657.62	540.42-	117.20
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 74834L100	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 131.530000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	15-DEC-23	RALPH LAUREN CORP	5.000-	705.24	688.52-	16.72
	19-DEC-23	TRADE ID: 1610091614345				
		TD 23349FZGRQX 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 751212101	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 141.050000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	RTX CORP	9.000-	722.51	657.19-	65.32
	19-DEC-23	TRADE ID: 1610091614342				
		TD 23349FZGRK3 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 75513E101	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 80.280000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	REGENERON PHARMACEUTICALS INC	1.000-	823.39	747.65-	75.74
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 75886F107	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 823.400000	COMMISSION:	0.00	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-SEP-23	S&P GLOBAL INC	3.000-	1,164.76	589.55-	575.21
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 78409V104	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 388.260000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	28-MAR-23	SVB FINANCIAL GROUP	25.000-	8.20	8,064.05-	8,055.85-
	30-MAR-23	U.E. DECOM FERC				
		TIAA-CREF INVESTMENT MANAGEMEN				
		PLANT-FERC-EQ				
		CUSIP: 78486Q101	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 0.333600	COMMISSION:	0.13-	BROKER: VIRTU AMERICAS LLC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	28-MAR-23 30-MAR-23	SVB FINANCIAL GROUP PLANT-FERC-EQ	3.000-	2.55	939.26-	936.71-
		CUSIP: 78486Q101	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 0.856666	COMMISSION:	0.02-	BROKER: BARCLAYS CAPITAL LE, NEW YORK	
S	16-JUN-23 21-JUN-23	SALESFORCE INC U.E. DECOM FERC CTSY GUZMAN CO. PLANT-FERC-EQ	6.000-	1,270.53	1,098.70-	171.83
		CUSIP: 79466L302	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 211.760000	COMMISSION:	0.02-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	16-JUN-23 21-JUN-23	CHARLES SCHWAB CORP/THE U.E. DECOM FERC CTSY CABRERA CAPITAL MARKETS,L PLANT-FERC-EQ	11.000-	598.35	794.75-	196.40-
		CUSIP: 808513105	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 54.400000	COMMISSION:	0.04-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
S	15-DEC-23 19-DEC-23	SEALED AIR CORP TRADE ID: 1610091607871 TD 23349FXQN1V 1 CL PLANT-FERC-EQ	70.000-	2,498.98	2,566.19-	67.21-
		CUSIP: 81211K100	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 35.700000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	28-MAR-23 30-MAR-23	SIGNATURE BANK/NEW YORK NY U.E. DECOM FERC TIAA-CREF INVESTMENT MANAGEMEN PLANT-FERC-EQ	25.000-	4.82	7,586.85-	7,582.03-
		CUSIP: 82669G104	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 0.198400	COMMISSION:	0.13-	BROKER: VIRTU AMERICAS LLC, NEW YORK	

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S	28-MAR-23	SIGNATURE BANK/NEW YORK NY	4.000-	1.28	1,213.90-	1,212.62-
	30-MAR-23					
		PLANT-FERC-EQ				
		CUSIP: 82669G104	FEES:	0.00	POST PERIOD: 03/23	
		PRICE: 0.325000	COMMISSION:	0.02-	BROKER: BARCLAYS CAPITAL LE, NEW YORK	
S	15-DEC-23	SOLAREDGE TECHNOLOGIES INC	27.000-	2,622.21	7,842.38-	5,220.17-
	19-DEC-23	TRADE ID: 1610091615383				
		TD 23349FZK75L 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 83417M104	FEES:	0.03-	POST PERIOD: 12/23	
		PRICE: 97.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	STATE STREET CORP	14.000-	1,032.71	1,229.78-	197.07-
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 857477103	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 73.770000	COMMISSION:	0.06-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-DEC-23	STATE STREET CORP	13.000-	1,009.18	1,093.76-	84.58-
	19-DEC-23	TRADE ID: 1610091614264				
		TD 23349FZGHQR 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 857477103	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 77.630000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	STEEL DYNAMICS INC	6.000-	747.11	628.88-	118.23
	19-DEC-23	TRADE ID: 1610091608114				
		TD 23349FXRNN0 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 858119100	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 124.520000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	16-JUN-23	SYNCHRONY FINANCIAL	22.000-	723.70	687.83-	35.87
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 87165B103	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 32.900000	COMMISSION:	0.09-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	16-JUN-23	T-MOBILE US INC	6.000-	785.55	839.72-	54.17-
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 872590104	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 130.930000	COMMISSION:	0.02-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-SEP-23	T-MOBILE US INC	29.000-	4,115.81	3,343.82-	771.99
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 872590104	FEES:	0.04-	POST PERIOD: 09/23	
		PRICE: 141.930000	COMMISSION:	0.12-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	T-MOBILE US INC	4.000-	624.59	440.68-	183.91
	19-DEC-23	TRADE ID: 1610091609147				
		TD 23349FXSX8J 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 872590104	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 156.150000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-DEC-23	TEXTRON INC	8.000-	634.71	574.84-	59.87
	19-DEC-23	TRADE ID: 1610091608945				
		TD 23349FXSQXR 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 883203101	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 79.340000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

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S	16-JUN-23	THERMO FISHER SCIENTIFIC INC	2.000-	1,074.58	1,104.91-	30.33-
	21-JUN-23	U.E. DECOM FERC				
		CTSY CABRERA CAPITAL MARKETS,L				
		PLANT-FERC-EQ				
		CUSIP: 883556102	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 537.300000	COMMISSION:	0.01-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO	
S	15-SEP-23	TRAVELERS COS INC/THE	4.000-	659.17	520.06-	139.11
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 89417E109	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 164.800000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-SEP-23	ULTA BEAUTY INC	2.000-	827.12	568.27-	258.85
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 90384S303	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 413.570000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-SEP-23	UNITEDHEALTH GROUP INC	2.000-	973.38	1,080.45-	107.07-
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 91324P102	FEES:	0.01-	POST PERIOD: 09/23	
		PRICE: 486.700000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	UNITEDHEALTH GROUP INC	2.000-	1,062.23	1,086.01-	23.78-
	19-DEC-23	TRADE ID: 1610091614226				
		TD 23349FZG9Q3 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 91324P102	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 531.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	15-DEC-23	UNIVERSAL HEALTH SERVICES INC	4.000-	595.31	515.50-	79.81
	19-DEC-23	TRADE ID: 1610091608344				
		TD 23349FXS586 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 913903100	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 148.830000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	VALERO ENERGY CORP	10.000-	1,142.05	1,146.05-	4.00-
	21-JUN-23	U.E. DECOM FERC				
		CTSY GUZMAN CO.				
		PLANT-FERC-EQ				
		CUSIP: 91913Y100	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 114.210000	COMMISSION:	0.04-	BROKER: GUZMAN AND COMPANY, NEW YORK	
S	15-DEC-23	VALERO ENERGY CORP	10.000-	1,285.68	1,146.05-	139.63
	19-DEC-23	TRADE ID: 1610091615431				
		TD 23349FZKHDF 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 91913Y100	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 128.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	16-JUN-23	VERISK ANALYTICS INC	5.000-	1,122.57	607.68-	514.89
	21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL				
		C U .E. DECOM FERC AVERAGE U				
		PLANT-FERC-EQ				
		CUSIP: 92345Y106	FEES:	0.01-	POST PERIOD: 06/23	
		PRICE: 224.520000	COMMISSION:	0.02-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY	
S	17-MAR-23	VISA INC	3.000-	652.15	682.78-	30.63-
	21-MAR-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 92826C839	FEES:	0.01-	POST PERIOD: 03/23	
		PRICE: 217.390000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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S	15-SEP-23	VISA INC	6.000-	1,446.38	1,241.37-	205.01
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 92826C839	FEES:	0.02-	POST PERIOD: 09/23	
		PRICE: 241.070000	COMMISSION:	0.02-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	VISA INC	9.000-	2,322.25	1,233.89-	1,088.36
	19-DEC-23	TRADE ID: 1610091608655 TD 23349FXSG3K 1 CL PLANT-FERC-EQ				
		CUSIP: 92826C839	FEES:	0.02-	POST PERIOD: 12/23	
		PRICE: 258.030000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	04-JAN-23	VORNADO REALTY TRUST	82.000-	1,740.94	5,990.51-	4,249.57-
	06-JAN-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-FERC-EQ				
		CUSIP: 929042109	FEES:	0.04-	POST PERIOD: 01/23	
		PRICE: 21.231463	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY	
S	03-OCT-23	WK KELLOGG CO	27.000-	340.21	386.22-	46.01-
	05-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM FERC UNSOLICITE PLANT-FERC-EQ				
		CUSIP: 92942W107	FEES:	0.01-	POST PERIOD: 10/23	
		PRICE: 12.604814	COMMISSION:	0.11-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY	
S	05-OCT-23	WK KELLOGG CO	3.000-	29.98	41.20-	11.22-
	10-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM FERC PLANT-FERC-EQ				
		CUSIP: 92942W107	FEES:	0.01-	POST PERIOD: 10/23	
		PRICE: 10.000000	COMMISSION:	0.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK	

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S	15-DEC-23	WALMART INC	4.000-	610.95	658.58-	47.63-
	19-DEC-23	TRADE ID: 1610091608514				
		TD 23349FXS91Z 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 931142103	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 152.740000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	
S	15-SEP-23	WELLS FARGO & CO	57.000-	2,447.90	2,060.17-	387.73
	19-SEP-23	TIAA- CREF INVESTMENT MANAGEM				
		A/C U.E. DECOM FERC				
		PLANT-FERC-EQ				
		CUSIP: 949746101	FEES:	0.02-	POST PERIOD: 09/23	
		PRICE: 42.950000	COMMISSION:	0.23-	BROKER: INSTINET CLEARING SER INC, NEW YORK	
S	15-DEC-23	WELLS FARGO & CO	20.000-	1,006.19	616.63-	389.56
	19-DEC-23	TRADE ID: 1610091608753				
		TD 23349FXSK8K 1 CL				
		PLANT-FERC-EQ				
		CUSIP: 949746101	FEES:	0.01-	POST PERIOD: 12/23	
		PRICE: 50.310000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK	

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TOTAL EQUITY						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		290,213.87	264,236.49-	25,977.38
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		0.00	0.00	
TOTAL SALES						
TRADED - SETTLED CURRENT PERIOD						
		U.S. DOLLAR		8,203,556.26	8,355,534.51-	151,978.25-
TRADED - PENDING SETTLEMENT						
		U.S. DOLLAR		0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD						
		U.S. DOLLAR		0.00	0.00	

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PRINCIPAL PAYMENTS	(* INDICATES PENDING SETTLEMENT)					
FIXED INCOME SECURITIES						
U.S. DOLLAR						
PD	01-FEB-23	COMM 2014-UBS3 MORTGAG UBS3 A3	117.920-	117.92	124.22-	6.30-
	01-FEB-23	3.546% 06/10/2047 DD 06/01/14				
	10-FEB-23					
		PLANT-FERC-FI				
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	01-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3	1,769.910-	1,769.91	1,862.76-	92.85-
	01-OCT-23	3.546% 06/10/2047 DD 06/01/14				
	03-NOV-23					
		PLANT-FERC-FI				
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	01-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3	126.180-	126.18	132.78-	6.60-
	01-NOV-23	3.546% 06/10/2047 DD 06/01/14				
	10-NOV-23					
		PLANT-FERC-FI				
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	01-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3	530.390-	530.39	558.08-	27.69-
	01-DEC-23	3.546% 06/10/2047 DD 06/01/14				
	12-DEC-23					
		PLANT-FERC-FI				
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	15-JAN-23	CNH EQUIPMENT TRUST 2021- A A3	1,241.900-	1,241.90	1,241.72-	.18
	15-JAN-23	0.400% 12/15/2025 DD 03/15/21				
	17-JAN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	15-FEB-23	CNH EQUIPMENT TRUST 2021- A A3	1,167.160-	1,167.16	1,166.99-	.17
	15-FEB-23	0.400% 12/15/2025 DD 03/15/21				
		PLANT-FERC-FI				
PAYMENT PERIOD	15-FEB-23 TO 14-MAR-23					
PD	15-MAR-23	CNH EQUIPMENT TRUST 2021- A A3	904.850-	904.85	904.72-	.13
	15-MAR-23	0.400% 12/15/2025 DD 03/15/21				
		PLANT-FERC-FI				
PAYMENT PERIOD	15-MAR-23 TO 14-APR-23					
PD	15-APR-23	CNH EQUIPMENT TRUST 2021- A A3	1,577.490-	1,577.49	1,577.28-	.21
	15-APR-23	0.400% 12/15/2025 DD 03/15/21				
	17-APR-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	15-APR-23 TO 14-MAY-23					
PD	15-MAY-23	CNH EQUIPMENT TRUST 2021- A A3	1,492.000-	1,492.00	1,491.81-	.19
	15-MAY-23	0.400% 12/15/2025 DD 03/15/21				
		PLANT-FERC-FI				
PAYMENT PERIOD	15-MAY-23 TO 14-JUN-23					
PD	15-JUN-23	CNH EQUIPMENT TRUST 2021- A A3	1,638.910-	1,638.91	1,638.70-	.21
	15-JUN-23	0.400% 12/15/2025 DD 03/15/21				
		PLANT-FERC-FI				
PAYMENT PERIOD	15-JUN-23 TO 14-JUL-23					
PD	15-JUL-23	CNH EQUIPMENT TRUST 2021- A A3	1,721.270-	1,721.27	1,721.06-	.21
	15-JUL-23	0.400% 12/15/2025 DD 03/15/21				
	17-JUL-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	15-JUL-23 TO 14-AUG-23					
PD	15-AUG-23	CNH EQUIPMENT TRUST 2021- A A3	1,501.960-	1,501.96	1,501.78-	.18
	15-AUG-23	0.400% 12/15/2025 DD 03/15/21				
		PLANT-FERC-FI				
PAYMENT PERIOD	15-AUG-23 TO 14-SEP-23					

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	15-SEP-23	CNH EQUIPMENT TRUST 2021- A A3	1,388.910-	1,388.91	1,388.75-	.16
	15-SEP-23	0.400% 12/15/2025 DD 03/15/21				
		PLANT-FERC-FI				
PAYMENT PERIOD		15-SEP-23 TO 14-OCT-23				
PD	15-OCT-23	CNH EQUIPMENT TRUST 2021- A A3	1,445.680-	1,445.68	1,445.52-	.16
	15-OCT-23	0.400% 12/15/2025 DD 03/15/21				
	16-OCT-23					
		PLANT-FERC-FI				
PAYMENT PERIOD		15-OCT-23 TO 14-NOV-23				
PD	15-NOV-23	CNH EQUIPMENT TRUST 2021- A A3	1,408.510-	1,408.51	1,408.36-	.15
	15-NOV-23	0.400% 12/15/2025 DD 03/15/21				
		PLANT-FERC-FI				
PAYMENT PERIOD		15-NOV-23 TO 14-DEC-23				
PD	15-DEC-23	CNH EQUIPMENT TRUST 2021- A A3	1,496.200-	1,496.20	1,496.05-	.15
	15-DEC-23	0.400% 12/15/2025 DD 03/15/21				
		PLANT-FERC-FI				
PAYMENT PERIOD		15-DEC-23 TO 14-JAN-24				
PD	01-APR-23	COMM 2013-LC13 MORTGAG LC13 A5	462.460-	462.46	472.85-	10.39-
	01-APR-23	4.205% 08/10/2046 DD 09/01/13				
	12-APR-23					
		PLANT-FERC-FI				
PAYMENT PERIOD		01-APR-23 TO 30-APR-23				
PD	01-MAY-23	COMM 2013-LC13 MORTGAG LC13 A5	1,260.840-	1,260.84	1,289.12-	28.28-
	01-MAY-23	4.205% 08/10/2046 DD 09/01/13				
	12-MAY-23					
		PLANT-FERC-FI				
PAYMENT PERIOD		01-MAY-23 TO 31-MAY-23				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-JUN-23	COMM 2013-LC13 MORTGAG LC13 A5	4,989.590-	4,989.59	5,101.26-	111.67-
	01-JUN-23	4.205% 08/10/2046 DD 09/01/13				
	12-JUN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-JUN-23 TO 30-JUN-23					
PD	15-JAN-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,327.090-	1,327.09	1,326.98-	.11
	15-JAN-23	1.890% 12/16/2024 DD 01/22/20				
	17-JAN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	15-JAN-23 TO 14-FEB-23					
PD	15-FEB-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,273.920-	1,273.92	1,273.82-	.10
	15-FEB-23	1.890% 12/16/2024 DD 01/22/20				
		PLANT-FERC-FI				
PAYMENT PERIOD	15-FEB-23 TO 14-MAR-23					
PD	15-MAR-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,212.070-	1,212.07	1,211.98-	.09
	15-MAR-23	1.890% 12/16/2024 DD 01/22/20				
		PLANT-FERC-FI				
PAYMENT PERIOD	15-MAR-23 TO 14-APR-23					
PD	15-APR-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,374.400-	1,374.40	1,374.30-	.10
	15-APR-23	1.890% 12/16/2024 DD 01/22/20				
	17-APR-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	15-APR-23 TO 14-MAY-23					
PD	15-MAY-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,175.900-	1,175.90	1,175.82-	.08
	15-MAY-23	1.890% 12/16/2024 DD 01/22/20				
		PLANT-FERC-FI				
PAYMENT PERIOD	15-MAY-23 TO 14-JUN-23					

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	15-JUN-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,233.480-	1,233.48	1,233.40-	.08
	15-JUN-23	1.890% 12/16/2024 DD 01/22/20				
		PLANT-FERC-FI				
PAYMENT PERIOD	15-JUN-23 TO 14-JUL-23					
PD	15-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,160.430-	1,160.43	1,160.36-	.07
	15-JUL-23	1.890% 12/16/2024 DD 01/22/20				
	17-JUL-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	15-JUL-23 TO 14-AUG-23					
PD	15-AUG-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,073.700-	1,073.70	1,073.64-	.06
	15-AUG-23	1.890% 12/16/2024 DD 01/22/20				
		PLANT-FERC-FI				
PAYMENT PERIOD	15-AUG-23 TO 14-SEP-23					
PD	15-SEP-23	CARMAX AUTO OWNER TRUST 2 1 A3	1,149.140-	1,149.14	1,149.10-	.04
	15-SEP-23	1.890% 12/16/2024 DD 01/22/20				
		PLANT-FERC-FI				
PAYMENT PERIOD	15-SEP-23 TO 14-OCT-23					
PD	15-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	438.815-	438.82	438.81-	.01
	15-OCT-23	1.890% 12/16/2024 DD 01/22/20				
		PLANT-FERC-FI				
PAYMENT PERIOD	15-OCT-23 TO 14-NOV-23					
PD	10-AUG-23	CARVANA AUTO RECEIVABLES P4 A3	785.650-	785.65	785.61-	.04
	10-AUG-23	1.310% 01/11/2027 DD 12/29/21				
		PLANT-FERC-FI				
PAYMENT PERIOD	10-AUG-23 TO 09-SEP-23					
PD	10-SEP-23	CARVANA AUTO RECEIVABLES P4 A3	1,064.300-	1,064.30	1,064.24-	.06
	10-SEP-23	1.310% 01/11/2027 DD 12/29/21				
	11-SEP-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	10-SEP-23 TO 09-OCT-23					

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	10-OCT-23	CARVANA AUTO RECEIVABLES P4 A3	964.770-	964.77	964.72-	.05
	10-OCT-23	1.310% 01/11/2027 DD 12/29/21				
		PLANT-FERC-FI				
PAYMENT PERIOD		10-OCT-23 TO 09-NOV-23				
PD	10-NOV-23	CARVANA AUTO RECEIVABLES P4 A3	963.840-	963.84	963.79-	.05
	10-NOV-23	1.310% 01/11/2027 DD 12/29/21				
		PLANT-FERC-FI				
PAYMENT PERIOD		10-NOV-23 TO 09-DEC-23				
PD	10-DEC-23	CARVANA AUTO RECEIVABLES P4 A3	922.740-	922.74	922.69-	.05
	10-DEC-23	1.310% 01/11/2027 DD 12/29/21				
	11-DEC-23					
		PLANT-FERC-FI				
PAYMENT PERIOD		10-DEC-23 TO 09-JAN-24				
PD	01-JAN-23	CITIGROUP COMMERCIAL MOR C5 A3	40.360-	40.36	44.86-	4.50-
	01-JAN-23	3.963% 06/10/2051 DD 06/01/18				
	12-JAN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD		01-JAN-23 TO 31-JAN-23				
PD	01-FEB-23	CITIGROUP COMMERCIAL MOR C5 A3	387.510-	387.51	430.63-	43.12-
	01-FEB-23	3.963% 06/10/2051 DD 06/01/18				
	10-FEB-23					
		PLANT-FERC-FI				
PAYMENT PERIOD		01-FEB-23 TO 28-FEB-23				
PD	01-MAR-23	CITIGROUP COMMERCIAL MOR C5 A3	53.070-	53.07	58.97-	5.90-
	01-MAR-23	3.963% 06/10/2051 DD 06/01/18				
	10-MAR-23					
		PLANT-FERC-FI				
PAYMENT PERIOD		01-MAR-23 TO 31-MAR-23				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-APR-23	CITIGROUP COMMERCIAL MOR C5 A3	19.480-	19.48	21.64-	2.16-
	01-APR-23	3.963% 06/10/2051 DD 06/01/18				
	13-APR-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-APR-23 TO 30-APR-23					
PD	01-JAN-23	FHLMC POOL #SD-1440	158.580-	158.58	156.10-	2.48
	01-JAN-23	3.500% 07/01/2052 DD 08/01/22				
	25-JAN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-JAN-23 TO 31-JAN-23					
PD	01-FEB-23	FHLMC POOL #SD-1440	147.600-	147.60	145.29-	2.31
	01-FEB-23	3.500% 07/01/2052 DD 08/01/22				
	27-FEB-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-FEB-23 TO 28-FEB-23					
PD	01-MAR-23	FHLMC POOL #SD-1440	339.400-	339.40	334.10-	5.30
	01-MAR-23	3.500% 07/01/2052 DD 08/01/22				
	27-MAR-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-MAR-23 TO 31-MAR-23					
PD	01-APR-23	FHLMC POOL #SD-1440	155.370-	155.37	152.95-	2.42
	01-APR-23	3.500% 07/01/2052 DD 08/01/22				
	25-APR-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-APR-23 TO 30-APR-23					
PD	01-MAY-23	FHLMC POOL #SD-1440	405.870-	405.87	399.55-	6.32
	01-MAY-23	3.500% 07/01/2052 DD 08/01/22				
	25-MAY-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-MAY-23 TO 31-MAY-23					

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-JUN-23	FHLMC POOL #SD-1440	151.980-	151.98	149.62-	2.36
	01-JUN-23	3.500% 07/01/2052 DD 08/01/22				
	26-JUN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	01-JUL-23	FHLMC POOL #SD-1440	167.250-	167.25	164.66-	2.59
	01-JUL-23	3.500% 07/01/2052 DD 08/01/22				
	25-JUL-23					
		PLANT-FERC-FI				
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	01-AUG-23	FHLMC POOL #SD-1440	615.390-	615.39	605.86-	9.53
	01-AUG-23	3.500% 07/01/2052 DD 08/01/22				
	25-AUG-23					
		PLANT-FERC-FI				
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	01-SEP-23	FHLMC POOL #SD-3516	323.790-	323.79	323.84-	.05-
	01-SEP-23	5.500% 08/01/2053 DD 07/01/23				
	25-SEP-23					
		PLANT-FERC-FI				
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	01-OCT-23	FHLMC POOL #SD-3516	458.690-	458.69	458.76-	.07-
	01-OCT-23	5.500% 08/01/2053 DD 07/01/23				
	25-OCT-23					
		PLANT-FERC-FI				
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	01-NOV-23	FHLMC POOL #SD-3516	438.610-	438.61	438.68-	.07-
	01-NOV-23	5.500% 08/01/2053 DD 07/01/23				
	27-NOV-23					
		PLANT-FERC-FI				
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-DEC-23	FHLMC POOL #SD-3516	561.170-	561.17	561.26-	.09-
	01-DEC-23	5.500% 08/01/2053 DD 07/01/23				
	26-DEC-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-DEC-23 TO 31-DEC-23					
PD	01-JAN-23	FHLMC MULTICLASS MTG 4582 GA	150.180-	150.18	153.84-	3.66-
	01-JAN-23	VAR RT 03/15/2052 DD 05/01/16				
	17-JAN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-JAN-23 TO 31-JAN-23					
PD	01-FEB-23	FHLMC MULTICLASS MTG 4582 GA	108.680-	108.68	111.33-	2.65-
	01-FEB-23	VAR RT 03/15/2052 DD 05/01/16				
	15-FEB-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-FEB-23 TO 28-FEB-23					
PD	01-MAR-23	FHLMC MULTICLASS MTG 4582 GA	86.410-	86.41	88.51-	2.10-
	01-MAR-23	VAR RT 03/15/2052 DD 05/01/16				
	15-MAR-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-MAR-23 TO 31-MAR-23					
PD	01-APR-23	FHLMC MULTICLASS MTG 4582 GA	131.530-	131.53	134.72-	3.19-
	01-APR-23	VAR RT 03/15/2052 DD 05/01/16				
	17-APR-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-APR-23 TO 30-APR-23					
PD	01-MAY-23	FHLMC MULTICLASS MTG 4582 GA	90.870-	90.87	93.09-	2.22-
	01-MAY-23	VAR RT 03/15/2052 DD 05/01/16				
	15-MAY-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-MAY-23 TO 31-MAY-23					

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-JAN-23	FHLMC MULTICLASS MTG K030 A2	1,151.040-	1,151.04	1,154.82-	3.78-
	01-JAN-23	VAR RT 04/25/2023 DD 08/01/13				
	25-JAN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-JAN-23 TO 31-JAN-23					
PD	01-FEB-23	FHLMC MULTICLASS MTG K030 A2	1,677.840-	1,677.84	1,681.87-	4.03-
	01-FEB-23	VAR RT 04/25/2023 DD 08/01/13				
	27-FEB-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-FEB-23 TO 28-FEB-23					
PD	01-MAR-23	FHLMC MULTICLASS MTG K030 A2	628.970-	628.97	629.97-	1.00-
	01-MAR-23	VAR RT 04/25/2023 DD 08/01/13				
	27-MAR-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-MAR-23 TO 31-MAR-23					
PD	01-JAN-23	FHLMC MULTICLASS MTG K029 A2	8,854.940-	8,854.94	8,871.78-	16.84-
	01-JAN-23	VAR RT 02/25/2023 DD 07/01/13				
	25-JAN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-JAN-23 TO 31-JAN-23					
PD	01-JAN-23	FNMA POOL #0AL2866	717.820-	717.82	726.01-	8.19-
	01-JAN-23	3.500% 11/01/2042 DD 01/01/13				
	25-JAN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-JAN-23 TO 31-JAN-23					
PD	01-FEB-23	FNMA POOL #0AL2866	507.250-	507.25	513.02-	5.77-
	01-FEB-23	3.500% 11/01/2042 DD 01/01/13				
	27-FEB-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-FEB-23 TO 28-FEB-23					

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-MAR-23	FNMA POOL #0AL2866	536.490-	536.49	542.57-	6.08-
	01-MAR-23	3.500% 11/01/2042 DD 01/01/13				
	27-MAR-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-MAR-23 TO 31-MAR-23					
PD	01-APR-23	FNMA POOL #0AL2866	547.250-	547.25	553.44-	6.19-
	01-APR-23	3.500% 11/01/2042 DD 01/01/13				
	25-APR-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-APR-23 TO 30-APR-23					
PD	01-MAY-23	FNMA POOL #0AL2866	743.680-	743.68	752.06-	8.38-
	01-MAY-23	3.500% 11/01/2042 DD 01/01/13				
	25-MAY-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-MAY-23 TO 31-MAY-23					
PD	01-JUN-23	FNMA POOL #0AL2866	339.430-	339.43	343.24-	3.81-
	01-JUN-23	3.500% 11/01/2042 DD 01/01/13				
	26-JUN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-JUN-23 TO 30-JUN-23					
PD	01-JUL-23	FNMA POOL #0AL2866	827.120-	827.12	836.39-	9.27-
	01-JUL-23	3.500% 11/01/2042 DD 01/01/13				
	25-JUL-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-JUL-23 TO 31-JUL-23					
PD	01-AUG-23	FNMA POOL #0AL2866	668.560-	668.56	676.03-	7.47-
	01-AUG-23	3.500% 11/01/2042 DD 01/01/13				
	25-AUG-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-AUG-23 TO 31-AUG-23					

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-SEP-23	FNMA POOL #0AL2866	513.620-	513.62	519.34-	5.72-
	01-SEP-23	3.500% 11/01/2042 DD 01/01/13				
	25-SEP-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-SEP-23 TO 30-SEP-23					
PD	01-OCT-23	FNMA POOL #0AL2866	340.680-	340.68	344.46-	3.78-
	01-OCT-23	3.500% 11/01/2042 DD 01/01/13				
	25-OCT-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-OCT-23 TO 31-OCT-23					
PD	01-NOV-23	FNMA POOL #0AL2866	1,015.730-	1,015.73	1,026.97-	11.24-
	01-NOV-23	3.500% 11/01/2042 DD 01/01/13				
	27-NOV-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-NOV-23 TO 30-NOV-23					
PD	01-DEC-23	FNMA POOL #0AL2866	454.420-	454.42	459.43-	5.01-
	01-DEC-23	3.500% 11/01/2042 DD 01/01/13				
	26-DEC-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-DEC-23 TO 31-DEC-23					
PD	01-JAN-23	FHLMC MULTICLASS MTG 3625 B	110.720-	110.72	112.12-	1.40-
	01-JAN-23	4.000% 01/15/2025 DD 01/01/10				
	17-JAN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-JAN-23 TO 31-JAN-23					
PD	01-FEB-23	FHLMC MULTICLASS MTG 3625 B	143.200-	143.20	144.94-	1.74-
	01-FEB-23	4.000% 01/15/2025 DD 01/01/10				
	15-FEB-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-FEB-23 TO 28-FEB-23					

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-MAR-23	FHLMC MULTICLASS MTG 3625 B	130.770-	130.77	132.30-	1.53-
	01-MAR-23	4.000% 01/15/2025 DD 01/01/10				
	15-MAR-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-MAR-23 TO 31-MAR-23					
PD	01-APR-23	FHLMC MULTICLASS MTG 3625 B	109.090-	109.09	110.31-	1.22-
	01-APR-23	4.000% 01/15/2025 DD 01/01/10				
	17-APR-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-APR-23 TO 30-APR-23					
PD	01-MAY-23	FHLMC MULTICLASS MTG 3625 B	134.770-	134.77	136.21-	1.44-
	01-MAY-23	4.000% 01/15/2025 DD 01/01/10				
	15-MAY-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-MAY-23 TO 31-MAY-23					
PD	01-JUN-23	FHLMC MULTICLASS MTG 3625 B	104.720-	104.72	105.79-	1.07-
	01-JUN-23	4.000% 01/15/2025 DD 01/01/10				
	15-JUN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-JUN-23 TO 30-JUN-23					
PD	01-AUG-23	FHLMC MULTICLASS MTG 3625 B	109.920-	109.92	110.95-	1.03-
	01-AUG-23	4.000% 01/15/2025 DD 01/01/10				
	15-AUG-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-AUG-23 TO 31-AUG-23					
PD	01-SEP-23	FHLMC MULTICLASS MTG 3625 B	114.880-	114.88	115.90-	1.02-
	01-SEP-23	4.000% 01/15/2025 DD 01/01/10				
	15-SEP-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-SEP-23 TO 30-SEP-23					

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-OCT-23	FHLMC MULTICLASS MTG 3625 B	104.490-	104.49	105.36-	.87-
	01-OCT-23	4.000% 01/15/2025 DD 01/01/10				
	16-OCT-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-OCT-23 TO 31-OCT-23					
PD	01-NOV-23	FHLMC MULTICLASS MTG 3625 B	101.020-	101.02	101.81-	.79-
	01-NOV-23	4.000% 01/15/2025 DD 01/01/10				
	15-NOV-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-NOV-23 TO 30-NOV-23					
PD	01-DEC-23	FHLMC MULTICLASS MTG 3625 B	112.490-	112.49	113.32-	.83-
	01-DEC-23	4.000% 01/15/2025 DD 01/01/10				
	15-DEC-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-DEC-23 TO 31-DEC-23					
PD	01-JAN-23	FNMA POOL #0BV7937	346.200-	346.20	346.15-	.05
	01-JAN-23	4.000% 08/01/2052 DD 08/01/22				
	25-JAN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-JAN-23 TO 31-JAN-23					
PD	01-FEB-23	FNMA POOL #0BV7937	312.000-	312.00	311.95-	.05
	01-FEB-23	4.000% 08/01/2052 DD 08/01/22				
	27-FEB-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-FEB-23 TO 28-FEB-23					
PD	01-MAR-23	FNMA POOL #0BV7937	141.200-	141.20	141.18-	.02
	01-MAR-23	4.000% 08/01/2052 DD 08/01/22				
	27-MAR-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-MAR-23 TO 31-MAR-23					

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-APR-23	FNMA POOL #0BV7937	245.580-	245.58	245.54-	.04
	01-APR-23	4.000% 08/01/2052 DD 08/01/22				
	25-APR-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-APR-23 TO 30-APR-23					
PD	01-MAY-23	FNMA POOL #0BV7937	403.270-	403.27	403.21-	.06
	01-MAY-23	4.000% 08/01/2052 DD 08/01/22				
	25-MAY-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-MAY-23 TO 31-MAY-23					
PD	01-JUN-23	FNMA POOL #0BV7937	190.820-	190.82	190.79-	.03
	01-JUN-23	4.000% 08/01/2052 DD 08/01/22				
	26-JUN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-JUN-23 TO 30-JUN-23					
PD	01-JUL-23	FNMA POOL #0BV7937	379.700-	379.70	379.64-	.06
	01-JUL-23	4.000% 08/01/2052 DD 08/01/22				
	25-JUL-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-JUL-23 TO 31-JUL-23					
PD	01-AUG-23	FNMA POOL #0BV7937	575.790-	575.79	575.70-	.09
	01-AUG-23	4.000% 08/01/2052 DD 08/01/22				
	25-AUG-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-AUG-23 TO 31-AUG-23					
PD	01-SEP-23	FNMA POOL #0BV7937	432.050-	432.05	431.98-	.07
	01-SEP-23	4.000% 08/01/2052 DD 08/01/22				
	25-SEP-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-SEP-23 TO 30-SEP-23					

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-OCT-23	FNMA POOL #0BV7937	679.840-	679.84	679.74-	.10
	01-OCT-23	4.000% 08/01/2052 DD 08/01/22				
	25-OCT-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-OCT-23 TO 31-OCT-23					
PD	01-NOV-23	FNMA POOL #0BV7937	1,049.600-	1,049.60	1,049.44-	.16
	01-NOV-23	4.000% 08/01/2052 DD 08/01/22				
	27-NOV-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-NOV-23 TO 30-NOV-23					
PD	01-DEC-23	FNMA POOL #0BV7937	501.170-	501.17	501.09-	.08
	01-DEC-23	4.000% 08/01/2052 DD 08/01/22				
	26-DEC-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-DEC-23 TO 31-DEC-23					
PD	01-JAN-23	FNMA POOL #0FS2253	538.080-	538.08	491.29-	46.79
	01-JAN-23	3.500% 04/01/2050 DD 06/01/22				
	25-JAN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-JAN-23 TO 31-JAN-23					
PD	01-FEB-23	FNMA POOL #0FS2253	568.770-	568.77	519.39-	49.38
	01-FEB-23	3.500% 04/01/2050 DD 06/01/22				
	27-FEB-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-FEB-23 TO 28-FEB-23					
PD	01-MAR-23	FNMA POOL #0FS2253	486.200-	486.20	444.06-	42.14
	01-MAR-23	3.500% 04/01/2050 DD 06/01/22				
	27-MAR-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-MAR-23 TO 31-MAR-23					

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-APR-23	FNMA POOL #0FS2253	958.190-	958.19	875.28-	82.91
	01-APR-23	3.500% 04/01/2050 DD 06/01/22				
	25-APR-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-APR-23 TO 30-APR-23					
PD	01-MAY-23	FNMA POOL #0FS2253	831.030-	831.03	759.25-	71.78
	01-MAY-23	3.500% 04/01/2050 DD 06/01/22				
	25-MAY-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-MAY-23 TO 31-MAY-23					
PD	01-JUN-23	FNMA POOL #0FS2253	572.820-	572.82	523.43-	49.39
	01-JUN-23	3.500% 04/01/2050 DD 06/01/22				
	26-JUN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-JUN-23 TO 30-JUN-23					
PD	01-JUL-23	FNMA POOL #0FS2253	456.540-	456.54	417.24-	39.30
	01-JUL-23	3.500% 04/01/2050 DD 06/01/22				
	25-JUL-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-JUL-23 TO 31-JUL-23					
PD	01-AUG-23	FNMA POOL #0FS2253	295.760-	295.76	270.35-	25.41
	01-AUG-23	3.500% 04/01/2050 DD 06/01/22				
	25-AUG-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-AUG-23 TO 31-AUG-23					
PD	01-SEP-23	FNMA POOL #0FS2253	876.610-	876.61	801.42-	75.19
	01-SEP-23	3.500% 04/01/2050 DD 06/01/22				
	25-SEP-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-SEP-23 TO 30-SEP-23					

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-OCT-23	FNMA POOL #0FS2253	911.590-	911.59	833.53-	78.06
	01-OCT-23	3.500% 04/01/2050 DD 06/01/22				
	25-OCT-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-OCT-23 TO 31-OCT-23					
PD	01-NOV-23	FNMA POOL #0FS2253	774.470-	774.47	708.27-	66.20
	01-NOV-23	3.500% 04/01/2050 DD 06/01/22				
	27-NOV-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-NOV-23 TO 30-NOV-23					
PD	01-DEC-23	FNMA POOL #0FS2253	411.330-	411.33	376.23-	35.10
	01-DEC-23	3.500% 04/01/2050 DD 06/01/22				
	26-DEC-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-DEC-23 TO 31-DEC-23					
PD	01-JAN-23	FNMA POOL #0FS2513	356.150-	356.15	362.34-	6.19-
	01-JAN-23	4.000% 07/01/2052 DD 07/01/22				
	25-JAN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-JAN-23 TO 31-JAN-23					
PD	01-FEB-23	FNMA POOL #0FS2513	548.180-	548.18	557.69-	9.51-
	01-FEB-23	4.000% 07/01/2052 DD 07/01/22				
	27-FEB-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-FEB-23 TO 28-FEB-23					
PD	01-MAR-23	FNMA POOL #0FS2513	169.030-	169.03	171.96-	2.93-
	01-MAR-23	4.000% 07/01/2052 DD 07/01/22				
	27-MAR-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-MAR-23 TO 31-MAR-23					

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-APR-23	FNMA POOL #0FS2513	297.040-	297.04	302.18-	5.14-
	01-APR-23	4.000% 07/01/2052 DD 07/01/22				
	25-APR-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-APR-23 TO 30-APR-23					
PD	01-MAY-23	FNMA POOL #0FS2513	555.040-	555.04	564.63-	9.59-
	01-MAY-23	4.000% 07/01/2052 DD 07/01/22				
	25-MAY-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-MAY-23 TO 31-MAY-23					
PD	01-JUN-23	FNMA POOL #0FS2513	561.480-	561.48	571.16-	9.68-
	01-JUN-23	4.000% 07/01/2052 DD 07/01/22				
	26-JUN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-JUN-23 TO 30-JUN-23					
PD	01-JUL-23	FNMA POOL #0FS2513	202.070-	202.07	205.55-	3.48-
	01-JUL-23	4.000% 07/01/2052 DD 07/01/22				
	25-JUL-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-JUL-23 TO 31-JUL-23					
PD	01-AUG-23	FNMA POOL #0FS2513	578.720-	578.72	588.67-	9.95-
	01-AUG-23	4.000% 07/01/2052 DD 07/01/22				
	25-AUG-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-AUG-23 TO 31-AUG-23					
PD	01-SEP-23	FNMA POOL #0FS2513	359.550-	359.55	365.72-	6.17-
	01-SEP-23	4.000% 07/01/2052 DD 07/01/22				
	25-SEP-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-SEP-23 TO 30-SEP-23					

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-OCT-23	FNMA POOL #0FS2513	550.440-	550.44	559.87-	9.43-
	01-OCT-23	4.000% 07/01/2052 DD 07/01/22				
	25-OCT-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-OCT-23 TO 31-OCT-23					
PD	01-NOV-23	FNMA POOL #0FS2513	168.070-	168.07	170.95-	2.88-
	01-NOV-23	4.000% 07/01/2052 DD 07/01/22				
	27-NOV-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-NOV-23 TO 30-NOV-23					
PD	01-DEC-23	FNMA POOL #0FS2513	132.490-	132.49	134.75-	2.26-
	01-DEC-23	4.000% 07/01/2052 DD 07/01/22				
	26-DEC-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-DEC-23 TO 31-DEC-23					
PD	01-OCT-23	FNMA POOL #0FS5231	244.180-	244.18	243.66-	.52
	01-OCT-23	6.000% 07/01/2053 DD 07/01/23				
	25-OCT-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-OCT-23 TO 31-OCT-23					
PD	01-NOV-23	FNMA POOL #0FS5231	878.260-	878.26	876.38-	1.88
	01-NOV-23	6.000% 07/01/2053 DD 07/01/23				
	27-NOV-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-NOV-23 TO 30-NOV-23					
PD	01-DEC-23	FNMA POOL #0FS5231	145.270-	145.27	144.96-	.31
	01-DEC-23	6.000% 07/01/2053 DD 07/01/23				
	26-DEC-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-DEC-23 TO 31-DEC-23					

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-NOV-23	GNMA II POOL #0MA9018	141.980-	141.98	139.57-	2.41
	01-NOV-23	6.000% 07/20/2053 DD 07/01/23				
	20-NOV-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-NOV-23 TO 30-NOV-23					
PD	01-DEC-23	GNMA II POOL #0MA9018	177.590-	177.59	174.58-	3.01
	01-DEC-23	6.000% 07/20/2053 DD 07/01/23				
	20-DEC-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-DEC-23 TO 31-DEC-23					
PD	01-NOV-23	GNMA II POOL #0MA9242	130.650-	130.65	128.51-	2.14
	01-NOV-23	6.000% 10/20/2053 DD 10/01/23				
	20-NOV-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-NOV-23 TO 30-NOV-23					
PD	01-DEC-23	GNMA II POOL #0MA9242	136.870-	136.87	134.63-	2.24
	01-DEC-23	6.000% 10/20/2053 DD 10/01/23				
	20-DEC-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-DEC-23 TO 31-DEC-23					
PD	16-JAN-23	GM FINANCIAL CONSUMER AUT 4 A3	289.190-	289.19	289.19-	
	16-JAN-23	1.750% 07/16/2024 DD 10/16/19				
	17-JAN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	16-JAN-23 TO 15-FEB-23					
PD	16-FEB-23	GM FINANCIAL CONSUMER AUT 4 A3	286.350-	286.35	286.35-	
	16-FEB-23	1.750% 07/16/2024 DD 10/16/19				
		PLANT-FERC-FI				
PAYMENT PERIOD	16-FEB-23 TO 15-MAR-23					

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-JAN-23	GNMA GTD REMIC P/T 22-173 PQ	96.120-	96.12	95.12-	1.00
	01-JAN-23	5.000% 06/20/2051 DD 10/01/22				
	20-JAN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	01-FEB-23	GNMA GTD REMIC P/T 22-173 PQ	92.900-	92.90	91.94-	.96
	01-FEB-23	5.000% 06/20/2051 DD 10/01/22				
	21-FEB-23					
		PLANT-FERC-FI				
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	01-MAR-23	GNMA GTD REMIC P/T 22-173 PQ	116.660-	116.66	115.45-	1.21
	01-MAR-23	5.000% 06/20/2051 DD 10/01/22				
	20-MAR-23					
		PLANT-FERC-FI				
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	01-APR-23	GNMA GTD REMIC P/T 22-173 PQ	97.220-	97.22	96.21-	1.01
	01-APR-23	5.000% 06/20/2051 DD 10/01/22				
	20-APR-23					
		PLANT-FERC-FI				
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	01-MAY-23	GNMA GTD REMIC P/T 22-173 PQ	508.140-	508.14	502.88-	5.26
	01-MAY-23	5.000% 06/20/2051 DD 10/01/22				
	22-MAY-23					
		PLANT-FERC-FI				
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	01-JUN-23	GNMA GTD REMIC P/T 22-173 PQ	632.790-	632.79	626.25-	6.54
	01-JUN-23	5.000% 06/20/2051 DD 10/01/22				
	20-JUN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-JUL-23	GNMA GTD REMIC P/T 22-173 PQ	331.810-	331.81	328.39-	3.42
	01-JUL-23	5.000% 06/20/2051 DD 10/01/22				
	20-JUL-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-JUL-23 TO 31-JUL-23					
PD	01-AUG-23	GNMA GTD REMIC P/T 22-173 PQ	355.570-	355.57	351.91-	3.66
	01-AUG-23	5.000% 06/20/2051 DD 10/01/22				
	21-AUG-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-AUG-23 TO 31-AUG-23					
PD	01-SEP-23	GNMA GTD REMIC P/T 22-173 PQ	379.060-	379.06	375.16-	3.90
	01-SEP-23	5.000% 06/20/2051 DD 10/01/22				
	20-SEP-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-SEP-23 TO 30-SEP-23					
PD	01-OCT-23	GNMA GTD REMIC P/T 22-173 PQ	402.270-	402.27	398.14-	4.13
	01-OCT-23	5.000% 06/20/2051 DD 10/01/22				
	20-OCT-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-OCT-23 TO 31-OCT-23					
PD	01-NOV-23	GNMA GTD REMIC P/T 22-173 PQ	306.830-	306.83	303.68-	3.15
	01-NOV-23	5.000% 06/20/2051 DD 10/01/22				
	20-NOV-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-NOV-23 TO 30-NOV-23					
PD	01-DEC-23	GNMA GTD REMIC P/T 22-173 PQ	566.060-	566.06	560.26-	5.80
	01-DEC-23	5.000% 06/20/2051 DD 10/01/22				
	20-DEC-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-DEC-23 TO 31-DEC-23					

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
FC	01-DEC-22	JP MORGAN CHASE COMMERC C10 A5	4,334.860-	4,334.86	0.00	
	01-DEC-22	3.143% 12/15/2047 DD 03/01/13				
	09-JAN-23					
		PLANT-FERC-FI				
PD	20-JAN-23	VERIZON OWNER TRUST 2019 C A1A	859.420-	859.42	859.42-	
	20-JAN-23	1.940% 04/22/2024 DD 10/08/19				
		PLANT-FERC-FI				
PAYMENT PERIOD	20-JAN-23 TO 19-FEB-23					
PD	01-MAY-23	WFRBS COMMERCIAL MORTGA C22 A4	117.700-	117.70	122.68-	4.98-
	01-MAY-23	3.488% 09/15/2057 DD 09/01/14				
	17-MAY-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-MAY-23 TO 31-MAY-23					
PD	01-JUN-23	WFRBS COMMERCIAL MORTGA C22 A4	414.970-	414.97	432.51-	17.54-
	01-JUN-23	3.488% 09/15/2057 DD 09/01/14				
	16-JUN-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-JUN-23 TO 30-JUN-23					
PD	01-AUG-23	WFRBS COMMERCIAL MORTGA C22 A4	476.910-	476.91	497.01-	20.10-
	01-AUG-23	3.488% 09/15/2057 DD 09/01/14				
	17-AUG-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-AUG-23 TO 31-AUG-23					
PD	01-JUL-23	WFRBS COMMERCIAL MORTGA C17 A4	3,696.440-	3,696.44	3,779.62-	83.18-
	01-JUL-23	4.023% 12/15/2046 DD 11/01/13				
	17-JUL-23					
		PLANT-FERC-FI				
PAYMENT PERIOD	01-JUL-23 TO 31-JUL-23					

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	01-AUG-23	WFRBS COMMERCIAL MORTGA C17 A4	4,837.670-	4,837.67	4,946.31-	108.64-
	01-AUG-23	4.023% 12/15/2046 DD 11/01/13				
	17-AUG-23					
		PLANT-FERC-FI				

PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23

TOTAL FIXED INCOME SECURITIES			
TRADED - SETTLED CURRENT PERIOD			
U.S. DOLLAR	102,290.83	102,324.13-	33.30-
TRADED - PENDING SETTLEMENT			
U.S. DOLLAR	0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD			
U.S. DOLLAR	4,334.86	0.00	

TOTAL PRINCIPAL PAYMENTS			
TRADED - SETTLED CURRENT PERIOD			
U.S. DOLLAR	102,290.83	102,324.13-	33.30-
TRADED - PENDING SETTLEMENT			
U.S. DOLLAR	0.00	0.00	0.00
SETTLED - TRADED PRIOR PERIOD			
U.S. DOLLAR	4,334.86	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MATURITIES						
FIXED INCOME SECURITIES						
U.S. DOLLAR						
MT	15-JUN-23	AETNA INC	25,000.000-	25,000.00	25,000.00-	
	15-JUN-23	2.800% 06/15/2023 DD 06/09/16				
		PLANT-FERC-FI				
MT	15-MAR-23	EUROPEAN INVESTMENT BANK	30,000.000-	30,000.00	30,000.00-	
	15-MAR-23	2.500% 03/15/2023 DD 01/17/18				
		PLANT-FERC-FI				
MT	19-JAN-23	FEDERAL NATL MTG ASSN	70,000.000-	70,000.00	70,000.00-	
	19-JAN-23	2.375% 01/19/2023 DD 01/23/18				
		PLANT-FERC-FI				
MT	25-APR-23	FHLMC MULTICLASS MTG K030 A2	322.970-	322.97	322.97-	
	25-APR-23	VAR RT 04/25/2023 DD 08/01/13				
		PLANT-FERC-FI				
MT	25-FEB-23	FHLMC MULTICLASS MTG K029 A2	1,181.420-	1,181.42	1,181.42-	
	25-FEB-23	VAR RT 02/25/2023 DD 07/01/13				
		PLANT-FERC-FI				
MT	18-JAN-23	INTER-AMERICAN DEVELOPMENT BAN	30,000.000-	30,000.00	30,000.00-	
	18-JAN-23	2.500% 01/18/2023 DD 01/18/18				
		PLANT-FERC-FI				
MT	20-MAY-23	RJ REYNOLDS TOBACCO CO/NC	25,000.000-	25,000.00	25,000.00-	
	20-MAY-23	3.750% 05/20/2023 DD 05/20/13				
		PLANT-FERC-FI				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MT	25-FEB-23	MORGAN STANLEY	20,000.000-	20,000.00	20,000.00-	
	25-FEB-23	3.750% 02/25/2023 DD 02/25/13				
		PLANT-FERC-FI				
MT	01-OCT-23	ROGERS COMMUNICATIONS INC	10,000.000-	10,000.00	10,000.00-	
	01-OCT-23	4.100% 10/01/2023 DD 10/02/13				
		PLANT-FERC-FI				
MT	15-MAY-23	WASTE MANAGEMENT INC	5,000.000-	5,000.00	5,000.00-	
	15-MAY-23	2.400% 05/15/2023 DD 05/16/16				
		PLANT-FERC-FI				
	TOTAL			216,504.39	216,504.39-	0.00
	FIXED INCOME SECURITIES					
	TOTAL					
	MATURITIES					
	U.S. DOLLAR			216,504.39	216,504.39-	0.00

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CORPORATE ACTIONS						
	U.S. DOLLAR					
MW		73.000-				
	01-NOV-23	BUNGE LTD MERGER EFFECTIVE: :01-NOV-23 TO BUNGE GLOBAL SA PLANT-FERC-EQ		0.00	7,637.04-	
MW		240.000-				
	02-MAR-23	LINDE PLC MERGER EFFECTIVE: :02-MAR-23 TO NEW LINDE PLC PLANT-FERC-EQ		0.00	39,581.63-	
MM		240.000				
	02-MAR-23	LINDE PLC MERGER EFFECTIVE: :02-MAR-23 FROM LINDE PLC PLANT-FERC-EQ		0.00	39,581.63	
MM		73.000				
	01-NOV-23	BUNGE GLOBAL SA MERGER EFFECTIVE: :01-NOV-23 FROM BUNGE LTD PLANT-FERC-EQ		0.00	7,637.04	
CD						
	07-APR-23	ALIGN TECHNOLOGY INC 20739ALIGN TECHNOLOGY, INC. (2018) DISTRIBUTION 1ST PLANT-FERC-EQ		59.68	0.00	59.68

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MBV	05-JUL-23	BORGWARNER INC NON TAXABLE DIST COS TO PHINIA INC PLANT-FERC-EQ		0.00	574.43-	
CAL	11-AUG-23	27.760- COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 C/DECL// US12626GAF0013306589 1 ORIG EVENT: US12626GAF00 PLANT-FERC-FI		27.76	28.38-	.62-
SS	22-AUG-23	211.000 COPART INC STOCK SPLIT 200% EX 22AUG, PAY 22AUG, REC 14AUG PLANT-FERC-EQ		0.00	0.00	
MBV	02-OCT-23	DANAHER CORP NON TAXABLE DIST COS TO VERALTO CORP PLANT-FERC-EQ		0.00	3,024.84-	
SNT	03-JUL-23	45.000 FORTREA HOLDINGS INC NON TAXABLE DISTRIBU FROM LABORATORY CORP OF A PLANT-FERC-EQ		0.00	1,103.22	
CAL	16-MAR-23	6.040- GM FINANCIAL CONSUMER AUT 4 A3 1.750% 07/16/2024 DD 10/16/19 C/DECL// US36258MAD6513253289 6 ORIG EVENT: US36258MAD65 PLANT-FERC-FI		6.04	6.04-	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SNT		175.334				
	04-JAN-23	GE HEALTHCARE INC NON TAXABLE DISTRIBU FROM GENERAL ELECTRIC CO PLANT-FERC-EQ		0.00	13,108.05	
MBV						
	04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-FERC-EQ		0.00	13,108.05-	
CAL		2,319.610-				
	18-JAN-23	JP MORGAN CHASE COMMERC C10 A5 3.143% 12/15/2047 DD 03/01/13 C/DECL// US46639JAE0113231658 8 ORIG EVENT: US46639JAE01 PLANT-FERC-FI		2,319.61	2,371.51-	51.90-
MBV						
	02-OCT-23	KELLOGG CO NON TAXABLE DIST COS TO WK KELLOGG CO PLANT-FERC-EQ		0.00	431.17-	
MBV						
	03-JUL-23	LABORATORY CORP OF AMERICA HOL NON TAXABLE DIST COS TO FORTREA HOLDINGS INC PLANT-FERC-EQ		0.00	1,103.22-	
SW		30,000.000-				
	01-MAY-23	WARNERMEDIA HOLDINGS INC 144A 3.755% 03/15/2027 DD 03/15/22 TO 55903VBA0 PLANT-FERC-FI		0.00	30,000.00-	30,000.00-

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD		30,000.000				
	01-MAY-23	WARNERMEDIA HOLDINGS INC 3.755% 03/15/2027 DD 03/15/23 FROM 55903VAG8 PLANT-FERC-FI		0.00	30,000.00	30,000.00
SS		186.000				
	28-MAR-23	MONSTER BEVERAGE CORP STOCK SPLIT 200% EX 28MAR, PAY 28MAR, REC 13MAR PLANT-FERC-EQ		0.00	0.00	
SS		82.000				
	08-FEB-23	PACCAR INC STOCK SPLIT 150% EX 08FEB, PAY 08FEB, REC 17JAN PLANT-FERC-EQ		0.00	0.00	
SW		15,000.000-				
	02-MAY-23	PHILLIPS 66 CO 144A 3.750% 03/01/2028 DD 03/01/22 TO 718547AH5 PLANT-FERC-FI		0.00	14,763.06-	14,763.06-
SD		15,000.000				
	02-MAY-23	PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23 FROM 718547AG7 PLANT-FERC-FI		0.00	14,763.06	14,763.06
SNT		22.600				
	05-JUL-23	PHINIA INC NON TAXABLE DISTRIBU FROM BORGWARNER INC PLANT-FERC-EQ		0.00	574.43	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SS		151.000				
	22-AUG-23	SEMPRA STOCK SPLIT 200% EX 22AUG, PAY 22AUG, REC 14AUG PLANT-FERC-EQ		0.00	0.00	
SNT		107.333				
	02-OCT-23	VERALTO CORP NON TAXABLE DISTRIBU FROM DANAHER CORP PLANT-FERC-EQ		0.00	3,024.84	
CAL		13.320-				
	21-FEB-23	VERIZON OWNER TRUST 2019 C A1A 1.940% 04/22/2024 DD 10/08/19 C/DECL// US92348AAA3413242639 1 ORIG EVENT: US92348AAA34 PLANT-FERC-FI		13.32	13.32-	
CAL		1,465.890-				
	15-SEP-23	WFRBS COMMERCIAL MORTGA C17 A4 4.023% 12/15/2046 DD 11/01/13 C/DECL// US92938GAD0713318401 5 ORIG EVENT: US92938GAD07 PLANT-FERC-FI		1,465.89	1,498.71-	32.82-
SNT		30.250				
	02-OCT-23	WK KELLOGG CO NON TAXABLE DISTRIBU FROM KELLOGG CO PLANT-FERC-EQ		0.00	431.17	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL CORPORATE ACTIONS						
		U.S. DOLLAR		3,892.30	3,917.96-	25.66-

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MISCELLANEOUS ACTIVITY						
	U.S. DOLLAR					
CD	31-JUL-23	BORGWARNER INC		20.87	0.00	20.87
	31-JUL-23	Cash in Lieu of Fractional Sha				
		PLANT-FERC-EQ				
SW	28-SEP-23	COMM 2014-UBS3 MORTGAG UBS3 A3	.001-	0.00	0.00	
	28-SEP-23	3.546% 06/10/2047 DD 06/01/14				
		LER WO - TO MATCH WITH				
		PLANT-FERC-FI				
SD	13-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3		0.00	0.01	.01
	13-OCT-23	3.546% 06/10/2047 DD 06/01/14				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11419726				
		PLANT-FERC-FI				
SW	03-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3	.001-	0.00	0.00	
	03-NOV-23	3.546% 06/10/2047 DD 06/01/14				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11741883				
		PLANT-FERC-FI				
SD	01-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3		0.00	0.01	.01
	01-DEC-23	3.546% 06/10/2047 DD 06/01/14				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12326926				
		PLANT-FERC-FI				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	12-DEC-23 12-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 FRWOFF FRACADJ:RAF-ERU-IAS-12663617 PLANT-FERC-FI	.004	0.00	0.01	.01
SW	03-JUL-23 03-JUL-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 Fractional ADJ. HISTORICAL PLANT-FERC-FI	.015-	0.00	0.02-	.02-
SD	17-JUL-23 17-JUL-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 FRWOFF FRACADJ:RAF-ERU-IAS-9654103 PLANT-FERC-FI	.002	0.00	0.01	.01
SD	15-AUG-23 15-AUG-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 FRWOFF FRACADJ:RAF-ERU-IAS-9443704 PLANT-FERC-FI	.001	0.00	0.01	.01
SD	15-SEP-23 15-SEP-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 FRWOFF FRACADJ:RAF-ERU-IAS-10714916 PLANT-FERC-FI	.001	0.00	0.01	.01
SW	13-OCT-23 13-OCT-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 FRWOFF FRACADJ:RAF-ERU-IAS-11440275 PLANT-FERC-FI	.004-	0.00	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	15-NOV-23 15-NOV-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 FRWOFF FRACADJ:RAF-ERU-IAS-12076079 PLANT-FERC-FI	.002	0.00	0.01	.01
SW	13-DEC-23 13-DEC-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 FRWOFF FRACADJ:RAF-ERU-IAS-12730213 PLANT-FERC-FI	.001-	0.00	0.00	
SD	01-JUL-23 11-AUG-23	COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13 FRACTIONAL ADJUSTMENT PLANT-FERC-FI	.010	0.00	0.01	.01
SD	03-JUL-23 03-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 Fractional ADJ. HISTORICAL PLANT-FERC-FI	.008	0.00	0.01	.01
SD	17-JUL-23 17-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 FRWOFF FRACADJ:RAF-ERU-IAS-9618167 PLANT-FERC-FI	.001	0.00	0.01	.01
SW	11-SEP-23 11-SEP-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 FRWOFF FRACADJ:RAF-ERU-IAS-10714884 PLANT-FERC-FI	.003-	0.00	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	15-OCT-23 15-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 FRWOFF FRACADJ:RAF-ERU-IAS-11504070 PLANT-FERC-FI	.005-	0.00	0.02-	.02-
SD	16-OCT-23 16-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 FRWOFF FRACADJ:RAF-ERU-IAS-11483766 PLANT-FERC-FI	.004	0.00	0.01	.01
SD	10-AUG-23 10-AUG-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 FRWOFF FRACADJ:RAF-ERU-IAS-9661666 PLANT-FERC-FI	.004	0.00	0.01	.01
SD	11-SEP-23 11-SEP-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 FRWOFF FRACADJ:RAF-ERU-IAS-10379941 PLANT-FERC-FI	.002	0.00	0.01	.01
SD	10-OCT-23 10-OCT-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 FRWOFF FRACADJ:RAF-ERU-IAS-11365575 PLANT-FERC-FI	.002	0.00	0.01	.01
SW	08-NOV-23 08-NOV-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 FRWOFF FRACADJ:RAF-ERU-IAS-12018143 PLANT-FERC-FI	.002-	0.00	0.00	

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	08-DEC-23	CARVANA AUTO RECEIVABLES P4 A3	.002-	0.00	0.00	
	08-DEC-23	1.310% 01/11/2027 DD 12/29/21				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12642219				
		PLANT-FERC-FI				
SD	01-MAY-23	CITIGROUP COMMERCIAL MOR C5 A3	.005	0.00	0.01	.01
	01-MAY-23	3.963% 06/10/2051 DD 06/01/18				
		FRACTIONAL ADJUSTMENT				
		PLANT-FERC-FI				
SD	10-OCT-23	CITIGROUP COMMERCIAL MOR C5 A3	.002	0.00	0.01	.01
	10-OCT-23	3.963% 06/10/2051 DD 06/01/18				
		FRACTIONAL WO CLEARANCE				
		PLANT-FERC-FI				
CD	10-OCT-23	DANAHER CORP		29.28	0.00	29.28
	10-OCT-23	Cash in Lieu of Fractional Sha				
		PLANT-FERC-EQ				
SD	31-JUL-23	FHLMC POOL #SD-1440	.019	0.00	0.01	.01
	31-JUL-23	3.500% 07/01/2052 DD 08/01/22				
		FRACTIONAL ADJ				
		PLANT-FERC-FI				
SD	10-OCT-23	FHLMC POOL #SD-1440		0.00	0.01	.01
	10-OCT-23	3.500% 07/01/2052 DD 08/01/22				
		FRACTIONAL WO CLEARANCE				
		PLANT-FERC-FI				
SW	18-OCT-23	FHLMC POOL #SD-1440	.002-	0.00	0.02-	.02-
	18-OCT-23	3.500% 07/01/2052 DD 08/01/22				
		LEDGER WRITE OFF - SW				
		PLANT-FERC-FI				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	11-AUG-23	FHLMC POOL #SD-3516	.002	0.00	0.01	.01
	11-AUG-23	5.500% 08/01/2053 DD 07/01/23 FRWOFF FRACADJ:RAF-ERU-IAS-10561767 PLANT-FERC-FI				
SW	06-OCT-23	FHLMC POOL #SD-3516	.002-	0.00	0.00	
	06-OCT-23	5.500% 08/01/2053 DD 07/01/23 FRWOFF FRACADJ:RAF-ERU-IAS-11225164 PLANT-FERC-FI				
SW	07-NOV-23	FHLMC POOL #SD-3516	.004-	0.00	0.00	
	07-NOV-23	5.500% 08/01/2053 DD 07/01/23 FRWOFF FRACADJ:RAF-ERU-IAS-11912837 PLANT-FERC-FI				
SD	07-DEC-23	FHLMC POOL #SD-3516	.002	0.00	0.01	.01
	07-DEC-23	5.500% 08/01/2053 DD 07/01/23 FRWOFF FRACADJ:RAF-ERU-IAS-12530300 PLANT-FERC-FI				
SD	01-MAY-23	FHLMC MULTICLASS MTG 4582 GA	.004	0.00	0.01	.01
	01-MAY-23	VAR RT 03/15/2052 DD 05/01/16 RV: FRACADJ:RAF-ERU-IAS-8432001 PLANT-FERC-FI				
SD	01-MAY-23	FHLMC MULTICLASS MTG 4582 GA	.012	0.00	0.01	.01
	08-JUN-23	VAR RT 03/15/2052 DD 05/01/16 FRACTIONAL ADJUSTMENT PLANT-FERC-FI				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	31-JUL-23	FNMA POOL #0AL2866	.009-	0.00	0.01-	.01-
	31-JUL-23	3.500% 11/01/2042 DD 01/01/13				
		FRACTIONAL ADJ				
		PLANT-FERC-FI				
SW	28-SEP-23	FNMA POOL #0AL2866	.004-	0.00	0.00	
	28-SEP-23	3.500% 11/01/2042 DD 01/01/13				
		LER WO - TO MATCH WITH				
		PLANT-FERC-FI				
SW	29-SEP-23	FNMA POOL #0AL2866	.001-	0.00	0.00	
	29-SEP-23	3.500% 11/01/2042 DD 01/01/13				
		FRACTIONAL WO CLEARANCE				
		PLANT-FERC-FI				
SW	29-SEP-23	FNMA POOL #0AL2866	.002-	0.00	0.00	
	29-SEP-23	3.500% 11/01/2042 DD 01/01/13				
		FRACTIONAL WO CLEARANCE				
		PLANT-FERC-FI				
SD	03-OCT-23	FNMA POOL #0AL2866	.001	0.00	0.01	.01
	03-OCT-23	3.500% 11/01/2042 DD 01/01/13				
		FRACTIONAL WO CLEARANCE				
		PLANT-FERC-FI				
SD	17-OCT-23	FNMA POOL #0AL2866	.002	0.00	0.01	.01
	17-OCT-23	3.500% 11/01/2042 DD 01/01/13				
		FRACTIONAL WO CLEARANCE				
		PLANT-FERC-FI				
SD	17-OCT-23	FNMA POOL #0AL2866	.003	0.00	0.01	.01
	17-OCT-23	3.500% 11/01/2042 DD 01/01/13				
		FRACTIONAL WO CLEARANCE				
		PLANT-FERC-FI				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	02-NOV-23	FNMA POOL #0AL2866	.003-	0.00	0.00	
	02-NOV-23	3.500% 11/01/2042 DD 01/01/13				
		WRITE OFF POSTING -SW				
		PLANT-FERC-FI				
SW	08-NOV-23	FNMA POOL #0AL2866	.003-	0.00	0.00	
	08-NOV-23	3.500% 11/01/2042 DD 01/01/13				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11909072				
		PLANT-FERC-FI				
SD	30-NOV-23	FNMA POOL #0AL2866	.001	0.00	0.01	.01
	30-NOV-23	3.500% 11/01/2042 DD 01/01/13				
		WRITE OFF POSTINGS - SD				
		PLANT-FERC-FI				
SD	30-NOV-23	FNMA POOL #0AL2866	.009	0.00	0.01	.01
	30-NOV-23	3.500% 11/01/2042 DD 01/01/13				
		WRITE OFF POSTINGS - SD				
		PLANT-FERC-FI				
SW	07-DEC-23	FNMA POOL #0AL2866	.003-	0.00	0.00	
	07-DEC-23	3.500% 11/01/2042 DD 01/01/13				
		WRITE OFF MATCHING - SW				
		PLANT-FERC-FI				
SW	07-DEC-23	FNMA POOL #0AL2866	.002-	0.00	0.00	
	07-DEC-23	3.500% 11/01/2042 DD 01/01/13				
		WRITE OFF MATCHING - SW				
		PLANT-FERC-FI				
SW	08-DEC-23	FNMA POOL #0AL2866	.002-	0.00	0.00	
	08-DEC-23	3.500% 11/01/2042 DD 01/01/13				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12530307				
		PLANT-FERC-FI				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	15-DEC-23	FNMA POOL #0AL2866		0.00	0.01	.01
	15-DEC-23	3.500% 11/01/2042 DD 01/01/13				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12730105				
		PLANT-FERC-FI				
SW	10-JUL-23	FHLMC MULTICLASS MTG 3625 B	.003-	0.00	0.00	
	10-JUL-23	4.000% 01/15/2025 DD 01/01/10				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-8735456				
		PLANT-FERC-FI				
SD	31-JUL-23	FHLMC MULTICLASS MTG 3625 B	.005	0.00	0.01	.01
	31-JUL-23	4.000% 01/15/2025 DD 01/01/10				
		FRACTIONAL ADJ				
		PLANT-FERC-FI				
SD	08-SEP-23	FHLMC MULTICLASS MTG 3625 B	.001	0.00	0.01	.01
	08-SEP-23	4.000% 01/15/2025 DD 01/01/10				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-10460141				
		PLANT-FERC-FI				
SW	29-SEP-23	FHLMC MULTICLASS MTG 3625 B	.004-	0.00	0.00	
	29-SEP-23	4.000% 01/15/2025 DD 01/01/10				
		FRACTIONAL WO CLEARANCE				
		PLANT-FERC-FI				
SD	10-OCT-23	FHLMC MULTICLASS MTG 3625 B	.003	0.00	0.01	.01
	10-OCT-23	4.000% 01/15/2025 DD 01/01/10				
		FRACTIONAL WO CLEARANCE				
		PLANT-FERC-FI				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	07-NOV-23	FHLMC MULTICLASS MTG 3625 B		0.00	0.00	
	07-NOV-23	4.000% 01/15/2025 DD 01/01/10 FRWOFF				
		FRACADJ:RAF-ERU-IAS-11964089				
		PLANT-FERC-FI				
SD	31-JUL-23	FNMA POOL #0BV7937	.011	0.00	0.01	.01
	31-JUL-23	4.000% 08/01/2052 DD 08/01/22				
		FRACTIONAL ADJ				
		PLANT-FERC-FI				
SW	11-SEP-23	FNMA POOL #0BV7937	.004-	0.00	0.00	
	11-SEP-23	4.000% 08/01/2052 DD 08/01/22 FRWOFF				
		FRACADJ:RAF-ERU-IAS-11077596				
		PLANT-FERC-FI				
SW	29-SEP-23	FNMA POOL #0BV7937	.002-	0.00	0.00	
	29-SEP-23	4.000% 08/01/2052 DD 08/01/22				
		FRACTIONAL WO CLEARANCE				
		PLANT-FERC-FI				
SW	06-OCT-23	FNMA POOL #0BV7937	.004-	0.00	0.00	
	06-OCT-23	4.000% 08/01/2052 DD 08/01/22 FRWOFF				
		FRACADJ:RAF-ERU-IAS-11331529				
		PLANT-FERC-FI				
SW	07-NOV-23	FNMA POOL #0BV7937	.003-	0.00	0.00	
	07-NOV-23	4.000% 08/01/2052 DD 08/01/22 FRWOFF				
		FRACADJ:RAF-ERU-IAS-11978634				
		PLANT-FERC-FI				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	07-DEC-23	FNMA POOL #0BV7937	.002	0.00	0.01	.01
	07-DEC-23	4.000% 08/01/2052 DD 08/01/22 FRWOFF FRACADJ:RAF-ERU-IAS-12530360 PLANT-FERC-FI				
SW	15-DEC-23	FNMA POOL #0BV7937	.002-	0.00	0.00	
	15-DEC-23	4.000% 08/01/2052 DD 08/01/22 FRWOFF FRACADJ:RAF-ERU-IAS-12730086 PLANT-FERC-FI				
SD	08-SEP-23	FNMA POOL #0FS2253	.003	0.00	0.01	.01
	08-SEP-23	3.500% 04/01/2050 DD 06/01/22 FRWOFF FRACADJ:RAF-ERU-IAS-10470125 PLANT-FERC-FI				
SD	03-OCT-23	FNMA POOL #0FS2253	.001	0.00	0.01	.01
	03-OCT-23	3.500% 04/01/2050 DD 06/01/22 FRACTIONAL WO CLEARANCE PLANT-FERC-FI				
SD	03-OCT-23	FNMA POOL #0FS2253	.004	0.00	0.01	.01
	03-OCT-23	3.500% 04/01/2050 DD 06/01/22 FRACTIONAL WO CLEARANCE FRWOFF FRACADJ:RAF-ERU-IAS-11225038 PLANT-FERC-FI				
SD	10-OCT-23	FNMA POOL #0FS2253	.001	0.00	0.01	.01
	10-OCT-23	3.500% 04/01/2050 DD 06/01/22 FRACTIONAL WO CLEARANCE PLANT-FERC-FI				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	07-NOV-23	FNMA POOL #0FS2253	.002	0.00	0.01	.01
	07-NOV-23	3.500% 04/01/2050 DD 06/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11964005				
		PLANT-FERC-FI				
SD	07-DEC-23	FNMA POOL #0FS2253	.004	0.00	0.01	.01
	07-DEC-23	3.500% 04/01/2050 DD 06/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12530285				
		PLANT-FERC-FI				
SW	15-DEC-23	FNMA POOL #0FS2253	.001-	0.00	0.00	
	15-DEC-23	3.500% 04/01/2050 DD 06/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12730108				
		PLANT-FERC-FI				
SW	22-MAY-23	FNMA POOL #0FS2513	.006-	0.00	0.01-	.01-
	22-MAY-23	4.000% 07/01/2052 DD 07/01/22				
		FRACTIONAL ADJUSTMENT				
		PLANT-FERC-FI				
SW	31-JUL-23	FNMA POOL #0FS2513	.008-	0.00	0.01-	.01-
	31-JUL-23	4.000% 07/01/2052 DD 07/01/22				
		FRACTIONAL ADJ				
		PLANT-FERC-FI				
SW	29-SEP-23	FNMA POOL #0FS2513	.004-	0.00	0.00	
	29-SEP-23	4.000% 07/01/2052 DD 07/01/22				
		FRACTIONAL WO CLEARANCE				
		PLANT-FERC-FI				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	29-SEP-23	FNMA POOL #0FS2513	.003-	0.00	0.00	
	29-SEP-23	4.000% 07/01/2052 DD 07/01/22				
		FRACTIONAL WO CLEARANCE				
		PLANT-FERC-FI				
SW	29-SEP-23	FNMA POOL #0FS2513	.001-	0.00	0.00	
	29-SEP-23	4.000% 07/01/2052 DD 07/01/22				
		FRACTIONAL WO CLEARANCE				
		PLANT-FERC-FI				
SW	06-OCT-23	FNMA POOL #0FS2513	.003-	0.00	0.00	
	06-OCT-23	4.000% 07/01/2052 DD 07/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11331551				
		PLANT-FERC-FI				
SD	10-OCT-23	FNMA POOL #0FS2513	.008	0.00	0.01	.01
	10-OCT-23	4.000% 07/01/2052 DD 07/01/22				
		FRACTIONAL WO CLEARANCE				
		PLANT-FERC-FI				
SD	07-NOV-23	FNMA POOL #0FS2513		0.00	0.01	.01
	07-NOV-23	4.000% 07/01/2052 DD 07/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11992679				
		PLANT-FERC-FI				
SD	07-DEC-23	FNMA POOL #0FS2513	.002	0.00	0.01	.01
	07-DEC-23	4.000% 07/01/2052 DD 07/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12530301				
		PLANT-FERC-FI				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	15-DEC-23	FNMA POOL #0FS2513	.002	0.00	0.01	.01
	15-DEC-23	4.000% 07/01/2052 DD 07/01/22 FRWOFF				
		FRACADJ:RAF-ERU-IAS-12730217				
		PLANT-FERC-FI				
SW	21-SEP-23	FNMA POOL #0FS5231	638.312-	0.00	636.94-	636.94-
	21-SEP-23	6.000% 07/01/2053 DD 07/01/23				
		PROOF ADJ				
		PLANT-FERC-FI				
SW	18-OCT-23	FNMA POOL #0FS5231		0.00	0.00	
	18-OCT-23	6.000% 07/01/2053 DD 07/01/23				
		LEDGER WRITE OFF - SW				
		PLANT-FERC-FI				
SW	18-OCT-23	FNMA POOL #0FS5231	.004-	0.00	0.00	
	18-OCT-23	6.000% 07/01/2053 DD 07/01/23				
		LEDGER WRITE OFF - SW				
		PLANT-FERC-FI				
SD	08-NOV-23	FNMA POOL #0FS5231	.001	0.00	0.01	.01
	08-NOV-23	6.000% 07/01/2053 DD 07/01/23 FRWOFF				
		FRACADJ:RAF-ERU-IAS-11909167				
		PLANT-FERC-FI				
SW	08-DEC-23	FNMA POOL #0FS5231	.001-	0.00	0.00	
	08-DEC-23	6.000% 07/01/2053 DD 07/01/23 FRWOFF				
		FRACADJ:RAF-ERU-IAS-12530230				
		PLANT-FERC-FI				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	15-DEC-23	FNMA POOL #0FS5231	.002-	0.00	0.00	
	15-DEC-23	6.000% 07/01/2053 DD 07/01/23 FRWOFF FRACADJ:RAF-ERU-IAS-12730166 PLANT-FERC-FI				
SW	01-NOV-23	GNMA II POOL #0MA9018	.030-	0.00	0.03-	.03-
	01-NOV-23	6.000% 07/20/2053 DD 07/01/23 RECD PRIN AMORT FOR OCTOBER ON FRACADJ:RAF-ERU-IAS-12018087 PLANT-FERC-FI				
SD	07-NOV-23	GNMA II POOL #0MA9018	.002	0.00	0.01	.01
	07-NOV-23	6.000% 07/20/2053 DD 07/01/23 FRWOFF FRACADJ:RAF-ERU-IAS-11979200 PLANT-FERC-FI				
SD	13-NOV-23	GNMA II POOL #0MA9018	.031	0.00	0.01	.01
	13-NOV-23	6.000% 07/20/2053 DD 07/01/23 FRWOFF FRACADJ:RAF-ERU-IAS-12031797 PLANT-FERC-FI				
SD	30-NOV-23	GNMA II POOL #0MA9018	.002	0.00	0.01	.01
	30-NOV-23	6.000% 07/20/2053 DD 07/01/23 WRITE OFF POSTINGS - SD PLANT-FERC-FI				
SW	08-DEC-23	GNMA II POOL #0MA9018		0.00	0.00	
	08-DEC-23	6.000% 07/20/2053 DD 07/01/23 FRWOFF FRACADJ:RAF-ERU-IAS-12530264 PLANT-FERC-FI				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	07-NOV-23	GNMA II POOL #0MA9242	.576-	0.00	0.57-	.57-
	07-NOV-23	6.000% 10/20/2053 DD 10/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12052867				
		PLANT-FERC-FI				
SD	09-NOV-23	GNMA II POOL #0MA9242	.580	0.00	0.01	.01
	09-NOV-23	6.000% 10/20/2053 DD 10/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11964011				
		PLANT-FERC-FI				
SW	01-DEC-23	GNMA II POOL #0MA9242	.950-	0.00	0.93-	.93-
	01-DEC-23	6.000% 10/20/2053 DD 10/01/23				
		RECD PRIN AMORT FOR NOVEMBER O				
		FRACADJ:RAF-ERU-IAS-12642186				
		PLANT-FERC-FI				
SD	07-DEC-23	GNMA II POOL #0MA9242	.003	0.00	0.01	.01
	07-DEC-23	6.000% 10/20/2053 DD 10/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12530480				
		PLANT-FERC-FI				
SD	11-DEC-23	GNMA II POOL #0MA9242	.943	0.00	0.01	.01
	11-DEC-23	6.000% 10/20/2053 DD 10/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12642188				
		PLANT-FERC-FI				
SD	15-DEC-23	GNMA II POOL #0MA9242	.002	0.00	0.01	.01
	15-DEC-23	6.000% 10/20/2053 DD 10/01/23				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12730196				
		PLANT-FERC-FI				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	04-APR-23	GM FINANCIAL CONSUMER AUT 4 A3	.010-	0.00	0.01-	.01-
	04-APR-23	1.750% 07/16/2024 DD 10/16/19				
		FRACTIONAL ADJUSTMENT				
		PLANT-FERC-FI				
SW	22-MAR-23	GE HEALTHCARE INC	.334-	0.00	37.09-	37.09-
	22-MAR-23	FRACTIONAL ADJUSTMENT				
		PLANT-FERC-EQ				
CD	17-JAN-23	GENERAL ELECTRIC CO		19.62	0.00	19.62
	17-JAN-23	Cash in Lieu of Fractional Sha				
		PLANT-FERC-EQ				
SD	28-JUL-23	GNMA GTD REMIC P/T 22-173 PQ		0.00	0.01	.01
	28-JUL-23	5.000% 06/20/2051 DD 10/01/22				
		FRACTIONAL ADJ				
		PLANT-FERC-FI				
SD	17-AUG-23	GNMA GTD REMIC P/T 22-173 PQ	.004	0.00	0.01	.01
	17-AUG-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-9525286				
		PLANT-FERC-FI				
SD	18-AUG-23	GNMA GTD REMIC P/T 22-173 PQ		0.00	0.01	.01
	18-AUG-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-9565662				
		PLANT-FERC-FI				
SW	18-SEP-23	GNMA GTD REMIC P/T 22-173 PQ	.001-	0.00	0.00	
	18-SEP-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-10771036				
		PLANT-FERC-FI				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	19-SEP-23	GNMA GTD REMIC P/T 22-173 PQ		0.00	0.01	.01
	19-SEP-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-10829177				
		PLANT-FERC-FI				
SD	18-OCT-23	GNMA GTD REMIC P/T 22-173 PQ		0.00	0.01	.01
	18-OCT-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11504022				
		PLANT-FERC-FI				
SD	19-OCT-23	GNMA GTD REMIC P/T 22-173 PQ		0.00	0.01	.01
	19-OCT-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-11528595				
		PLANT-FERC-FI				
SD	16-NOV-23	GNMA GTD REMIC P/T 22-173 PQ		0.00	0.01	.01
	16-NOV-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12107081				
		PLANT-FERC-FI				
SD	17-NOV-23	GNMA GTD REMIC P/T 22-173 PQ		0.00	0.01	.01
	17-NOV-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12131205				
		PLANT-FERC-FI				
SW	18-DEC-23	GNMA GTD REMIC P/T 22-173 PQ	.002-	0.00	0.00	
	18-DEC-23	5.000% 06/20/2051 DD 10/01/22				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-12773965				
		PLANT-FERC-FI				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CD	13-OCT-23	KELLANOVA		2.52	0.00	2.52
	13-OCT-23	Cash in Lieu of Fractional Sha				
		PLANT-FERC-EQ				
SW	05-JUL-23	PHINIA INC	.600-	0.00	15.57-	15.57-
	05-JUL-23	NON TAXABLE DISTRIBU FROM BORG				
		FRACADJ:RAF-ERU-IAS-8699126				
		PLANT-FERC-EQ				
SW	12-OCT-23	VERALTO CORP	.333-	0.00	29.39-	29.39-
	12-OCT-23	TO MATCH WITH WO -SW				
		PLANT-FERC-EQ				
SW	29-SEP-23	WFRBS COMMERCIAL MORTGA C22 A4	.004-	0.00	0.00	
	29-SEP-23	3.488% 09/15/2057 DD 09/01/14				
		FRACTIONAL WO CLEARANCE				
		PLANT-FERC-FI				
SD	10-OCT-23	WFRBS COMMERCIAL MORTGA C22 A4	.005	0.00	0.01	.01
	10-OCT-23	3.488% 09/15/2057 DD 09/01/14				
		FRACTIONAL WO CLEARANCE				
		PLANT-FERC-FI				
SD	28-JUL-23	WFRBS COMMERCIAL MORTGA C17 A4	.002	0.00	0.01	.01
	28-JUL-23	4.023% 12/15/2046 DD 11/01/13				
		FRACTIONAL ADJ				
		PLANT-FERC-FI				
SD	16-AUG-23	WFRBS COMMERCIAL MORTGA C17 A4	.001	0.00	0.01	.01
	16-AUG-23	4.023% 12/15/2046 DD 11/01/13				
		FRWOFF				
		FRACADJ:RAF-ERU-IAS-9525284				
		PLANT-FERC-FI				

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	15-SEP-23	WFRBS COMMERCIAL MORTGA C17 A4	.003-	0.00	0.00	
	15-SEP-23	4.023% 12/15/2046 DD 11/01/13 FRWOFF FRACADJ:RAF-ERU-IAS-10714887 PLANT-FERC-FI				
SW	02-OCT-23	WK KELLOGG CO	.250-	0.00	3.75-	3.75-
	02-OCT-23	NON TAXABLE DISTRIBU FROM KELL FRACADJ:RAF-ERU-IAS-11118001 PLANT-FERC-EQ				
TOTAL MISCELLANEOUS ACTIVITY						
	U.S. DOLLAR			72.29	723.75-	651.46-

TRAN CODE	EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	SHARES PAR VALUE	TRADE DATE BASE AMOUNT	INVESTMENT BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL ACTIVITY OF U.S. DOLLAR				558,486.34-	209,045.47	152,688.67-
GRAND TOTAL ACTIVITY (BASE VALUE)				558,486.34-	209,045.47	152,688.67-

BNY MELLON

TRDA56 A56G33671000 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

FOREIGN EXCHANGE CONTRACT TRANSACTIONS PAGE: 1

A56 G336710 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2540I

AMEREN SERVICES

PLANT - FERC CONSOLIDATED

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
* INDICATES PENDING SETTLEMENT					
U.S. DOLLAR					
AT&T INC					
4.250% 03/01/2027 DD 02/09/17	IT	INTEREST RECEIVED	01-MAR-23	743.75	743.75
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	743.75	743.75
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
ABBOTT LABORATORIES					
4.900% 11/30/2046 DD 11/22/16	IT	INTEREST RECEIVED	30-MAY-23	367.50	367.50
PAYMENT PERIOD 30-NOV-22 TO 29-MAY-23					
	IS	INTEREST SOLD	11-JUL-23	87.79	87.79
PAYMENT PERIOD 30-MAY-23 TO 12-JUL-23					
ABBVIE INC					
4.875% 11/14/2048 DD 09/18/18	IT	INTEREST RECEIVED	15-MAY-23	243.75	243.75
PAYMENT PERIOD 14-NOV-22 TO 13-MAY-23					
	IT	INTEREST RECEIVED	14-NOV-23	243.75	243.75
PAYMENT PERIOD 14-MAY-23 TO 13-NOV-23					
ABBVIE INC					
4.050% 11/21/2039 DD 05/21/20	IT	INTEREST RECEIVED	22-MAY-23	303.75	303.75
PAYMENT PERIOD 21-NOV-22 TO 20-MAY-23					
	IT	INTEREST RECEIVED	21-NOV-23	303.75	303.75
PAYMENT PERIOD 21-MAY-23 TO 20-NOV-23					
AETNA INC					
2.800% 06/15/2023 DD 06/09/16	IT	INTEREST RECEIVED	15-JUN-23	350.00	350.00
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
AIR LEASE CORP					
2.875% 01/15/2026 DD 08/17/20	IT	INTEREST RECEIVED	17-JAN-23	143.75	143.75
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	143.75	143.75
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
AIR LEASE CORP					
1.875% 08/15/2026 DD 05/24/21	IT	INTEREST RECEIVED	15-FEB-23	140.63	140.63
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	140.63	140.63
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
ALEXANDRIA REAL ESTATE EQUITIE					
4.500% 07/30/2029 DD 07/18/14	IT	INTEREST RECEIVED	30-JAN-23	337.50	337.50
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23					
	IT	INTEREST RECEIVED	31-JUL-23	337.50	337.50
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23					
ALEXANDRIA REAL ESTATE EQUITIE					
3.800% 04/15/2026 DD 03/21/19	IT	INTEREST RECEIVED	17-APR-23	285.00	285.00
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	285.00	285.00
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
AMAZON.COM INC					
4.950% 12/05/2044 DD 12/05/14	IT	INTEREST RECEIVED	05-JUN-23	247.50	247.50
PAYMENT PERIOD 05-DEC-22 TO 04-JUN-23					
	IT	INTEREST RECEIVED	05-DEC-23	247.50	247.50
PAYMENT PERIOD 05-JUN-23 TO 04-DEC-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
AMERICAN EXPRESS CO					
4.050% 12/03/2042 DD 12/03/12	IT	INTEREST RECEIVED	05-JUN-23	202.50	202.50
PAYMENT PERIOD 03-DEC-22 TO 02-JUN-23					
	IT	INTEREST RECEIVED	04-DEC-23	202.50	202.50
PAYMENT PERIOD 03-JUN-23 TO 02-DEC-23					
AMERICAN EXPRESS CO					
3.400% 02/22/2024 DD 02/22/19	IT	INTEREST RECEIVED	22-FEB-23	255.00	255.00
PAYMENT PERIOD 22-AUG-22 TO 21-FEB-23					
	IS	INTEREST SOLD	12-JUN-23	158.66	158.66
PAYMENT PERIOD 22-FEB-23 TO 13-JUN-23					
AMERICAN HOMES 4 RENT LP					
2.375% 07/15/2031 DD 07/08/21	IT	INTEREST RECEIVED	17-JAN-23	59.38	59.38
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	59.38	59.38
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
AMERICAN HOMES 4 RENT LP					
3.625% 04/15/2032 DD 04/07/22	IT	INTEREST RECEIVED	17-APR-23	634.38	634.38
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	634.38	634.38
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
AMERICAN INTERNATIONAL GROUP I					
4.200% 04/01/2028 DD 03/26/18	IT	INTEREST RECEIVED	03-APR-23	420.00	420.00
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	420.00	420.00
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
AMERICAN INTERNATIONAL GROUP I					
4.375% 06/30/2050 DD 05/11/20	IT	INTEREST RECEIVED	30-JUN-23	328.13	328.13
PAYMENT PERIOD 30-DEC-22 TO 29-JUN-23					
AMERISOURCEBERGEN CORP					
3.250% 03/01/2025 DD 02/20/15	IT	INTEREST RECEIVED	01-MAR-23	81.25	81.25
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	81.25	81.25
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
AMERIPRISE FINANCIAL INC					
2.875% 09/15/2026 DD 08/11/16	IT	INTEREST RECEIVED	15-MAR-23	359.38	359.38
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	359.38	359.38
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
AMGEN INC					
4.663% 06/15/2051 DD 12/15/16	IT	INTEREST RECEIVED	15-JUN-23	349.73	349.73
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23					
	IT	INTEREST RECEIVED	15-DEC-23	349.73	349.73
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23					
AMGEN INC					
3.150% 02/21/2040 DD 02/21/20	IT	INTEREST RECEIVED	21-FEB-23	472.50	472.50
PAYMENT PERIOD 21-AUG-22 TO 20-FEB-23					
	IT	INTEREST RECEIVED	21-AUG-23	472.50	472.50
PAYMENT PERIOD 21-FEB-23 TO 20-AUG-23					
AMGEN INC					
5.650% 03/02/2053 DD 03/02/23	IB	INTEREST BOUGHT	22-JUN-23	357.83-	357.83-
PAYMENT PERIOD 02-MAR-23 TO 25-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	05-SEP-23	565.00	565.00
PAYMENT PERIOD 02-MAR-23 TO 01-SEP-23					
ANHEUSER-BUSCH COS LLC / ANHEU					
4.900% 02/01/2046 DD 02/01/19	IT	INTEREST RECEIVED	01-FEB-23	367.50	367.50
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	367.50	367.50
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
ANHEUSER-BUSCH INBEV WORLDWIDE					
4.000% 04/13/2028 DD 04/04/18	IT	INTEREST RECEIVED	13-APR-23	700.00	700.00
PAYMENT PERIOD 13-OCT-22 TO 12-APR-23					
	IT	INTEREST RECEIVED	13-OCT-23	700.00	700.00
PAYMENT PERIOD 13-APR-23 TO 12-OCT-23					
ANHEUSER-BUSCH INBEV FINANCE I					
4.900% 02/01/2046 DD 01/25/16	IT	INTEREST RECEIVED	01-FEB-23	245.00	245.00
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	245.00	245.00
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
APPLE INC					
3.850% 05/04/2043 DD 05/03/13	IT	INTEREST RECEIVED	04-MAY-23	288.75	288.75
PAYMENT PERIOD 04-NOV-22 TO 03-MAY-23					
	IT	INTEREST RECEIVED	06-NOV-23	288.75	288.75
PAYMENT PERIOD 04-MAY-23 TO 03-NOV-23					
APPLE INC					
3.000% 02/09/2024 DD 02/09/17	IT	INTEREST RECEIVED	09-FEB-23	150.00	150.00
PAYMENT PERIOD 09-AUG-22 TO 08-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	09-AUG-23	150.00	150.00
PAYMENT PERIOD 09-FEB-23 TO 08-AUG-23					
	IS	INTEREST SOLD	29-AUG-23	18.33	18.33
PAYMENT PERIOD 09-AUG-23 TO 30-AUG-23					
APPLE INC					
2.050% 09/11/2026 DD 09/11/19	IT	INTEREST RECEIVED	13-MAR-23	51.25	51.25
PAYMENT PERIOD 11-SEP-22 TO 10-MAR-23					
	IT	INTEREST RECEIVED	11-SEP-23	51.25	51.25
PAYMENT PERIOD 11-MAR-23 TO 10-SEP-23					
APPLE INC					
1.650% 05/11/2030 DD 05/11/20	IT	INTEREST RECEIVED	11-MAY-23	82.50	82.50
PAYMENT PERIOD 11-NOV-22 TO 10-MAY-23					
	IT	INTEREST RECEIVED	13-NOV-23	82.50	82.50
PAYMENT PERIOD 11-MAY-23 TO 10-NOV-23					
ARIZONA ST TRANSPRTN BRD HIGHW					
2.462% 07/01/2030 DD 02/12/20	IT	INTEREST RECEIVED	03-JAN-23	61.55	61.55
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	03-JUL-23	61.55	61.55
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	20-SEP-23	27.01	27.01
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23					
ASTRAZENECA PLC					
1.375% 08/06/2030 DD 08/06/20	IT	INTEREST RECEIVED	06-FEB-23	103.13	103.13
PAYMENT PERIOD 06-AUG-22 TO 05-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	07-AUG-23	103.13	103.13
PAYMENT PERIOD 06-FEB-23 TO 05-AUG-23					
AUTOZONE INC					
4.000% 04/15/2030 DD 03/30/20	IT	INTEREST RECEIVED	17-APR-23	300.00	300.00
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	300.00	300.00
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
AVALONBAY COMMUNITIES INC					
3.300% 06/01/2029 DD 05/15/19	IT	INTEREST RECEIVED	01-JUN-23	247.50	247.50
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	247.50	247.50
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
BA CREDIT CARD TRUST A2 A2					
5.000% 04/17/2028 DD 11/23/22	IT	INTEREST RECEIVED	17-JAN-23	173.33	173.33
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	15-FEB-23	100.00	100.00
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	15-MAR-23	100.00	100.00
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	100.00	100.00
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	15-MAY-23	100.00	100.00
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	15-JUN-23	100.00	100.00
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-JUL-23	100.00	100.00
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	15-AUG-23	100.00	100.00
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	100.00	100.00
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	16-OCT-23	100.00	100.00
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	15-NOV-23	100.00	100.00
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	100.00	100.00
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
TRUIST FINANCIAL CORP					
2.500% 08/01/2024 DD 07/29/19	IT	INTEREST RECEIVED	01-FEB-23	250.00	250.00
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	250.00	250.00
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
BP CAPITAL MARKETS PLC					
3.279% 09/19/2027 DD 09/19/17	IT	INTEREST RECEIVED	20-MAR-23	573.83	573.83
PAYMENT PERIOD 19-SEP-22 TO 18-MAR-23					
	IT	INTEREST RECEIVED	19-SEP-23	573.83	573.83
PAYMENT PERIOD 19-MAR-23 TO 18-SEP-23					
BANK OF AMERICA CORP					
4.000% 04/01/2024 DD 04/01/14	IT	INTEREST RECEIVED	03-APR-23	300.00	300.00
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IS	INTEREST SOLD	29-AUG-23	250.00	250.00
PAYMENT PERIOD 01-APR-23 TO 30-AUG-23					
BANK OF AMERICA CORP					
3.500% 04/19/2026 DD 04/19/16	IT	INTEREST RECEIVED	19-APR-23	525.00	525.00
PAYMENT PERIOD 19-OCT-22 TO 18-APR-23					
	IS	INTEREST SOLD	05-JUL-23	227.50	227.50
PAYMENT PERIOD 19-APR-23 TO 06-JUL-23					
BANK OF AMERICA CORP					
VAR RT 12/20/2028 DD 12/20/17	IB	INTEREST BOUGHT	29-AUG-23	134.86-	134.86-
PAYMENT PERIOD 20-JUN-23 TO 30-AUG-23					
	IT	INTEREST RECEIVED	20-DEC-23	341.90	341.90
PAYMENT PERIOD 20-JUN-23 TO 19-DEC-23					
BANK OF AMERICA CORP					
VAR RT 03/05/2029 DD 03/05/18	IT	INTEREST RECEIVED	06-MAR-23	1,588.00	1,588.00
PAYMENT PERIOD 05-SEP-22 TO 04-MAR-23					
	IT	INTEREST RECEIVED	05-SEP-23	1,588.00	1,588.00
PAYMENT PERIOD 05-MAR-23 TO 04-SEP-23					
BANK OF AMERICA CORP					
VAR RT 10/24/2026 DD 10/21/20	IT	INTEREST RECEIVED	24-APR-23	59.85	59.85
PAYMENT PERIOD 24-OCT-22 TO 23-APR-23					
	IT	INTEREST RECEIVED	24-OCT-23	59.85	59.85
PAYMENT PERIOD 24-APR-23 TO 23-OCT-23					
BANK OF AMERICA CORP					
VAR RT 10/20/2032 DD 10/20/21	IS	INTEREST SOLD	05-JAN-23	197.54	197.54
PAYMENT PERIOD 20-OCT-22 TO 08-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
BANK OF AMERICA CORP					
VAR RT 04/25/2034 DD 04/25/23	IB	INTEREST BOUGHT	05-JUL-23	634.56-	634.56-
PAYMENT PERIOD 25-APR-23 TO 06-JUL-23					
	IT	INTEREST RECEIVED	25-OCT-23	1,586.40	1,586.40
PAYMENT PERIOD 25-APR-23 TO 24-OCT-23					
BERKSHIRE HATHAWAY INC					
3.125% 03/15/2026 DD 03/15/16	IT	INTEREST RECEIVED	15-MAR-23	312.50	312.50
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	312.50	312.50
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
BIO-RAD LABORATORIES INC					
3.700% 03/15/2032 DD 03/02/22	IT	INTEREST RECEIVED	15-MAR-23	647.50	647.50
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	647.50	647.50
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
BIOGEN INC					
2.250% 05/01/2030 DD 04/30/20	IT	INTEREST RECEIVED	01-MAY-23	225.00	225.00
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	225.00	225.00
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
BOEING CO/THE					
2.500% 03/01/2025 DD 02/20/15	IT	INTEREST RECEIVED	01-MAR-23	562.50	562.50
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	562.50	562.50
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
BOEING CO/THE					
3.625% 02/01/2031 DD 11/02/20	IT	INTEREST RECEIVED	01-FEB-23	362.50	362.50
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	362.50	362.50
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
BOSTON PROPERTIES LP					
2.750% 10/01/2026 DD 08/17/16	IT	INTEREST RECEIVED	03-APR-23	481.25	481.25
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IS	INTEREST SOLD	11-APR-23	32.08	32.08
PAYMENT PERIOD 01-APR-23 TO 12-APR-23					
BROADCOM INC 144A					
3.419% 04/15/2033 DD 03/31/21	IT	INTEREST RECEIVED	17-APR-23	512.85	512.85
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	512.85	512.85
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
CD 2016-CD2 MORTGAGE TR CD2 A4					
VAR RT 11/10/2049 DD 12/01/16	IT	INTEREST RECEIVED	12-JAN-23	29.38	29.38
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	10-FEB-23	29.38	29.38
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	10-MAR-23	29.38	29.38
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	12-APR-23	29.38	29.38
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	12-MAY-23	29.38	29.38
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	12-JUN-23	29.38	29.38
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	12-JUL-23	29.38	29.38
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	11-AUG-23	29.38	29.38
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	12-SEP-23	29.38	29.38
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	13-OCT-23	29.38	29.38
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	10-NOV-23	29.38	29.38
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	12-DEC-23	29.38	29.38
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
CIGNA GROUP/THE					
4.375% 10/15/2028 DD 04/15/19	IT	INTEREST RECEIVED	17-APR-23	437.50	437.50
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	437.50	437.50
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
CIGNA GROUP/THE					
2.400% 03/15/2030 DD 03/16/20	IT	INTEREST RECEIVED	15-MAR-23	240.00	240.00
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-SEP-23	240.00	240.00
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
CMS ENERGY CORP					
4.875% 03/01/2044 DD 02/27/14	IT	INTEREST RECEIVED	01-MAR-23	975.00	975.00
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	975.00	975.00
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
COMM 2014-UBS3 MORTGAG UBS3 A3					
3.546% 06/10/2047 DD 06/01/14	IT	INTEREST RECEIVED	12-JAN-23	84.65	84.65
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	10-FEB-23	86.46	86.46
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	10-MAR-23	84.30	84.30
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	12-APR-23	84.30	84.30
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	12-MAY-23	84.30	84.30
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	12-JUN-23	84.30	84.30
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	12-JUL-23	84.30	84.30
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	11-AUG-23	84.30	84.30
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	12-SEP-23	84.30	84.30
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	13-OCT-23	84.30	84.30
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	10-NOV-23	79.07	79.07
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	12-DEC-23	78.70	78.70
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
CSAIL 2017-CX10 COMMER CX10 A4					
3.191% 11/15/2050 DD 11/01/17	IT	INTEREST RECEIVED	18-JAN-23	53.18	53.18
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	17-FEB-23	53.18	53.18
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	17-MAR-23	53.18	53.18
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	53.18	53.18
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	17-MAY-23	53.18	53.18
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	16-JUN-23	53.18	53.18
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	53.18	53.18
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-AUG-23	53.18	53.18
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	53.18	53.18
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	17-OCT-23	53.18	53.18
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	17-NOV-23	53.18	53.18
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	53.18	53.18
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
CNH EQUIPMENT TRUST 2021- A A3					
0.400% 12/15/2025 DD 03/15/21	IT	INTEREST RECEIVED	17-JAN-23	9.34	9.34
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	15-FEB-23	8.92	8.92
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-MAR-23	8.54	8.54
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23					
	IT	INTEREST RECEIVED	17-APR-23	8.23	8.23
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23					
	IT	INTEREST RECEIVED	15-MAY-23	7.71	7.71
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-JUN-23	7.21	7.21
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-JUL-23	6.66	6.66
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23					
	IT	INTEREST RECEIVED	15-AUG-23	6.09	6.09
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23					
	IT	INTEREST RECEIVED	15-SEP-23	5.59	5.59
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23					
	IT	INTEREST RECEIVED	16-OCT-23	5.13	5.13
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23					
	IT	INTEREST RECEIVED	15-NOV-23	4.64	4.64
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23					
	IT	INTEREST RECEIVED	15-DEC-23	4.18	4.18
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23					
COMM 2013-LC13 MORTGAG LC13 A5 4.205% 08/10/2046 DD 09/01/13	IT	INTEREST RECEIVED	12-JAN-23	31.87	31.87
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	10-FEB-23	31.87	31.87
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	10-MAR-23	31.87	31.87
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	12-APR-23	31.87	31.87
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	12-MAY-23	30.25	30.25
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	12-JUN-23	25.83	25.83
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	12-JUL-23	8.34	8.34
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	11-AUG-23	0.10	0.10
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
CSX CORP					
4.100% 03/15/2044 DD 10/22/12	IT	INTEREST RECEIVED	15-MAR-23	102.50	102.50
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	102.50	102.50
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
CSX CORP					
3.350% 11/01/2025 DD 10/20/15	IT	INTEREST RECEIVED	01-MAY-23	167.50	167.50
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	167.50	167.50
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
CSX CORP					
2.600% 11/01/2026 DD 10/18/16	IT	INTEREST RECEIVED	01-MAY-23	130.00	130.00
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	130.00	130.00
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
CSX CORP					
3.250% 06/01/2027 DD 05/01/17	IT	INTEREST RECEIVED	01-JUN-23	406.25	406.25
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	01-DEC-23	406.25	406.25
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
CVS HEALTH CORP					
5.300% 12/05/2043 DD 12/05/13	IT	INTEREST RECEIVED	05-JUN-23	530.00	530.00
PAYMENT PERIOD 05-DEC-22 TO 04-JUN-23					
	IT	INTEREST RECEIVED	05-DEC-23	530.00	530.00
PAYMENT PERIOD 05-JUN-23 TO 04-DEC-23					
CVS HEALTH CORP					
4.300% 03/25/2028 DD 03/09/18	IT	INTEREST RECEIVED	27-MAR-23	86.00	86.00
PAYMENT PERIOD 25-SEP-22 TO 24-MAR-23					
	IT	INTEREST RECEIVED	25-SEP-23	86.00	86.00
PAYMENT PERIOD 25-MAR-23 TO 24-SEP-23					
CVS HEALTH CORP					
5.050% 03/25/2048 DD 03/09/18	IT	INTEREST RECEIVED	27-MAR-23	252.50	252.50
PAYMENT PERIOD 25-SEP-22 TO 24-MAR-23					
	IT	INTEREST RECEIVED	25-SEP-23	252.50	252.50
PAYMENT PERIOD 25-MAR-23 TO 24-SEP-23					
CVS HEALTH CORP					
1.750% 08/21/2030 DD 08/21/20	IT	INTEREST RECEIVED	21-FEB-23	218.75	218.75
PAYMENT PERIOD 21-AUG-22 TO 20-FEB-23					
	IT	INTEREST RECEIVED	21-AUG-23	218.75	218.75
PAYMENT PERIOD 21-FEB-23 TO 20-AUG-23					
CALIFORNIA ST					
2.375% 10/01/2026 DD 10/24/19	IT	INTEREST RECEIVED	03-APR-23	178.13	178.13
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-OCT-23	178.13	178.13
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
CALIFORNIA ST					
5.125% 03/01/2038 DD 03/15/23	IB	INTEREST BOUGHT	17-OCT-23	273.33-	273.33-
PAYMENT PERIOD 01-SEP-23 TO 18-OCT-23					
CANADIAN PACIFIC RAILWAY CO					
2.450% 12/02/2031 DD 12/02/21	IT	INTEREST RECEIVED	02-JUN-23	122.50	122.50
PAYMENT PERIOD 02-DEC-22 TO 01-JUN-23					
	IS	INTEREST SOLD	29-AUG-23	60.57	60.57
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23					
CANADIAN PACIFIC RAILWAY CO					
3.000% 12/02/2041 DD 12/02/21	IT	INTEREST RECEIVED	02-JUN-23	150.00	150.00
PAYMENT PERIOD 02-DEC-22 TO 01-JUN-23					
	IS	INTEREST SOLD	29-AUG-23	74.17	74.17
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23					
CAPITAL ONE FINANCIAL CORP					
VAR RT 06/08/2029 DD 06/08/23	IT	INTEREST RECEIVED	08-DEC-23	568.08	568.08
PAYMENT PERIOD 08-JUN-23 TO 07-DEC-23					
CARMAX AUTO OWNER TRUST 2 1 A3					
1.890% 12/16/2024 DD 01/22/20	IT	INTEREST RECEIVED	17-JAN-23	17.98	17.98
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	15-FEB-23	15.89	15.89
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-MAR-23	13.89	13.89
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-APR-23	11.98	11.98
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23					
	IT	INTEREST RECEIVED	15-MAY-23	9.81	9.81
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-JUN-23	7.96	7.96
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23					
	IT	INTEREST RECEIVED	17-JUL-23	6.02	6.02
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23					
	IT	INTEREST RECEIVED	15-AUG-23	4.19	4.19
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23					
	IT	INTEREST RECEIVED	15-SEP-23	2.50	2.50
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23					
	IT	INTEREST RECEIVED	16-OCT-23	0.69	0.69
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23					
CARRIER GLOBAL CORP					
2.722% 02/15/2030 DD 08/15/20	IT	INTEREST RECEIVED	15-FEB-23	544.40	544.40
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	544.40	544.40
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
CARVANA AUTO RECEIVABLES P4 A3					
1.310% 01/11/2027 DD 12/29/21	IT	INTEREST RECEIVED	10-JAN-23	21.83	21.83
PAYMENT PERIOD 10-DEC-22 TO 09-JAN-23					
	IT	INTEREST RECEIVED	10-FEB-23	21.83	21.83
PAYMENT PERIOD 10-JAN-23 TO 09-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	10-MAR-23	21.83	21.83
PAYMENT PERIOD 10-FEB-23 TO 09-MAR-23					
	IT	INTEREST RECEIVED	10-APR-23	21.83	21.83
PAYMENT PERIOD 10-MAR-23 TO 09-APR-23					
	IT	INTEREST RECEIVED	10-MAY-23	21.83	21.83
PAYMENT PERIOD 10-APR-23 TO 09-MAY-23					
	IT	INTEREST RECEIVED	12-JUN-23	21.83	21.83
PAYMENT PERIOD 10-MAY-23 TO 09-JUN-23					
	IT	INTEREST RECEIVED	10-JUL-23	21.83	21.83
PAYMENT PERIOD 10-JUN-23 TO 09-JUL-23					
	IT	INTEREST RECEIVED	10-AUG-23	21.83	21.83
PAYMENT PERIOD 10-JUL-23 TO 09-AUG-23					
	IT	INTEREST RECEIVED	11-SEP-23	20.98	20.98
PAYMENT PERIOD 10-AUG-23 TO 09-SEP-23					
	IT	INTEREST RECEIVED	10-OCT-23	19.81	19.81
PAYMENT PERIOD 10-SEP-23 TO 09-OCT-23					
	IT	INTEREST RECEIVED	10-NOV-23	18.76	18.76
PAYMENT PERIOD 10-OCT-23 TO 09-NOV-23					
	IT	INTEREST RECEIVED	11-DEC-23	17.71	17.71
PAYMENT PERIOD 10-NOV-23 TO 09-DEC-23					
CATERPILLAR FINANCIAL SERVICES					
2.400% 08/09/2026 DD 08/09/16	IT	INTEREST RECEIVED	09-FEB-23	240.00	240.00
PAYMENT PERIOD 09-AUG-22 TO 08-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	09-AUG-23	240.00	240.00
PAYMENT PERIOD 09-FEB-23 TO 08-AUG-23					
CATERPILLAR INC					
3.803% 08/15/2042 DD 08/15/12	IT	INTEREST RECEIVED	15-FEB-23	285.23	285.23
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	285.23	285.23
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
CHARTER COMMUNICATIONS OPERATI					
4.908% 07/23/2025 DD 07/23/16	IT	INTEREST RECEIVED	23-JAN-23	368.10	368.10
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23					
	IT	INTEREST RECEIVED	24-JUL-23	368.10	368.10
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23					
CHARTER COMMUNICATIONS OPERATI					
5.375% 05/01/2047 DD 11/01/17	IT	INTEREST RECEIVED	01-MAY-23	268.75	268.75
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	268.75	268.75
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
CHENIERE CORPUS CHRISTI HOLDIN					
3.700% 11/15/2029 DD 05/15/20	IT	INTEREST RECEIVED	15-MAY-23	555.00	555.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	555.00	555.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
CITIGROUP COMMERCIAL MOR C5 A3					
3.963% 06/10/2051 DD 06/01/18	IT	INTEREST RECEIVED	12-JAN-23	57.88	57.88
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	10-FEB-23	57.75	57.75
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	10-MAR-23	56.47	56.47
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	13-APR-23	56.30	56.30
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	12-MAY-23	56.23	56.23
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	12-JUN-23	56.23	56.23
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	12-JUL-23	56.23	56.23
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	11-AUG-23	56.23	56.23
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	12-SEP-23	56.23	56.23
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	13-OCT-23	56.23	56.23
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	10-NOV-23	56.23	56.23
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	12-DEC-23	56.23	56.23
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
CITIGROUP INC					
4.650% 07/30/2045 DD 07/30/15	IT	INTEREST RECEIVED	30-JAN-23	232.50	232.50
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	31-JUL-23	232.50	232.50
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23					
CITIGROUP INC					
3.400% 05/01/2026 DD 05/02/16	IT	INTEREST RECEIVED	01-MAY-23	425.00	425.00
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	425.00	425.00
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
CITIGROUP INC					
VAR RT 01/10/2028 DD 01/10/17	IB	INTEREST BOUGHT	23-AUG-23	97.18-	97.18-
PAYMENT PERIOD 10-JUL-23 TO 24-AUG-23					
CITIGROUP INC					
VAR RT 01/29/2031 DD 01/29/20	IT	INTEREST RECEIVED	30-JAN-23	599.85	599.85
PAYMENT PERIOD 29-JUL-22 TO 28-JAN-23					
	IT	INTEREST RECEIVED	31-JUL-23	599.85	599.85
PAYMENT PERIOD 29-JAN-23 TO 28-JUL-23					
CITIGROUP INC					
VAR RT 05/24/2028 DD 05/24/22	IT	INTEREST RECEIVED	24-MAY-23	465.80	465.80
PAYMENT PERIOD 24-NOV-22 TO 23-MAY-23					
	IS	INTEREST SOLD	23-AUG-23	235.49	235.49
PAYMENT PERIOD 24-MAY-23 TO 24-AUG-23					
COMCAST CORP					
7.050% 03/15/2033 DD 03/14/03	IT	INTEREST RECEIVED	15-MAR-23	387.75	387.75
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	387.75	387.75
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
COMCAST CORP					
3.150% 03/01/2026 DD 02/23/16	IT	INTEREST RECEIVED	01-MAR-23	157.50	157.50
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	157.50	157.50
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
COMCAST CORP					
2.650% 02/01/2030 DD 11/05/19	IT	INTEREST RECEIVED	01-FEB-23	265.00	265.00
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	265.00	265.00
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
COMCAST CORP					
2.887% 11/01/2051 DD 05/01/22	IT	INTEREST RECEIVED	01-MAY-23	86.61	86.61
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	86.61	86.61
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
CONAGRA BRANDS INC					
1.375% 11/01/2027 DD 10/16/20	IT	INTEREST RECEIVED	01-MAY-23	103.13	103.13
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	103.13	103.13
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
CONNECTICUT LIGHT AND POWER CO					
4.150% 06/01/2045 DD 05/20/15	IT	INTEREST RECEIVED	01-JUN-23	415.00	415.00
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	415.00	415.00
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
CONNECTICUT LIGHT AND POWER CO					
4.000% 04/01/2048 DD 03/28/18	IT	INTEREST RECEIVED	03-APR-23	200.00	200.00
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	200.00	200.00
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
CONSOLIDATED EDISON CO OF NEW					
4.650% 12/01/2048 DD 11/30/18	IT	INTEREST RECEIVED	01-JUN-23	348.75	348.75
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	348.75	348.75
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
CONSOLIDATED EDISON CO OF NEW					
3.350% 04/01/2030 DD 03/31/20	IT	INTEREST RECEIVED	03-APR-23	251.25	251.25
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	251.25	251.25
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
CONSUMERS ENERGY CO					
4.350% 04/15/2049 DD 11/13/18	IT	INTEREST RECEIVED	17-APR-23	326.25	326.25
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	326.25	326.25
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
CROWN CASTLE INC					
2.250% 01/15/2031 DD 06/15/20	IT	INTEREST RECEIVED	17-JAN-23	450.00	450.00
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	450.00	450.00
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
CROWN CASTLE INC					
2.900% 03/15/2027 DD 03/04/22	IT	INTEREST RECEIVED	15-MAR-23	159.50	159.50
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	159.50	159.50
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
DH EUROPE FINANCE II SARL					
2.600% 11/15/2029 DD 11/07/19	IT	INTEREST RECEIVED	15-MAY-23	195.00	195.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	195.00	195.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
WALT DISNEY CO/THE					
2.750% 09/01/2049 DD 09/06/19	IT	INTEREST RECEIVED	01-MAR-23	412.50	412.50
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	412.50	412.50
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
	IS	INTEREST SOLD	18-SEP-23	43.54	43.54
PAYMENT PERIOD 01-SEP-23 TO 19-SEP-23					
DISCOVER FINANCIAL SERVICES					
6.700% 11/29/2032 DD 11/29/22	IT	INTEREST RECEIVED	30-MAY-23	1,072.00	1,072.00
PAYMENT PERIOD 29-NOV-22 TO 28-MAY-23					
	IT	INTEREST RECEIVED	29-NOV-23	1,072.00	1,072.00
PAYMENT PERIOD 29-MAY-23 TO 28-NOV-23					
DOLLAR GENERAL CORP					
3.500% 04/03/2030 DD 04/03/20	IT	INTEREST RECEIVED	03-APR-23	262.50	262.50
PAYMENT PERIOD 03-OCT-22 TO 02-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IS	INTEREST SOLD	25-SEP-23	253.75	253.75
PAYMENT PERIOD 03-APR-23 TO 26-SEP-23					
DOLLAR TREE INC					
4.200% 05/15/2028 DD 04/19/18	IT	INTEREST RECEIVED	15-MAY-23	105.00	105.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	105.00	105.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
ERAC USA FINANCE LLC 144A					
7.000% 10/15/2037 DD 10/17/07	IT	INTEREST RECEIVED	17-APR-23	315.00	315.00
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	315.00	315.00
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
EATON CORP					
4.150% 03/15/2033 DD 08/23/22	IT	INTEREST RECEIVED	15-MAR-23	1,164.31	1,164.31
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	1,037.50	1,037.50
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
KINDER MORGAN INC					
7.750% 01/15/2032 DD 01/11/02	IT	INTEREST RECEIVED	17-JAN-23	968.75	968.75
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	968.75	968.75
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
ENBRIDGE INC					
3.125% 11/15/2029 DD 11/15/19	IT	INTEREST RECEIVED	15-MAY-23	156.25	156.25
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-NOV-23	156.25	156.25
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
ENBRIDGE INC					
5.700% 03/08/2033 DD 03/08/23	IT	INTEREST RECEIVED	08-SEP-23	484.50	484.50
PAYMENT PERIOD 08-MAR-23 TO 07-SEP-23					
IBERDROLA INTERNATIONAL BV					
6.750% 07/15/2036 DD 07/24/06	IT	INTEREST RECEIVED	17-JAN-23	337.50	337.50
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	337.50	337.50
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
ENERGY TRANSFER LP					
5.150% 02/01/2043 DD 01/22/13	IT	INTEREST RECEIVED	01-FEB-23	515.00	515.00
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	515.00	515.00
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
ENTERPRISE PRODUCTS OPERATING					
2.800% 01/31/2030 DD 01/15/20	IT	INTEREST RECEIVED	31-JAN-23	140.00	140.00
PAYMENT PERIOD 31-JUL-22 TO 30-JAN-23					
	IT	INTEREST RECEIVED	31-JUL-23	140.00	140.00
PAYMENT PERIOD 31-JAN-23 TO 30-JUL-23					
ENTERPRISE PRODUCTS OPERATING					
3.300% 02/15/2053 DD 09/15/21	IT	INTEREST RECEIVED	15-FEB-23	330.00	330.00
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	330.00	330.00
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
EQUINIX INC					
2.500% 05/15/2031 DD 05/17/21	IT	INTEREST RECEIVED	15-MAY-23	250.00	250.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	250.00	250.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
EQUINOR ASA					
3.250% 11/18/2049 DD 11/18/19	IT	INTEREST RECEIVED	18-MAY-23	162.50	162.50
PAYMENT PERIOD 18-NOV-22 TO 17-MAY-23					
	IT	INTEREST RECEIVED	20-NOV-23	162.50	162.50
PAYMENT PERIOD 18-MAY-23 TO 17-NOV-23					
ESTEE LAUDER COS INC/THE					
2.375% 12/01/2029 DD 11/21/19	IT	INTEREST RECEIVED	01-JUN-23	118.75	118.75
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	118.75	118.75
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
EUROPEAN INVESTMENT BANK					
2.500% 03/15/2023 DD 01/17/18	IT	INTEREST RECEIVED	15-MAR-23	375.00	375.00
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
EXTRA SPACE STORAGE LP					
5.700% 04/01/2028 DD 03/28/23	IT	INTEREST RECEIVED	02-OCT-23	173.85	173.85
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
META PLATFORMS INC					
3.850% 08/15/2032 DD 08/09/22	IT	INTEREST RECEIVED	15-FEB-23	497.29	497.29
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	481.25	481.25
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
META PLATFORMS INC					
5.600% 05/15/2053 DD 05/03/23	IB	INTEREST BOUGHT	22-JUN-23	164.89-	164.89-
PAYMENT PERIOD 15-MAY-23 TO 25-JUN-23					
	IT	INTEREST RECEIVED	15-NOV-23	597.33	597.33
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
FHLMC POOL #SD-1440					
3.500% 07/01/2052 DD 08/01/22	IT	INTEREST RECEIVED	25-JAN-23	270.34	270.34
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	269.88	269.88
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	269.45	269.45
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	268.46	268.46
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	268.01	268.01
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	266.82	266.82
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	266.38	266.38
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IS	INTEREST SOLD	10-AUG-23	88.03	88.03
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23					
	IT	INTEREST RECEIVED	25-AUG-23	265.89	265.89
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
FHLMC POOL #SD-3516					
5.500% 08/01/2053 DD 07/01/23	IB	INTEREST BOUGHT	10-AUG-23	121.99-	121.99-
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23					
	IT	INTEREST RECEIVED	25-SEP-23	365.98	365.98
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	25-OCT-23	364.49	364.49
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	362.39	362.39
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	26-DEC-23	360.38	360.38
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FEDERAL NATL MTG ASSN					
2.375% 01/19/2023 DD 01/23/18	IT	INTEREST RECEIVED	19-JAN-23	831.25	831.25
PAYMENT PERIOD 19-JUL-22 TO 18-JAN-23					
FEDERAL NATL MTG ASSN					
6.250% 05/15/2029 DD 05/15/99	IT	INTEREST RECEIVED	15-MAY-23	156.25	156.25
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	156.25	156.25
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
FHLMC MULTICLASS MTG 4582 GA					
VAR RT 03/15/2052 DD 05/01/16	IT	INTEREST RECEIVED	17-JAN-23	1.85	1.85
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	15-FEB-23	1.38	1.38
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-MAR-23	1.04	1.04
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	0.77	0.77
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	15-MAY-23	0.36	0.36
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	15-JUN-23	0.07	0.07
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
FHLMC MULTICLASS MTG K030 A2					
VAR RT 04/25/2023 DD 08/01/13	IT	INTEREST RECEIVED	25-JAN-23	10.24	10.24
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	7.12	7.12
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	2.58	2.58
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	0.87	0.87
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	CD	MT INTEREST	25-APR-23	0.01	0.01
FHLMC MULTICLASS MTG K029 A2					
VAR RT 02/25/2023 DD 07/01/13	IT	INTEREST RECEIVED	25-JAN-23	27.64	27.64
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	3.27	3.27
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	CW	MT INTEREST ADJUSTMENT	27-FEB-23	0.01-	0.01-
FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19	IT	INTEREST RECEIVED	25-JAN-23	73.47	73.47
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	73.47	73.47
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	73.47	73.47
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	73.47	73.47
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	73.47	73.47
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	73.47	73.47
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	73.47	73.47
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	73.47	73.47
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	73.47	73.47
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	25-OCT-23	73.47	73.47
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	73.47	73.47
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	26-DEC-23	73.47	73.47
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FHLMC MULTICLASS MTG K105 A2					
1.872% 01/25/2030 DD 03/01/20	IT	INTEREST RECEIVED	25-JAN-23	23.40	23.40
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	23.40	23.40
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	23.40	23.40
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	23.40	23.40
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	23.40	23.40
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	23.40	23.40
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	23.40	23.40
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	23.40	23.40
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	23.40	23.40
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	25-OCT-23	23.40	23.40
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	27-NOV-23	23.40	23.40
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	26-DEC-23	23.40	23.40
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FNMA POOL #0AL2866					
3.500% 11/01/2042 DD 01/01/13	IT	INTEREST RECEIVED	25-JAN-23	245.98	245.98
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	243.89	243.89
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	242.41	242.41
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	240.84	240.84
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	239.25	239.25
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	237.08	237.08
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	236.09	236.09
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	233.68	233.68
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	231.73	231.73
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	25-OCT-23	230.23	230.23
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	229.23	229.23
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IS	INTEREST SOLD	14-DEC-23	13.84	13.84
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23					
	IT	INTEREST RECEIVED	26-DEC-23	226.27	226.27
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FHLMC MULTICLASS MTG 3625 B					
4.000% 01/15/2025 DD 01/01/10	IT	INTEREST RECEIVED	17-JAN-23	7.79	7.79
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	15-FEB-23	7.43	7.43
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	15-MAR-23	6.95	6.95
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	6.51	6.51
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	15-MAY-23	6.15	6.15
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	15-JUN-23	5.70	5.70
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	5.35	5.35
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-AUG-23	5.01	5.01
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	4.65	4.65
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	16-OCT-23	4.26	4.26
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	15-NOV-23	3.92	3.92
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	3.58	3.58
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FNMA POOL #0BV7937					
4.000% 08/01/2052 DD 08/01/22	IT	INTEREST RECEIVED	25-JAN-23	292.26	292.26
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	291.10	291.10
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	290.06	290.06
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	289.59	289.59
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	288.77	288.77
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	287.43	287.43
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	25-JUL-23	286.79	286.79
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	285.53	285.53
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	283.61	283.61
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	25-OCT-23	282.17	282.17
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	279.90	279.90
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IS	INTEREST SOLD	14-DEC-23	128.21	128.21
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23					
	IT	INTEREST RECEIVED	26-DEC-23	276.40	276.40
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FNMA POOL #0FS2253					
3.500% 04/01/2050 DD 06/01/22	IT	INTEREST RECEIVED	25-JAN-23	265.56	265.56
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	263.99	263.99
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	262.33	262.33
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	260.91	260.91
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	25-MAY-23	258.12	258.12
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	255.69	255.69
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	254.02	254.02
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	252.69	252.69
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	251.83	251.83
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	25-OCT-23	249.27	249.27
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	246.61	246.61
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IS	INTEREST SOLD	14-DEC-23	113.47	113.47
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23					
	IT	INTEREST RECEIVED	26-DEC-23	244.35	244.35
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FNMA POOL #0FS2513					
4.000% 07/01/2052 DD 07/01/22	IT	INTEREST RECEIVED	25-JAN-23	276.17	276.17
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	274.98	274.98
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	27-MAR-23	273.16	273.16
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	272.59	272.59
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	271.60	271.60
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	269.75	269.75
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	267.88	267.88
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	267.21	267.21
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	265.28	265.28
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	25-OCT-23	264.08	264.08
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	262.25	262.25
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IS	INTEREST SOLD	14-DEC-23	14.34	14.34
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23					
	IT	INTEREST RECEIVED	26-DEC-23	261.69	261.69
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FNMA POOL #0FS5231					
6.000% 07/01/2053 DD 07/01/23	IB	INTEREST BOUGHT	06-SEP-23	64.90-	64.90-
PAYMENT PERIOD 01-SEP-23 TO 06-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	25-OCT-23	321.33	321.33
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	320.11	320.11
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IS	INTEREST SOLD	14-DEC-23	147.00	147.00
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23					
	IT	INTEREST RECEIVED	26-DEC-23	315.72	315.72
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
FEDEX CORP					
4.400% 01/15/2047 DD 01/06/17	IT	INTEREST RECEIVED	17-JAN-23	220.00	220.00
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	220.00	220.00
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
FIDELITY NATIONAL INFORMATION					
3.100% 03/01/2041 DD 03/02/21	IT	INTEREST RECEIVED	01-MAR-23	310.00	310.00
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IS	INTEREST SOLD	11-APR-23	72.33	72.33
PAYMENT PERIOD 01-MAR-23 TO 12-APR-23					
FORD CREDIT AUTO LEASE TR B A3					
5.910% 10/15/2026 DD 09/19/23	IT	INTEREST RECEIVED	16-OCT-23	277.44	277.44
PAYMENT PERIOD 19-SEP-23 TO 14-OCT-23					
	IT	INTEREST RECEIVED	15-NOV-23	320.13	320.13
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23					
	IT	INTEREST RECEIVED	15-DEC-23	320.13	320.13
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
FORD MOTOR CO					
6.100% 08/19/2032 DD 08/19/22	IB	INTEREST BOUGHT	31-OCT-23	309.24-	309.24-
PAYMENT PERIOD 19-AUG-23 TO 01-NOV-23					
SEASONED LOANS STRUCTURE 2 A2C					
2.750% 09/25/2029 DD 09/01/19	IT	INTEREST RECEIVED	25-JAN-23	34.38	34.38
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	34.38	34.38
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	34.38	34.38
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	34.38	34.38
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	34.38	34.38
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	34.38	34.38
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	34.38	34.38
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	34.38	34.38
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	34.38	34.38
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	25-OCT-23	34.38	34.38
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	27-NOV-23	34.38	34.38
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	26-DEC-23	34.38	34.38
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
SEASONED LOANS STRUCTURE 3 A2C					
2.750% 11/25/2029 DD 11/01/19	IT	INTEREST RECEIVED	25-JAN-23	34.38	34.38
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	27-FEB-23	34.38	34.38
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-MAR-23	34.38	34.38
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	25-APR-23	34.38	34.38
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	25-MAY-23	34.38	34.38
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	26-JUN-23	34.38	34.38
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	25-JUL-23	34.38	34.38
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	25-AUG-23	34.38	34.38
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	25-SEP-23	34.38	34.38
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	25-OCT-23	34.38	34.38
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	27-NOV-23	34.38	34.38
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	26-DEC-23	34.38	34.38
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
GNMA II POOL #0MA9018					
6.000% 07/20/2053 DD 07/01/23	IB	INTEREST BOUGHT	04-OCT-23	39.82-	39.82-
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23					
	IT	INTEREST RECEIVED	20-NOV-23	297.86	297.86
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	20-DEC-23	297.15	297.15
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
GNMA II POOL #0MA9242					
6.000% 10/20/2053 DD 10/01/23	IB	INTEREST BOUGHT	04-OCT-23	40.00-	40.00-
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23					
	IT	INTEREST RECEIVED	20-NOV-23	300.00	300.00
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IS	INTEREST SOLD	14-DEC-23	46.46	46.46
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23					
	IT	INTEREST RECEIVED	20-DEC-23	299.35	299.35
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
GM FINANCIAL CONSUMER AUT 4 A3					
1.750% 07/16/2024 DD 10/16/19	IT	INTEREST RECEIVED	17-JAN-23	0.85	0.85
PAYMENT PERIOD 16-DEC-22 TO 15-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	16-FEB-23	0.43	0.43
PAYMENT PERIOD 16-JAN-23 TO 15-FEB-23					
	IT	INTEREST RECEIVED	16-MAR-23	0.01	0.01
PAYMENT PERIOD 16-FEB-23 TO 15-MAR-23					
GS MORTGAGE SECURITIES GC39 A3					
3.307% 05/10/2052 DD 05/01/19	IT	INTEREST RECEIVED	12-JAN-23	41.34	41.34
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	10-FEB-23	41.34	41.34
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	10-MAR-23	41.34	41.34
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	13-APR-23	41.34	41.34
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	12-MAY-23	41.34	41.34
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	12-JUN-23	41.34	41.34
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	12-JUL-23	41.34	41.34
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	11-AUG-23	41.34	41.34
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	12-SEP-23	41.34	41.34
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	13-OCT-23	41.34	41.34
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	10-NOV-23	41.34	41.34
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	12-DEC-23	41.34	41.34
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
GENERAL ELECTRIC CO					
3.625% 05/01/2030 DD 04/22/20	IT	INTEREST RECEIVED	01-MAY-23	906.25	906.25
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	906.25	906.25
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
GENERAL MOTORS CO					
5.400% 04/01/2048 DD 08/07/17	IT	INTEREST RECEIVED	03-APR-23	135.00	135.00
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	135.00	135.00
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
GENERAL MOTORS FINANCIAL CO IN					
1.250% 01/08/2026 DD 01/08/21	IT	INTEREST RECEIVED	09-JAN-23	156.25	156.25
PAYMENT PERIOD 08-JUL-22 TO 07-JAN-23					
	IT	INTEREST RECEIVED	10-JUL-23	156.25	156.25
PAYMENT PERIOD 08-JAN-23 TO 07-JUL-23					
GENERAL MOTORS FINANCIAL CO IN					
2.400% 04/10/2028 DD 04/09/21	IT	INTEREST RECEIVED	10-APR-23	240.00	240.00
PAYMENT PERIOD 10-OCT-22 TO 09-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	10-OCT-23	240.00	240.00
PAYMENT PERIOD 10-APR-23 TO 09-OCT-23					
GILEAD SCIENCES INC					
3.650% 03/01/2026 DD 09/14/15	IT	INTEREST RECEIVED	01-MAR-23	365.00	365.00
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	365.00	365.00
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
GLENCORE FUNDING LLC 144A					
2.625% 09/23/2031 DD 09/23/21	IT	INTEREST RECEIVED	23-MAR-23	393.75	393.75
PAYMENT PERIOD 23-SEP-22 TO 22-MAR-23					
	IT	INTEREST RECEIVED	25-SEP-23	393.75	393.75
PAYMENT PERIOD 23-MAR-23 TO 22-SEP-23					
GOLDMAN SACHS GROUP INC/THE					
4.000% 03/03/2024 DD 03/03/14	IT	INTEREST RECEIVED	03-MAR-23	300.00	300.00
PAYMENT PERIOD 03-SEP-22 TO 02-MAR-23					
	IT	INTEREST RECEIVED	05-SEP-23	300.00	300.00
PAYMENT PERIOD 03-MAR-23 TO 02-SEP-23					
GOLDMAN SACHS GROUP INC/THE					
VAR RT 04/23/2029 DD 01/23/18	IT	INTEREST RECEIVED	24-APR-23	1,144.20	1,144.20
PAYMENT PERIOD 23-OCT-22 TO 22-APR-23					
	IT	INTEREST RECEIVED	23-OCT-23	1,144.20	1,144.20
PAYMENT PERIOD 23-APR-23 TO 22-OCT-23					
GNMA GTD REMIC P/T 22-173 PQ					
5.000% 06/20/2051 DD 10/01/22	IT	INTEREST RECEIVED	20-JAN-23	186.53	186.53
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	21-FEB-23	186.13	186.13
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	20-MAR-23	185.75	185.75
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	20-APR-23	185.26	185.26
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	22-MAY-23	184.85	184.85
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	20-JUN-23	182.74	182.74
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	20-JUL-23	180.10	180.10
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	21-AUG-23	178.72	178.72
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	20-SEP-23	177.24	177.24
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	20-OCT-23	175.66	175.66
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	20-NOV-23	173.98	173.98
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	20-DEC-23	172.70	172.70
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
HPEFS EQUIPMENT TRU 1A A3 144A					
5.410% 02/22/2028 DD 03/22/23	IT	INTEREST RECEIVED	20-APR-23	420.78	420.78
PAYMENT PERIOD 22-MAR-23 TO 19-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	22-MAY-23	450.83	450.83
PAYMENT PERIOD 20-APR-23 TO 19-MAY-23					
	IT	INTEREST RECEIVED	20-JUN-23	450.83	450.83
PAYMENT PERIOD 20-MAY-23 TO 19-JUN-23					
	IT	INTEREST RECEIVED	20-JUL-23	450.83	450.83
PAYMENT PERIOD 20-JUN-23 TO 19-JUL-23					
	IT	INTEREST RECEIVED	21-AUG-23	450.83	450.83
PAYMENT PERIOD 20-JUL-23 TO 19-AUG-23					
	IT	INTEREST RECEIVED	20-SEP-23	450.83	450.83
PAYMENT PERIOD 20-AUG-23 TO 19-SEP-23					
	IT	INTEREST RECEIVED	20-OCT-23	450.83	450.83
PAYMENT PERIOD 20-SEP-23 TO 19-OCT-23					
	IT	INTEREST RECEIVED	20-NOV-23	450.83	450.83
PAYMENT PERIOD 20-OCT-23 TO 19-NOV-23					
	IT	INTEREST RECEIVED	20-DEC-23	450.83	450.83
PAYMENT PERIOD 20-NOV-23 TO 19-DEC-23					
HEALTHCARE REALTY HOLDINGS LP					
3.100% 02/15/2030 DD 09/16/19	IT	INTEREST RECEIVED	15-FEB-23	232.50	232.50
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	232.50	232.50
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
HEICO CORP					
5.350% 08/01/2033 DD 07/27/23	IS	INTEREST SOLD	20-OCT-23	103.43	103.43
PAYMENT PERIOD 01-AUG-23 TO 23-OCT-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
HEWLETT PACKARD ENTERPRISE CO					
VAR RT 10/15/2025 DD 10/15/16	IT	INTEREST RECEIVED	17-APR-23	245.00	245.00
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	245.00	245.00
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
HONDA AUTO RECEIVABLES 20 1 A3					
5.040% 04/21/2027 DD 02/24/23	IT	INTEREST RECEIVED	21-MAR-23	64.26	64.26
PAYMENT PERIOD 24-FEB-23 TO 20-MAR-23					
	IT	INTEREST RECEIVED	21-APR-23	71.40	71.40
PAYMENT PERIOD 21-MAR-23 TO 20-APR-23					
	IT	INTEREST RECEIVED	22-MAY-23	71.40	71.40
PAYMENT PERIOD 21-APR-23 TO 20-MAY-23					
	IT	INTEREST RECEIVED	21-JUN-23	71.40	71.40
PAYMENT PERIOD 21-MAY-23 TO 20-JUN-23					
	IT	INTEREST RECEIVED	21-JUL-23	71.40	71.40
PAYMENT PERIOD 21-JUN-23 TO 20-JUL-23					
	IT	INTEREST RECEIVED	21-AUG-23	71.40	71.40
PAYMENT PERIOD 21-JUL-23 TO 20-AUG-23					
	IT	INTEREST RECEIVED	21-SEP-23	71.40	71.40
PAYMENT PERIOD 21-AUG-23 TO 20-SEP-23					
	IT	INTEREST RECEIVED	23-OCT-23	71.40	71.40
PAYMENT PERIOD 21-SEP-23 TO 20-OCT-23					
	IT	INTEREST RECEIVED	21-NOV-23	71.40	71.40
PAYMENT PERIOD 21-OCT-23 TO 20-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	21-DEC-23	71.40	71.40
PAYMENT PERIOD 21-NOV-23 TO 20-DEC-23					
HYUNDAI AUTO RECEIVABLES C A4					
5.520% 10/16/2028 DD 11/09/22	IT	INTEREST RECEIVED	17-JAN-23	156.40	156.40
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	15-FEB-23	156.40	156.40
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-MAR-23	156.40	156.40
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23					
	IT	INTEREST RECEIVED	17-APR-23	156.40	156.40
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23					
	IT	INTEREST RECEIVED	15-MAY-23	156.40	156.40
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-JUN-23	156.40	156.40
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23					
	IT	INTEREST RECEIVED	17-JUL-23	156.40	156.40
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23					
	IT	INTEREST RECEIVED	15-AUG-23	156.40	156.40
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23					
	IT	INTEREST RECEIVED	15-SEP-23	156.40	156.40
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23					
	IT	INTEREST RECEIVED	16-OCT-23	156.40	156.40
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-NOV-23	156.40	156.40
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23					
	IT	INTEREST RECEIVED	15-DEC-23	156.40	156.40
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23					
ILLINOIS ST					
5.100% 06/01/2033 DD 06/12/03	IB	INTEREST BOUGHT	18-OCT-23	886.12-	886.12-
PAYMENT PERIOD 01-JUN-23 TO 19-OCT-23					
	IT	INTEREST RECEIVED	01-DEC-23	1,147.50	1,147.50
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
ILLUMINA INC					
5.750% 12/13/2027 DD 12/13/22	IT	INTEREST RECEIVED	13-JUN-23	201.25	201.25
PAYMENT PERIOD 13-DEC-22 TO 12-JUN-23					
	IT	INTEREST RECEIVED	13-DEC-23	201.25	201.25
PAYMENT PERIOD 13-JUN-23 TO 12-DEC-23					
INTER-AMERICAN DEVELOPMENT BAN					
2.500% 01/18/2023 DD 01/18/18	IT	INTEREST RECEIVED	18-JAN-23	375.00	375.00
PAYMENT PERIOD 18-JUL-22 TO 17-JAN-23					
INTERCONTINENTAL EXCHANGE INC					
4.350% 06/15/2029 DD 05/23/22	IT	INTEREST RECEIVED	15-JUN-23	239.25	239.25
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23					
	IT	INTEREST RECEIVED	15-DEC-23	239.25	239.25
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23					
JPMORGAN CHASE & CO					
3.125% 01/23/2025 DD 01/23/15	IT	INTEREST RECEIVED	23-JAN-23	78.13	78.13
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	24-JUL-23	78.13	78.13
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23					
JP MORGAN CHASE COMMERC C10 A5 3.143% 12/15/2047 DD 03/01/13	IT	INTEREST RECEIVED	18-JAN-23	6.07	6.07
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14	IT	INTEREST RECEIVED	18-JAN-23	63.35	63.35
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	17-FEB-23	63.35	63.35
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	17-MAR-23	63.35	63.35
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	63.35	63.35
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	17-MAY-23	63.35	63.35
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	16-JUN-23	63.35	63.35
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	63.35	63.35
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	17-AUG-23	63.35	63.35
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	63.35	63.35
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-OCT-23	63.35	63.35
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	17-NOV-23	63.35	63.35
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	63.35	63.35
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
JPMORGAN CHASE & CO					
VAR RT 12/05/2029 DD 12/05/18	IT	INTEREST RECEIVED	05-JUN-23	1,780.80	1,780.80
PAYMENT PERIOD 05-DEC-22 TO 04-JUN-23					
	IT	INTEREST RECEIVED	05-DEC-23	1,780.80	1,780.80
PAYMENT PERIOD 05-JUN-23 TO 04-DEC-23					
JPMORGAN CHASE & CO					
VAR RT 09/14/2033 DD 09/14/22	IT	INTEREST RECEIVED	14-MAR-23	857.55	857.55
PAYMENT PERIOD 14-SEP-22 TO 13-MAR-23					
	IT	INTEREST RECEIVED	14-SEP-23	857.55	857.55
PAYMENT PERIOD 14-MAR-23 TO 13-SEP-23					
JPMORGAN CHASE & CO					
VAR RT 06/01/2034 DD 06/01/23	IB	INTEREST BOUGHT	05-JUL-23	214.00-	214.00-
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23					
	IT	INTEREST RECEIVED	01-DEC-23	1,070.00	1,070.00
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
JACKSON FINANCIAL INC					
3.125% 11/23/2031 DD 05/23/22	IT	INTEREST RECEIVED	23-MAY-23	234.38	234.38
PAYMENT PERIOD 23-NOV-22 TO 22-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	24-NOV-23	234.38	234.38
PAYMENT PERIOD 23-MAY-23 TO 22-NOV-23					
	IS	INTEREST SOLD	29-NOV-23	10.42	10.42
PAYMENT PERIOD 23-NOV-23 TO 30-NOV-23					
JOHN DEERE OWNER TRUST 20 B A3					
5.180% 03/15/2028 DD 06/28/23	IT	INTEREST RECEIVED	15-AUG-23	142.02	142.02
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23					
	IT	INTEREST RECEIVED	15-SEP-23	90.65	90.65
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23					
	IT	INTEREST RECEIVED	16-OCT-23	90.65	90.65
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23					
	IT	INTEREST RECEIVED	15-NOV-23	90.65	90.65
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23					
	IT	INTEREST RECEIVED	15-DEC-23	90.65	90.65
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23					
KEURIG DR PEPPER INC					
3.200% 05/01/2030 DD 04/13/20	IT	INTEREST RECEIVED	01-MAY-23	320.00	320.00
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	320.00	320.00
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
KEURIG DR PEPPER INC					
3.350% 03/15/2051 DD 03/15/21	IT	INTEREST RECEIVED	15-MAR-23	335.00	335.00
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	335.00	335.00
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
KEYCORP					
2.250% 04/06/2027 DD 02/06/20	IT	INTEREST RECEIVED	06-APR-23	112.50	112.50
PAYMENT PERIOD 06-OCT-22 TO 05-APR-23					
	IS	INTEREST SOLD	09-MAY-23	21.88	21.88
PAYMENT PERIOD 06-APR-23 TO 10-MAY-23					
KINDER MORGAN ENERGY PARTNERS					
6.550% 09/15/2040 DD 05/19/10	IT	INTEREST RECEIVED	15-MAR-23	163.75	163.75
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	163.75	163.75
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
KRAFT HEINZ FOODS CO					
4.375% 06/01/2046 DD 05/24/16	IB	INTEREST BOUGHT	22-JUN-23	75.95-	75.95-
PAYMENT PERIOD 01-JUN-23 TO 25-JUN-23					
	IT	INTEREST RECEIVED	01-DEC-23	546.88	546.88
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
LOCKHEED MARTIN CORP					
5.200% 02/15/2055 DD 05/25/23	IT	INTEREST RECEIVED	15-AUG-23	346.67	346.67
PAYMENT PERIOD 25-MAY-23 TO 14-AUG-23					
RJ REYNOLDS TOBACCO CO/NC					
3.750% 05/20/2023 DD 05/20/13	IT	INTEREST RECEIVED	22-MAY-23	468.75	468.75
PAYMENT PERIOD 20-NOV-22 TO 19-MAY-23					
LOS ANGELES CA DEPT WTR & PWR					
5.716% 07/01/2039 DD 06/02/10	IT	INTEREST RECEIVED	03-JAN-23	142.90	142.90
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	03-JUL-23	142.90	142.90
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
LOUISIANA ST LOCAL GOVT ENVRNM					
5.048% 12/01/2034 DD 03/29/23	IB	INTEREST BOUGHT	19-OCT-23	1,144.21-	1,144.21-
PAYMENT PERIOD 01-JUN-23 TO 22-OCT-23					
	IT	INTEREST RECEIVED	01-DEC-23	1,357.35	1,357.35
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
LOWE'S COS INC					
5.000% 04/15/2033 DD 09/08/22	IT	INTEREST RECEIVED	17-APR-23	1,356.25	1,356.25
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	1,125.00	1,125.00
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
LOWE'S COS INC					
5.625% 04/15/2053 DD 09/08/22	IB	INTEREST BOUGHT	22-JUN-23	221.88-	221.88-
PAYMENT PERIOD 15-APR-23 TO 25-JUN-23					
	IT	INTEREST RECEIVED	16-OCT-23	562.50	562.50
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
MPLX LP					
4.125% 03/01/2027 DD 02/10/17	IT	INTEREST RECEIVED	01-MAR-23	103.13	103.13
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	103.13	103.13
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
MPLX LP					
5.200% 03/01/2047 DD 02/10/17	IT	INTEREST RECEIVED	01-MAR-23	520.00	520.00
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	520.00	520.00
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
MPLX LP					
4.950% 09/01/2032 DD 08/11/22	IT	INTEREST RECEIVED	01-MAR-23	577.50	577.50
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	519.75	519.75
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
WARNERMEDIA HOLDINGS INC 144A					
3.755% 03/15/2027 DD 03/15/22	IT	INTEREST RECEIVED	15-MAR-23	563.25	563.25
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
WARNERMEDIA HOLDINGS INC					
3.755% 03/15/2027 DD 03/15/23	IT	INTEREST RECEIVED	15-SEP-23	563.25	563.25
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
MARRIOTT INTERNATIONAL INC/MD					
2.850% 04/15/2031 DD 03/05/21	IT	INTEREST RECEIVED	17-APR-23	498.75	498.75
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	498.75	498.75
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
MASSACHUSETTS ST SCH BLDG AUTH					
2.436% 10/15/2027 DD 11/20/19	IT	INTEREST RECEIVED	17-APR-23	60.90	60.90
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	60.90	60.90
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
MASSACHUSETTS ST WTR RESOURCES					
2.163% 08/01/2026 DD 11/01/19	IT	INTEREST RECEIVED	01-FEB-23	162.23	162.23
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	27-APR-23	77.51	77.51
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
MCDONALD'S CORP					
3.625% 09/01/2049 DD 08/12/19	IT	INTEREST RECEIVED	01-MAR-23	362.50	362.50
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
	IT	INTEREST RECEIVED	01-SEP-23	362.50	362.50
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
MCDONALD'S CORP					
3.500% 07/01/2027 DD 03/27/20	IT	INTEREST RECEIVED	03-JAN-23	175.00	175.00
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	03-JUL-23	175.00	175.00
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23					
MCDONALD'S CORP					
3.600% 07/01/2030 DD 03/27/20	IT	INTEREST RECEIVED	03-JAN-23	180.00	180.00
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	03-JUL-23	180.00	180.00
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23					
MEDTRONIC INC					
4.625% 03/15/2045 DD 03/15/15	IT	INTEREST RECEIVED	15-MAR-23	69.38	69.38
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	69.38	69.38
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
MERCEDES-BENZ AUTO RECEIV 1 A3					
4.510% 11/15/2027 DD 01/25/23	IT	INTEREST RECEIVED	15-FEB-23	57.63	57.63
PAYMENT PERIOD 25-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	15-MAR-23	86.44	86.44
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-APR-23	86.44	86.44
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	15-MAY-23	86.44	86.44
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	15-JUN-23	86.44	86.44
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	86.44	86.44
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	15-AUG-23	86.44	86.44
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	86.44	86.44
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	16-OCT-23	86.44	86.44
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	15-NOV-23	86.44	86.44
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	86.44	86.44
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
MERCK & CO INC					
2.900% 03/07/2024 DD 03/07/19	IT	INTEREST RECEIVED	07-MAR-23	72.50	72.50
PAYMENT PERIOD 07-SEP-22 TO 06-MAR-23					
	IS	INTEREST SOLD	09-JUN-23	38.67	38.67
PAYMENT PERIOD 07-MAR-23 TO 12-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
METLIFE INC					
4.600% 05/13/2046 DD 11/13/15	IT	INTEREST RECEIVED	15-MAY-23	345.00	345.00
PAYMENT PERIOD 13-NOV-22 TO 12-MAY-23					
	IT	INTEREST RECEIVED	13-NOV-23	345.00	345.00
PAYMENT PERIOD 13-MAY-23 TO 12-NOV-23					
MET TRANSPRTN AUTH NY REVENUE					
6.548% 11/15/2031 DD 02/11/10	IT	INTEREST RECEIVED	15-MAY-23	327.40	327.40
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	327.40	327.40
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
MIAMI-DADE CNTY FL WTR & SWR R					
2.551% 10/01/2028 DD 11/06/19	IT	INTEREST RECEIVED	03-APR-23	191.33	191.33
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	191.33	191.33
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
MICROSOFT CORP					
2.525% 06/01/2050 DD 06/01/20	IT	INTEREST RECEIVED	01-JUN-23	505.00	505.00
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	505.00	505.00
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
MONDELEZ INTERNATIONAL INC					
2.625% 03/17/2027 DD 03/17/22	IT	INTEREST RECEIVED	17-MAR-23	170.63	170.63
PAYMENT PERIOD 17-SEP-22 TO 16-MAR-23					
	IT	INTEREST RECEIVED	18-SEP-23	170.63	170.63
PAYMENT PERIOD 17-MAR-23 TO 16-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
MORGAN STANLEY					
4.000% 07/23/2025 DD 07/23/15	IT	INTEREST RECEIVED	23-JAN-23	200.00	200.00
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23					
	IT	INTEREST RECEIVED	24-JUL-23	200.00	200.00
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23					
MORGAN STANLEY					
VAR RT 01/23/2030 DD 01/23/19	IT	INTEREST RECEIVED	23-JAN-23	996.98	996.98
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23					
	IT	INTEREST RECEIVED	24-JUL-23	996.98	996.98
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23					
MORGAN STANLEY					
3.750% 02/25/2023 DD 02/25/13	IT	INTEREST RECEIVED	27-FEB-23	375.00	375.00
PAYMENT PERIOD 25-AUG-22 TO 24-FEB-23					
NXP BV / NXP FUNDING LLC / NXP					
2.650% 02/15/2032 DD 02/15/22	IT	INTEREST RECEIVED	15-FEB-23	331.25	331.25
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	331.25	331.25
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
NASDAQ INC					
5.950% 08/15/2053 DD 06/28/23	IB	INTEREST BOUGHT	26-JUN-23	1.65-	1.65-
PAYMENT PERIOD 28-JUN-23 TO 28-JUN-23					
NEW YORK NY					
5.985% 12/01/2036 DD 12/17/09	IT	INTEREST RECEIVED	01-JUN-23	299.25	299.25
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	299.25	299.25
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
NEWMONT CORP					
2.800% 10/01/2029 DD 09/16/19	IT	INTEREST RECEIVED	03-APR-23	420.00	420.00
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	420.00	420.00
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
NISOURCE INC					
5.250% 03/30/2028 DD 03/24/23	IT	INTEREST RECEIVED	02-OCT-23	54.25	54.25
PAYMENT PERIOD 30-MAR-23 TO 29-SEP-23					
NISOURCE INC					
5.650% 02/01/2045 DD 10/10/13	IT	INTEREST RECEIVED	01-FEB-23	141.25	141.25
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	141.25	141.25
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
NISSAN AUTO LEASE TRUST 2 A A3					
4.910% 01/15/2026 DD 01/25/23	IT	INTEREST RECEIVED	15-FEB-23	90.02	90.02
PAYMENT PERIOD 25-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	15-MAR-23	135.03	135.03
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	135.03	135.03
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	15-MAY-23	135.03	135.03
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	15-JUN-23	135.03	135.03
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-JUL-23	135.03	135.03
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	15-AUG-23	135.03	135.03
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	135.03	135.03
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	16-OCT-23	135.03	135.03
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23					
	IT	INTEREST RECEIVED	15-NOV-23	135.03	135.03
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23					
	IT	INTEREST RECEIVED	15-DEC-23	135.03	135.03
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23					
NORFOLK SOUTHERN CORP					
4.550% 06/01/2053 DD 06/13/22	IT	INTEREST RECEIVED	01-JUN-23	682.50	682.50
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	682.50	682.50
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
NUTRIEN LTD					
2.950% 05/13/2030 DD 05/13/20	IT	INTEREST RECEIVED	15-MAY-23	368.75	368.75
PAYMENT PERIOD 13-NOV-22 TO 12-MAY-23					
	IT	INTEREST RECEIVED	13-NOV-23	368.75	368.75
PAYMENT PERIOD 13-MAY-23 TO 12-NOV-23					
O'REILLY AUTOMOTIVE INC					
4.350% 06/01/2028 DD 05/17/18	IT	INTEREST RECEIVED	01-JUN-23	435.00	435.00
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	01-DEC-23	435.00	435.00
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
ORACLE CORP					
2.650% 07/15/2026 DD 07/07/16	IT	INTEREST RECEIVED	17-JAN-23	331.25	331.25
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	331.25	331.25
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
PNC FINANCIAL SERVICES GROUP I					
3.900% 04/29/2024 DD 04/28/14	IT	INTEREST RECEIVED	01-MAY-23	975.00	975.00
PAYMENT PERIOD 29-OCT-22 TO 28-APR-23					
	IT	INTEREST RECEIVED	30-OCT-23	975.00	975.00
PAYMENT PERIOD 29-APR-23 TO 28-OCT-23					
PNC FINANCIAL SERVICES GROUP I					
VAR RT 06/12/2029 DD 06/12/23	IB	INTEREST BOUGHT	05-JUL-23	135.67-	135.67-
PAYMENT PERIOD 12-JUN-23 TO 06-JUL-23					
	IT	INTEREST RECEIVED	12-DEC-23	976.85	976.85
PAYMENT PERIOD 12-JUN-23 TO 11-DEC-23					
PACIFIC LIFE GLOBAL FUNDI 144A					
1.375% 04/14/2026 DD 04/14/21	IT	INTEREST RECEIVED	14-APR-23	309.38	309.38
PAYMENT PERIOD 14-OCT-22 TO 13-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	309.38	309.38
PAYMENT PERIOD 14-APR-23 TO 13-OCT-23					
PAYPAL HOLDINGS INC					
2.650% 10/01/2026 DD 09/26/19	IT	INTEREST RECEIVED	03-APR-23	132.50	132.50
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IS	INTEREST SOLD	05-JUL-23	70.67	70.67
PAYMENT PERIOD 01-APR-23 TO 06-JUL-23					
PAYPAL HOLDINGS INC					
3.250% 06/01/2050 DD 05/18/20	IT	INTEREST RECEIVED	01-JUN-23	162.50	162.50
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IS	INTEREST SOLD	05-JUL-23	32.50	32.50
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23					
PEPSICO INC					
3.450% 10/06/2046 DD 10/06/16	IT	INTEREST RECEIVED	06-APR-23	258.75	258.75
PAYMENT PERIOD 06-OCT-22 TO 05-APR-23					
	IT	INTEREST RECEIVED	06-OCT-23	258.75	258.75
PAYMENT PERIOD 06-APR-23 TO 05-OCT-23					
SUNCOR ENERGY INC					
6.800% 05/15/2038 DD 05/15/08	IT	INTEREST RECEIVED	15-MAY-23	170.00	170.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	170.00	170.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
PFIZER INC					
2.950% 03/15/2024 DD 03/11/19	IT	INTEREST RECEIVED	15-MAR-23	73.75	73.75
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IS	INTEREST SOLD	09-JUN-23	36.06	36.06
PAYMENT PERIOD 15-MAR-23 TO 12-JUN-23					
PFIZER INC					
3.450% 03/15/2029 DD 03/11/19	IT	INTEREST RECEIVED	15-MAR-23	86.25	86.25
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-SEP-23	86.25	86.25
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
PHILIP MORRIS INTERNATIONAL IN					
5.625% 11/17/2029 DD 11/17/22	IT	INTEREST RECEIVED	17-MAY-23	112.50	112.50
PAYMENT PERIOD 17-NOV-22 TO 16-MAY-23					
	IT	INTEREST RECEIVED	17-NOV-23	112.50	112.50
PAYMENT PERIOD 17-MAY-23 TO 16-NOV-23					
PHILLIPS 66 CO 144A					
3.750% 03/01/2028 DD 03/01/22	IT	INTEREST RECEIVED	01-MAR-23	281.25	281.25
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23					
PHILLIPS 66 CO					
3.750% 03/01/2028 DD 03/01/23	IT	INTEREST RECEIVED	01-SEP-23	281.25	281.25
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23					
PRINCIPAL FINANCIAL GROUP INC					
4.300% 11/15/2046 DD 11/10/16	IT	INTEREST RECEIVED	15-MAY-23	645.00	645.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	645.00	645.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
PROLOGIS LP					
2.250% 04/15/2030 DD 02/18/20	IT	INTEREST RECEIVED	17-APR-23	56.25	56.25
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	56.25	56.25
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
PRUDENTIAL FINANCIAL INC					
4.600% 05/15/2044 DD 05/15/14	IT	INTEREST RECEIVED	15-MAY-23	690.00	690.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-NOV-23	690.00	690.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
REALTY INCOME CORP					
2.850% 12/15/2032 DD 06/15/21	IT	INTEREST RECEIVED	15-JUN-23	213.75	213.75
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23					
	IT	INTEREST RECEIVED	15-DEC-23	213.75	213.75
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23					
REEDY CREEK FL IMPT DIST					
2.397% 06/01/2032 DD 02/27/20	IT	INTEREST RECEIVED	01-JUN-23	59.93	59.93
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	59.93	59.93
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
REEDY CREEK FL IMPT DIST					
2.447% 06/01/2033 DD 02/27/20	IT	INTEREST RECEIVED	01-JUN-23	61.18	61.18
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	61.18	61.18
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
REEDY CREEK FL IMPT DIST					
2.497% 06/01/2034 DD 02/27/20	IT	INTEREST RECEIVED	01-JUN-23	62.43	62.43
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	62.43	62.43
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
REGENERON PHARMACEUTICALS INC					
1.750% 09/15/2030 DD 08/12/20	IT	INTEREST RECEIVED	15-MAR-23	87.50	87.50
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-SEP-23	87.50	87.50
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
REPUBLIC SERVICES INC					
2.500% 08/15/2024 DD 08/07/19	IT	INTEREST RECEIVED	15-FEB-23	125.00	125.00
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	125.00	125.00
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
ROGERS COMMUNICATIONS INC					
4.100% 10/01/2023 DD 10/02/13	IT	INTEREST RECEIVED	03-APR-23	205.00	205.00
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	205.00	205.00
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
ROGERS COMMUNICATIONS INC					
5.000% 03/15/2044 DD 03/10/14	IT	INTEREST RECEIVED	15-MAR-23	125.00	125.00
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	125.00	125.00
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
ROYAL BANK OF CANADA					
2.550% 07/16/2024 DD 07/16/19	IT	INTEREST RECEIVED	17-JAN-23	191.25	191.25
PAYMENT PERIOD 16-JUL-22 TO 15-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	191.25	191.25
PAYMENT PERIOD 16-JAN-23 TO 15-JUL-23					
ROYALTY PHARMA PLC					
2.150% 09/02/2031 DD 07/26/21	IT	INTEREST RECEIVED	02-MAR-23	268.75	268.75
PAYMENT PERIOD 02-SEP-22 TO 01-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	05-SEP-23	268.75	268.75
PAYMENT PERIOD 02-MAR-23 TO 01-SEP-23					
RYDER SYSTEM INC					
5.250% 06/01/2028 DD 05/19/23	IT	INTEREST RECEIVED	01-DEC-23	420.00	420.00
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					
CHARLES SCHWAB CORP/THE					
2.450% 03/03/2027 DD 03/03/22	IT	INTEREST RECEIVED	03-MAR-23	98.00	98.00
PAYMENT PERIOD 03-SEP-22 TO 02-MAR-23					
	IT	INTEREST RECEIVED	05-SEP-23	98.00	98.00
PAYMENT PERIOD 03-MAR-23 TO 02-SEP-23					
SEMPRA ENERGY					
3.400% 02/01/2028 DD 01/12/18	IT	INTEREST RECEIVED	01-FEB-23	170.00	170.00
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	170.00	170.00
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
SHERWIN-WILLIAMS CO/THE					
2.300% 05/15/2030 DD 03/17/20	IT	INTEREST RECEIVED	15-MAY-23	345.00	345.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	345.00	345.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
SIMON PROPERTY GROUP LP					
4.750% 03/15/2042 DD 03/13/12	IT	INTEREST RECEIVED	15-MAR-23	237.50	237.50
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	237.50	237.50
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
SOUTHERN COPPER CORP					
5.875% 04/23/2045 DD 04/23/15	IT	INTEREST RECEIVED	24-APR-23	146.88	146.88
PAYMENT PERIOD 23-OCT-22 TO 22-APR-23					
	IT	INTEREST RECEIVED	23-OCT-23	146.88	146.88
PAYMENT PERIOD 23-APR-23 TO 22-OCT-23					
SPECTRA ENERGY PARTNERS LP					
4.750% 03/15/2024 DD 09/25/13	IT	INTEREST RECEIVED	15-MAR-23	118.75	118.75
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	118.75	118.75
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
SPECTRA ENERGY PARTNERS LP					
3.500% 03/15/2025 DD 03/12/15	IT	INTEREST RECEIVED	15-MAR-23	262.50	262.50
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	262.50	262.50
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
SPIRIT REALTY LP					
3.400% 01/15/2030 DD 09/16/19	IT	INTEREST RECEIVED	17-JAN-23	425.00	425.00
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	425.00	425.00
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
STARBUCKS CORP					
2.550% 11/15/2030 DD 05/07/20	IT	INTEREST RECEIVED	15-MAY-23	637.50	637.50
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	637.50	637.50
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
T-MOBILE USA INC					
3.875% 04/15/2030 DD 04/15/21	IT	INTEREST RECEIVED	17-APR-23	581.25	581.25
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23					
	IT	INTEREST RECEIVED	16-OCT-23	581.25	581.25
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23					
T-MOBILE USA INC					
5.200% 01/15/2033 DD 09/15/22	IT	INTEREST RECEIVED	17-JAN-23	260.00	260.00
PAYMENT PERIOD 15-SEP-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	390.00	390.00
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					
TOTALENERGIES CAPITAL INTERNAT					
3.127% 05/29/2050 DD 05/29/20	IT	INTEREST RECEIVED	30-MAY-23	312.70	312.70
PAYMENT PERIOD 29-NOV-22 TO 28-MAY-23					
	IT	INTEREST RECEIVED	29-NOV-23	312.70	312.70
PAYMENT PERIOD 29-MAY-23 TO 28-NOV-23					
TOYOTA AUTO RECEIVABLES 2 A A3					
4.630% 09/15/2027 DD 01/30/23	IT	INTEREST RECEIVED	15-FEB-23	38.58	38.58
PAYMENT PERIOD 30-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	15-MAR-23	77.17	77.17
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	77.17	77.17
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	15-MAY-23	77.17	77.17
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-JUN-23	77.17	77.17
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	77.17	77.17
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	15-AUG-23	77.17	77.17
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	77.17	77.17
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	16-OCT-23	77.17	77.17
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	15-NOV-23	77.17	77.17
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	77.17	77.17
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	IT	INTEREST RECEIVED	17-JAN-23	229.67	229.67
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	15-FEB-23	229.67	229.67
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-MAR-23	229.67	229.67
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23					
	IT	INTEREST RECEIVED	17-APR-23	229.67	229.67
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-MAY-23	229.67	229.67
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-JUN-23	229.67	229.67
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23					
	IT	INTEREST RECEIVED	17-JUL-23	229.67	229.67
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23					
	IT	INTEREST RECEIVED	15-AUG-23	229.67	229.67
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23					
	IT	INTEREST RECEIVED	15-SEP-23	229.67	229.67
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23					
	IT	INTEREST RECEIVED	16-OCT-23	229.67	229.67
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23					
	IT	INTEREST RECEIVED	15-NOV-23	229.67	229.67
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23					
	IT	INTEREST RECEIVED	15-DEC-23	229.67	229.67
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23					
TRUIST FINANCIAL CORP					
VAR RT 06/06/2028 DD 06/06/22	IT	INTEREST RECEIVED	06-JUN-23	927.68	927.68
PAYMENT PERIOD 06-DEC-22 TO 05-JUN-23					
	IT	INTEREST RECEIVED	06-DEC-23	927.68	927.68
PAYMENT PERIOD 06-JUN-23 TO 05-DEC-23					
UNION PACIFIC CORP					
3.350% 08/15/2046 DD 08/08/16	IT	INTEREST RECEIVED	15-FEB-23	251.25	251.25
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-AUG-23	251.25	251.25
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
US BANCORP					
2.400% 07/30/2024 DD 07/29/19	IT	INTEREST RECEIVED	30-JAN-23	180.00	180.00
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23					
	IT	INTEREST RECEIVED	31-JUL-23	180.00	180.00
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23					
U S TREASURY BOND					
2.375% 05/15/2051 DD 05/15/21	IB	INTEREST BOUGHT	31-JAN-23	76.76-	76.76-
PAYMENT PERIOD 15-NOV-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	15-MAY-23	8,253.13	8,253.13
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IS	INTEREST SOLD	24-MAY-23	19.36	19.36
PAYMENT PERIOD 15-MAY-23 TO 24-MAY-23					
	IS	INTEREST SOLD	22-JUN-23	125.85	125.85
PAYMENT PERIOD 15-MAY-23 TO 22-JUN-23					
	IB	INTEREST BOUGHT	31-JUL-23	100.68-	100.68-
PAYMENT PERIOD 15-MAY-23 TO 31-JUL-23					
	IS	INTEREST SOLD	20-OCT-23	103.91	103.91
PAYMENT PERIOD 15-MAY-23 TO 22-OCT-23					
	IT	INTEREST RECEIVED	15-NOV-23	7,421.88	7,421.88
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
U S TREASURY BOND					
1.750% 08/15/2041 DD 08/15/21	IB	INTEREST BOUGHT	31-JAN-23	80.84-	80.84-
PAYMENT PERIOD 15-AUG-22 TO 31-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-FEB-23	6,081.25	6,081.25
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IB	INTEREST BOUGHT	03-APR-23	23.20-	23.20-
PAYMENT PERIOD 15-FEB-23 TO 03-APR-23					
	IB	INTEREST BOUGHT	12-APR-23	27.56-	27.56-
PAYMENT PERIOD 15-FEB-23 TO 12-APR-23					
	IS	INTEREST SOLD	22-JUN-23	154.70	154.70
PAYMENT PERIOD 15-FEB-23 TO 22-JUN-23					
	IT	INTEREST RECEIVED	15-AUG-23	6,037.50	6,037.50
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
	IS	INTEREST SOLD	18-OCT-23	61.82	61.82
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23					
	IS	INTEREST SOLD	20-OCT-23	32.81	32.81
PAYMENT PERIOD 15-AUG-23 TO 22-OCT-23					
	IB	INTEREST BOUGHT	14-DEC-23	174.05-	174.05-
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23					
	IB	INTEREST BOUGHT	15-DEC-23	59.44-	59.44-
PAYMENT PERIOD 15-AUG-23 TO 17-DEC-23					
U S TREASURY BOND					
2.250% 02/15/2052 DD 02/15/22	IB	INTEREST BOUGHT	02-MAR-23	14.92-	14.92-
PAYMENT PERIOD 15-FEB-23 TO 02-MAR-23					
	IB	INTEREST BOUGHT	31-MAR-23	14.61-	14.61-
PAYMENT PERIOD 15-FEB-23 TO 02-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IB	INTEREST BOUGHT	03-APR-23	14.92-	14.92-
PAYMENT PERIOD 15-FEB-23 TO 03-APR-23					
	IB	INTEREST BOUGHT	31-MAY-23	98.83-	98.83-
PAYMENT PERIOD 15-FEB-23 TO 31-MAY-23					
	IB	INTEREST BOUGHT	05-JUN-23	68.99-	68.99-
PAYMENT PERIOD 15-FEB-23 TO 05-JUN-23					
	IB	INTEREST BOUGHT	31-JUL-23	207.60-	207.60-
PAYMENT PERIOD 15-FEB-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-AUG-23	787.50	787.50
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
U S TREASURY BOND					
3.875% 02/15/2043 DD 02/15/23	IB	INTEREST BOUGHT	31-AUG-23	53.70-	53.70-
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23					
	IS	INTEREST SOLD	04-OCT-23	107.40	107.40
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23					
	IB	INTEREST BOUGHT	25-OCT-23	75.82-	75.82-
PAYMENT PERIOD 15-AUG-23 TO 25-OCT-23					
	IB	INTEREST BOUGHT	15-NOV-23	421.09-	421.09-
PAYMENT PERIOD 15-AUG-23 TO 15-NOV-23					
	IS	INTEREST SOLD	01-DEC-23	58.44	58.44
PAYMENT PERIOD 15-AUG-23 TO 03-DEC-23					
	IB	INTEREST BOUGHT	13-DEC-23	127.41-	127.41-
PAYMENT PERIOD 15-AUG-23 TO 13-DEC-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
U S TREASURY BOND					
4.125% 08/15/2053 DD 08/15/23	IB	INTEREST BOUGHT	29-SEP-23	26.90-	26.90-
PAYMENT PERIOD 15-AUG-23 TO 01-OCT-23					
	IB	INTEREST BOUGHT	31-OCT-23	131.15-	131.15-
PAYMENT PERIOD 15-AUG-23 TO 31-OCT-23					
U S TREASURY BOND					
4.750% 11/15/2053 DD 11/15/23	IB	INTEREST BOUGHT	30-NOV-23	52.20-	52.20-
PAYMENT PERIOD 15-NOV-23 TO 30-NOV-23					
	IS	INTEREST SOLD	01-DEC-23	24.79	24.79
PAYMENT PERIOD 15-NOV-23 TO 03-DEC-23					
	IB	INTEREST BOUGHT	13-DEC-23	18.92-	18.92-
PAYMENT PERIOD 15-NOV-23 TO 13-DEC-23					
U S TREASURY NOTE					
1.250% 04/30/2028 DD 04/30/21	IT	INTEREST RECEIVED	01-MAY-23	2,156.25	2,156.25
PAYMENT PERIOD 31-OCT-22 TO 29-APR-23					
	IS	INTEREST SOLD	25-OCT-23	364.81	364.81
PAYMENT PERIOD 30-APR-23 TO 25-OCT-23					
	IT	INTEREST RECEIVED	31-OCT-23	1,781.25	1,781.25
PAYMENT PERIOD 30-APR-23 TO 30-OCT-23					
	IS	INTEREST SOLD	15-DEC-23	395.60	395.60
PAYMENT PERIOD 31-OCT-23 TO 17-DEC-23					
U S TREASURY NOTE					
1.625% 05/15/2031 DD 05/15/21	IT	INTEREST RECEIVED	15-MAY-23	650.00	650.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-NOV-23	650.00	650.00
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
U S TREASURY NOTE					
0.875% 09/30/2026 DD 09/30/21	IT	INTEREST RECEIVED	31-MAR-23	2,450.00	2,450.00
PAYMENT PERIOD 30-SEP-22 TO 30-MAR-23					
	IB	INTEREST BOUGHT	21-SEP-23	460.21-	460.21-
PAYMENT PERIOD 31-MAR-23 TO 21-SEP-23					
	IT	INTEREST RECEIVED	02-OCT-23	2,931.25	2,931.25
PAYMENT PERIOD 31-MAR-23 TO 29-SEP-23					
U S TREASURY NOTE					
1.000% 12/15/2024 DD 12/15/21	IS	INTEREST SOLD	31-MAR-23	314.42	314.42
PAYMENT PERIOD 15-DEC-22 TO 02-APR-23					
	IS	INTEREST SOLD	28-APR-23	2,427.61	2,427.61
PAYMENT PERIOD 15-DEC-22 TO 30-APR-23					
U S TREASURY NOTE					
1.875% 02/15/2032 DD 02/15/22	IB	INTEREST BOUGHT	13-FEB-23	233.10-	233.10-
PAYMENT PERIOD 15-AUG-22 TO 13-FEB-23					
	IT	INTEREST RECEIVED	15-FEB-23	1,781.25	1,781.25
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IB	INTEREST BOUGHT	28-FEB-23	36.26-	36.26-
PAYMENT PERIOD 15-FEB-23 TO 28-FEB-23					
	IB	INTEREST BOUGHT	02-MAR-23	24.86-	24.86-
PAYMENT PERIOD 15-FEB-23 TO 02-MAR-23					
	IB	INTEREST BOUGHT	12-APR-23	73.81-	73.81-
PAYMENT PERIOD 15-FEB-23 TO 12-APR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IB	INTEREST BOUGHT	31-MAY-23	137.26-	137.26-
PAYMENT PERIOD 15-FEB-23 TO 31-MAY-23					
	IS	INTEREST SOLD	26-JUN-23	512.77	512.77
PAYMENT PERIOD 15-FEB-23 TO 26-JUN-23					
	IT	INTEREST RECEIVED	15-AUG-23	2,296.88	2,296.88
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
	IB	INTEREST BOUGHT	29-AUG-23	30.57-	30.57-
PAYMENT PERIOD 15-AUG-23 TO 29-AUG-23					
	IS	INTEREST SOLD	18-OCT-23	99.35	99.35
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23					
	IS	INTEREST SOLD	19-OCT-23	184.95	184.95
PAYMENT PERIOD 15-AUG-23 TO 19-OCT-23					
	IS	INTEREST SOLD	20-OCT-23	140.63	140.63
PAYMENT PERIOD 15-AUG-23 TO 22-OCT-23					
U S TREASURY NOTE					
VAR RT 04/30/2024 DD 04/30/22	FC	INTEREST BOUGHT	03-JAN-23	0.00	633.40-
	IT	INTEREST RECEIVED	31-JAN-23	930.99	930.99
PAYMENT PERIOD 31-OCT-22 TO 30-JAN-23					
	IS	INTEREST SOLD	13-FEB-23	151.06	151.06
PAYMENT PERIOD 31-JAN-23 TO 13-FEB-23					
U S TREASURY NOTE					
2.500% 05/31/2024 DD 05/31/22	IB	INTEREST BOUGHT	30-JUN-23	676.23-	676.23-
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IS	INTEREST SOLD	05-JUL-23	221.31	221.31
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23					
	IS	INTEREST SOLD	04-AUG-23	975.41	975.41
PAYMENT PERIOD 31-MAY-23 TO 06-AUG-23					
U S TREASURY NOTE					
3.125% 08/31/2027 DD 08/31/22	IB	INTEREST BOUGHT	13-FEB-23	648.74-	648.74-
PAYMENT PERIOD 31-AUG-22 TO 13-FEB-23					
	IT	INTEREST RECEIVED	28-FEB-23	7,031.25	7,031.25
PAYMENT PERIOD 31-AUG-22 TO 27-FEB-23					
	IB	INTEREST BOUGHT	28-FEB-23	2.12-	2.12-
PAYMENT PERIOD 31-AUG-22 TO 28-FEB-23					
	IB	INTEREST BOUGHT	31-MAR-23	288.72-	288.72-
PAYMENT PERIOD 28-FEB-23 TO 02-APR-23					
	IT	INTEREST RECEIVED	31-AUG-23	8,984.38	8,984.38
PAYMENT PERIOD 28-FEB-23 TO 30-AUG-23					
	IS	INTEREST SOLD	14-DEC-23	5,232.66	5,232.66
PAYMENT PERIOD 31-AUG-23 TO 14-DEC-23					
U S TREASURY NOTE					
4.375% 10/31/2024 DD 10/31/22	IS	INTEREST SOLD	13-FEB-23	2,562.15	2,562.15
PAYMENT PERIOD 31-OCT-22 TO 13-FEB-23					
	IS	INTEREST SOLD	02-MAR-23	624.34	624.34
PAYMENT PERIOD 31-OCT-22 TO 02-MAR-23					
	IS	INTEREST SOLD	21-MAR-23	1,201.31	1,201.31
PAYMENT PERIOD 31-OCT-22 TO 21-MAR-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IS	INTEREST SOLD	28-APR-23	24.73	24.73
PAYMENT PERIOD 31-OCT-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-MAY-23	4,550.00	4,550.00
PAYMENT PERIOD 31-OCT-22 TO 29-APR-23					
U S TREASURY NOTE					
3.875% 04/30/2025 DD 04/30/23	IB	INTEREST BOUGHT	28-APR-23	86.87-	86.87-
PAYMENT PERIOD 30-APR-23 TO 30-APR-23					
	IS	INTEREST SOLD	05-JUN-23	1,344.14	1,344.14
PAYMENT PERIOD 30-APR-23 TO 05-JUN-23					
	IS	INTEREST SOLD	31-AUG-23	731.20	731.20
PAYMENT PERIOD 30-APR-23 TO 31-AUG-23					
	IS	INTEREST SOLD	06-SEP-23	889.78	889.78
PAYMENT PERIOD 30-APR-23 TO 06-SEP-23					
	IS	INTEREST SOLD	04-OCT-23	1,663.72	1,663.72
PAYMENT PERIOD 30-APR-23 TO 04-OCT-23					
	IS	INTEREST SOLD	25-OCT-23	1,602.12	1,602.12
PAYMENT PERIOD 30-APR-23 TO 25-OCT-23					
	IT	INTEREST RECEIVED	31-OCT-23	3,371.25	3,371.25
PAYMENT PERIOD 30-APR-23 TO 30-OCT-23					
	IS	INTEREST SOLD	31-OCT-23	5.32	5.32
PAYMENT PERIOD 30-APR-23 TO 31-OCT-23					
	IS	INTEREST SOLD	30-NOV-23	409.22	409.22
PAYMENT PERIOD 31-OCT-23 TO 30-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
U S TREASURY NOTE					
3.625% 05/31/2028 DD 05/31/23	IB	INTEREST BOUGHT	05-JUN-23	389.24-	389.24-
PAYMENT PERIOD 31-MAY-23 TO 05-JUN-23					
	IS	INTEREST SOLD	30-JUN-23	702.72	702.72
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23					
	IS	INTEREST SOLD	05-JUL-23	855.74	855.74
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23					
	IS	INTEREST SOLD	21-SEP-23	1,411.37	1,411.37
PAYMENT PERIOD 31-MAY-23 TO 21-SEP-23					
	IS	INTEREST SOLD	15-NOV-23	753.23	753.23
PAYMENT PERIOD 31-MAY-23 TO 15-NOV-23					
	IT	INTEREST RECEIVED	30-NOV-23	543.75	543.75
PAYMENT PERIOD 31-MAY-23 TO 29-NOV-23					
	IS	INTEREST SOLD	15-DEC-23	53.48	53.48
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23					
U S TREASURY NOTE					
4.750% 07/31/2025 DD 07/31/23	IB	INTEREST BOUGHT	31-JUL-23	19.36-	19.36-
PAYMENT PERIOD 31-JUL-23 TO 31-JUL-23					
	IB	INTEREST BOUGHT	04-AUG-23	167.15-	167.15-
PAYMENT PERIOD 31-JUL-23 TO 06-AUG-23					
	IB	INTEREST BOUGHT	29-SEP-23	813.18-	813.18-
PAYMENT PERIOD 31-JUL-23 TO 01-OCT-23					
	IB	INTEREST BOUGHT	08-DEC-23	2,231.73-	2,231.73-
PAYMENT PERIOD 31-JUL-23 TO 10-DEC-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IS	INTEREST SOLD	15-DEC-23	10,209.92	10,209.92
PAYMENT PERIOD 31-JUL-23 TO 17-DEC-23					
U S TREASURY NOTE					
4.125% 07/31/2028 DD 07/31/23	IB	INTEREST BOUGHT	04-AUG-23	15.69-	15.69-
PAYMENT PERIOD 31-JUL-23 TO 06-AUG-23					
	IB	INTEREST BOUGHT	31-AUG-23	143.48-	143.48-
PAYMENT PERIOD 31-JUL-23 TO 31-AUG-23					
	IS	INTEREST SOLD	21-SEP-23	356.45	356.45
PAYMENT PERIOD 31-JUL-23 TO 21-SEP-23					
U S TREASURY NOTE					
3.875% 08/15/2033 DD 08/15/23	IB	INTEREST BOUGHT	31-AUG-23	26.85-	26.85-
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23					
	IS	INTEREST SOLD	15-SEP-23	53.70	53.70
PAYMENT PERIOD 15-AUG-23 TO 17-SEP-23					
	IB	INTEREST BOUGHT	29-SEP-23	75.82-	75.82-
PAYMENT PERIOD 15-AUG-23 TO 01-OCT-23					
	IS	INTEREST SOLD	18-OCT-23	102.66	102.66
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23					
	IB	INTEREST BOUGHT	25-OCT-23	871.87-	871.87-
PAYMENT PERIOD 15-AUG-23 TO 25-OCT-23					
	IB	INTEREST BOUGHT	30-NOV-23	1,137.22-	1,137.22-
PAYMENT PERIOD 15-AUG-23 TO 30-NOV-23					
	IS	INTEREST SOLD	08-DEC-23	1,677.41	1,677.41
PAYMENT PERIOD 15-AUG-23 TO 10-DEC-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IS	INTEREST SOLD	13-DEC-23	445.94	445.94
PAYMENT PERIOD 15-AUG-23 TO 13-DEC-23					
	IB	INTEREST BOUGHT	14-DEC-23	449.63-	449.63-
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23					
U S TREASURY NOTE					
4.125% 08/31/2030 DD 08/31/23	IB	INTEREST BOUGHT	31-AUG-23	4.53-	4.53-
PAYMENT PERIOD 31-AUG-23 TO 31-AUG-23					
	IS	INTEREST SOLD	15-SEP-23	81.59	81.59
PAYMENT PERIOD 31-AUG-23 TO 17-SEP-23					
	IB	INTEREST BOUGHT	29-SEP-23	108.79-	108.79-
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23					
	IS	INTEREST SOLD	04-OCT-23	118.99	118.99
PAYMENT PERIOD 31-AUG-23 TO 04-OCT-23					
U S TREASURY NOTE					
4.625% 09/30/2030 DD 09/30/23	IB	INTEREST BOUGHT	25-OCT-23	229.99-	229.99-
PAYMENT PERIOD 30-SEP-23 TO 25-OCT-23					
	IB	INTEREST BOUGHT	30-NOV-23	352.56-	352.56-
PAYMENT PERIOD 30-SEP-23 TO 30-NOV-23					
U S TREASURY NOTE					
4.875% 10/31/2028 DD 10/31/23	IB	INTEREST BOUGHT	31-OCT-23	7.37-	7.37-
PAYMENT PERIOD 31-OCT-23 TO 31-OCT-23					
	IB	INTEREST BOUGHT	14-DEC-23	3,676.34-	3,676.34-
PAYMENT PERIOD 31-OCT-23 TO 14-DEC-23					
U S TREASURY NOTE					
4.875% 11/30/2025 DD 11/30/23	IB	INTEREST BOUGHT	15-DEC-23	2,061.89-	2,061.89-
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
U S TREASURY NOTE					
4.375% 11/30/2030 DD 11/30/23	IB	INTEREST BOUGHT	14-DEC-23	53.79-	53.79-
PAYMENT PERIOD 30-NOV-23 TO 14-DEC-23					
U S TREASURY NOTE					
1.250% 08/31/2024 DD 08/31/19	IB	INTEREST BOUGHT	21-SEP-23	67.99-	67.99-
PAYMENT PERIOD 31-AUG-23 TO 21-SEP-23					
	IS	INTEREST SOLD	29-SEP-23	98.90	98.90
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23					
U S TREASURY NOTE					
1.375% 01/31/2025 DD 01/31/20	IB	INTEREST BOUGHT	31-JAN-23	3.79-	3.79-
PAYMENT PERIOD 31-JUL-22 TO 31-JAN-23					
	IB	INTEREST BOUGHT	13-FEB-23	119.65-	119.65-
PAYMENT PERIOD 31-JAN-23 TO 13-FEB-23					
	IS	INTEREST SOLD	05-JUN-23	1,555.42	1,555.42
PAYMENT PERIOD 31-JAN-23 TO 05-JUN-23					
RAYTHEON TECHNOLOGIES CORP					
4.625% 11/16/2048 DD 08/16/18	IT	INTEREST RECEIVED	16-MAY-23	693.75	693.75
PAYMENT PERIOD 16-NOV-22 TO 15-MAY-23					
	IT	INTEREST RECEIVED	16-NOV-23	693.75	693.75
PAYMENT PERIOD 16-MAY-23 TO 15-NOV-23					
UNITEDHEALTH GROUP INC					
4.750% 07/15/2045 DD 07/23/15	IT	INTEREST RECEIVED	17-JAN-23	237.50	237.50
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23					
	IT	INTEREST RECEIVED	17-JUL-23	237.50	237.50
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
UNITEDHEALTH GROUP INC					
2.875% 08/15/2029 DD 07/25/19	IT	INTEREST RECEIVED	15-FEB-23	215.63	215.63
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23					
	IT	INTEREST RECEIVED	15-AUG-23	215.63	215.63
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23					
URUGUAY GOVERNMENT INTERNATION					
4.375% 01/23/2031 DD 01/23/19	IT	INTEREST RECEIVED	23-JAN-23	109.38	109.38
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23					
	IT	INTEREST RECEIVED	24-JUL-23	109.38	109.38
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23					
	IS	INTEREST SOLD	30-AUG-23	23.09	23.09
PAYMENT PERIOD 23-JUL-23 TO 31-AUG-23					
VALE OVERSEAS LTD					
3.750% 07/08/2030 DD 07/08/20	IT	INTEREST RECEIVED	09-JAN-23	281.25	281.25
PAYMENT PERIOD 08-JUL-22 TO 07-JAN-23					
	IT	INTEREST RECEIVED	10-JUL-23	281.25	281.25
PAYMENT PERIOD 08-JAN-23 TO 07-JUL-23					
VERIZON COMMUNICATIONS INC					
2.875% 11/20/2050 DD 11/20/20	IT	INTEREST RECEIVED	22-MAY-23	431.25	431.25
PAYMENT PERIOD 20-NOV-22 TO 19-MAY-23					
	IT	INTEREST RECEIVED	20-NOV-23	431.25	431.25
PAYMENT PERIOD 20-MAY-23 TO 19-NOV-23					
VERIZON OWNER TRUST 2019 C A1A					
1.940% 04/22/2024 DD 10/08/19	IT	INTEREST RECEIVED	20-JAN-23	1.41	1.41
PAYMENT PERIOD 20-DEC-22 TO 19-JAN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	21-FEB-23	0.02	0.02
PAYMENT PERIOD 20-JAN-23 TO 19-FEB-23					
VISA INC					
3.150% 12/14/2025 DD 12/14/15	IT	INTEREST RECEIVED	14-JUN-23	551.25	551.25
PAYMENT PERIOD 14-DEC-22 TO 13-JUN-23					
	IT	INTEREST RECEIVED	14-DEC-23	551.25	551.25
PAYMENT PERIOD 14-JUN-23 TO 13-DEC-23					
WFRBS COMMERCIAL MORTGA C22 A4					
3.488% 09/15/2057 DD 09/01/14	IT	INTEREST RECEIVED	18-JAN-23	37.04	37.04
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	17-FEB-23	37.04	37.04
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	17-MAR-23	37.04	37.04
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	37.04	37.04
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	17-MAY-23	37.04	37.04
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	16-JUN-23	36.69	36.69
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	35.49	35.49
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	17-AUG-23	35.49	35.49
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	15-SEP-23	34.10	34.10
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	17-OCT-23	34.10	34.10
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	17-NOV-23	34.10	34.10
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	34.10	34.10
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
WP CAREY INC					
2.400% 02/01/2031 DD 10/14/20	IT	INTEREST RECEIVED	01-FEB-23	120.00	120.00
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23					
	IT	INTEREST RECEIVED	01-AUG-23	120.00	120.00
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23					
WP CAREY INC					
2.250% 04/01/2033 DD 02/25/21	IT	INTEREST RECEIVED	03-APR-23	225.00	225.00
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-OCT-23	225.00	225.00
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23					
WFRBS COMMERCIAL MORTGA C17 A4					
4.023% 12/15/2046 DD 11/01/13	IT	INTEREST RECEIVED	18-JAN-23	33.53	33.53
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	17-FEB-23	33.53	33.53
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	17-MAR-23	33.53	33.53
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-APR-23	33.53	33.53
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	17-MAY-23	33.53	33.53
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	16-JUN-23	33.53	33.53
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	33.53	33.53
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	17-AUG-23	21.13	21.13
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	4.91	4.91
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
WASTE MANAGEMENT INC					
2.400% 05/15/2023 DD 05/16/16	IT	INTEREST RECEIVED	15-MAY-23	60.00	60.00
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
WASTE MANAGEMENT INC					
2.500% 11/15/2050 DD 11/17/20	IT	INTEREST RECEIVED	15-MAY-23	187.50	187.50
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23					
	IT	INTEREST RECEIVED	15-NOV-23	187.50	187.50
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23					
WASTE MANAGEMENT INC					
2.000% 06/01/2029 DD 05/12/21	IT	INTEREST RECEIVED	01-JUN-23	100.00	100.00
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23					
	IT	INTEREST RECEIVED	01-DEC-23	100.00	100.00
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
WELLS FARGO & CO					
4.300% 07/22/2027 DD 07/22/15	IT	INTEREST RECEIVED	23-JAN-23	430.00	430.00
PAYMENT PERIOD 22-JUL-22 TO 21-JAN-23					
	IT	INTEREST RECEIVED	24-JUL-23	430.00	430.00
PAYMENT PERIOD 22-JAN-23 TO 21-JUL-23					
WELLS FARGO & CO					
4.150% 01/24/2029 DD 01/24/19	IT	INTEREST RECEIVED	24-JAN-23	1,452.50	1,452.50
PAYMENT PERIOD 24-JUL-22 TO 23-JAN-23					
	IT	INTEREST RECEIVED	24-JUL-23	1,452.50	1,452.50
PAYMENT PERIOD 24-JAN-23 TO 23-JUL-23					
WELLS FARGO COMMERCIAL RC1 A4					
3.631% 01/15/2060 DD 03/01/17	IT	INTEREST RECEIVED	18-JAN-23	121.03	121.03
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	17-FEB-23	121.03	121.03
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	17-MAR-23	121.03	121.03
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	121.03	121.03
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	17-MAY-23	121.03	121.03
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	16-JUN-23	121.03	121.03
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	17-JUL-23	121.03	121.03
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-AUG-23	121.03	121.03
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	121.03	121.03
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	17-OCT-23	121.03	121.03
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	17-NOV-23	121.03	121.03
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	121.03	121.03
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20	IT	INTEREST RECEIVED	18-JAN-23	20.40	20.40
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	17-FEB-23	20.40	20.40
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	17-MAR-23	20.40	20.40
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	17-APR-23	20.40	20.40
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	17-MAY-23	20.40	20.40
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	16-JUN-23	20.40	20.40
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	17-JUL-23	20.40	20.40
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	17-AUG-23	20.40	20.40
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	15-SEP-23	20.40	20.40
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	17-OCT-23	20.40	20.40
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	17-NOV-23	20.40	20.40
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	15-DEC-23	20.40	20.40
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
WESTERN MIDSTREAM OPERATING LP					
6.150% 04/01/2033 DD 04/04/23	IT	INTEREST RECEIVED	02-OCT-23	120.95	120.95
PAYMENT PERIOD 04-APR-23 TO 30-SEP-23					
WILLIAMS COS INC/THE					
2.600% 03/15/2031 DD 03/02/21	IT	INTEREST RECEIVED	15-MAR-23	325.00	325.00
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23					
	IT	INTEREST RECEIVED	15-SEP-23	325.00	325.00
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23					
WEC ENERGY GROUP INC					
3.550% 06/15/2025 DD 06/10/15	IT	INTEREST RECEIVED	15-JUN-23	106.50	106.50
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23					
	IT	INTEREST RECEIVED	15-DEC-23	106.50	106.50
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
WISCONSIN PUBLIC SERVICE CORP					
4.752% 11/01/2044 DD 11/21/13	IT	INTEREST RECEIVED	01-MAY-23	356.40	356.40
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	356.40	356.40
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
WISCONSIN ST GEN FUND ANNUAL A					
2.196% 05/01/2027 DD 02/13/20	IT	INTEREST RECEIVED	01-MAY-23	109.80	109.80
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23					
	IT	INTEREST RECEIVED	01-NOV-23	109.80	109.80
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23					
SHORT TERM FDS INT ADJ					
0.000% 00/00/0000 DD 01/14/91	CD	CR INTEREST-ACCOUNT 19517284	28-APR-23	0.15	0.15
	CD	CR INTEREST-ACCOUNT 19517184	28-APR-23	0.04	0.04
	CD	CR INTEREST-ACCOUNT 19517184	29-SEP-23	0.04	0.04
DREYFUS INS RSRV PR MONEY 6546	IT	INTEREST RECEIVED	04-JAN-23	350.49	350.49
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	04-JAN-23	197.20	197.20
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22					
	IT	INTEREST RECEIVED	02-FEB-23	636.44	636.44
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-FEB-23	241.15	241.15
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23					
	IT	INTEREST RECEIVED	02-MAR-23	333.40	333.40
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	02-MAR-23	222.80	222.80
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23					
	IT	INTEREST RECEIVED	04-APR-23	283.17	283.17
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	04-APR-23	206.66	206.66
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23					
	IT	INTEREST RECEIVED	02-MAY-23	176.54	176.54
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-MAY-23	233.40	233.40
PAYMENT PERIOD 01-APR-23 TO 30-APR-23					
	IT	INTEREST RECEIVED	02-JUN-23	330.55	330.55
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	02-JUN-23	277.67	277.67
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23					
	IT	INTEREST RECEIVED	05-JUL-23	348.49	348.49
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	05-JUL-23	304.71	304.71
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23					
	IT	INTEREST RECEIVED	02-AUG-23	1,000.62	1,000.62
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	02-AUG-23	302.40	302.40
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23					
	IT	INTEREST RECEIVED	05-SEP-23	409.35	409.35
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED
	IT	INTEREST RECEIVED	05-SEP-23	359.25	359.25
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23					
	IT	INTEREST RECEIVED	03-OCT-23	221.42	221.42
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	03-OCT-23	349.94	349.94
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23					
	IT	INTEREST RECEIVED	02-NOV-23	241.54	241.54
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	02-NOV-23	225.64	225.64
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23					
	IT	INTEREST RECEIVED	04-DEC-23	95.25	95.25
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
	IT	INTEREST RECEIVED	04-DEC-23	80.13	80.13
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23					
SETTLED INTEREST RECEIVED - U.S. DOLLAR				289,621.90	288,988.50
PENDING INTEREST RECEIVED - U.S. DOLLAR				0.00	0.00
TOTAL NET INTEREST RECEIVED FOR PERIOD				289,621.90	288,988.50
LESS - INTEREST RECEIVABLE - BEGINNING OF PERIOD				59,244.34	
PLUS - INTEREST RECEIVABLE - END OF PERIOD				66,610.44	
INTEREST EARNED FOR PERIOD				296,988.00	

BNY MELLON

TRDA56 A56G33671000 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

DIVIDENDS EARNED PAGE: 1

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AMEREN SERVICES

PLANT - FERC CONSOLIDATED

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
U.S. DOLLAR				
ALLEGION PLC	DV	DIVIDEND RECEIVED	31-MAR-23	14.17
	DV	DIVIDEND RECEIVED	31-MAR-23	4.73
	CW	WTH TAX	31-MAR-23	4.73-
	DV	DIVIDEND RECEIVED	30-JUN-23	14.17
	DV	DIVIDEND RECEIVED	30-JUN-23	4.73
	CW	WITHOLDING TAX	30-JUN-23	4.73-
	DV	DIVIDEND RECEIVED	29-SEP-23	14.17
	DV	DIVIDEND RECEIVED	29-SEP-23	4.73
	CW	WITHOLDING TAX	29-SEP-23	4.73-
	DV	DIVIDEND RECEIVED	29-DEC-23	14.17
	DV	DIVIDEND RECEIVED	29-DEC-23	4.73
	CW	OFFSET TAX WITHHOLD	29-DEC-23	4.73-
AMCOR PLC	DV	DIVIDEND RECEIVED	21-MAR-23	88.57
	DV	DIVIDEND RECEIVED	20-JUN-23	88.57
	DV	DIVIDEND RECEIVED	27-SEP-23	88.57
	DV	DIVIDEND RECEIVED	12-DEC-23	90.38

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
AON PLC	DV	DIVIDEND RECEIVED	15-FEB-23	42.84
	DV	DIVIDEND RECEIVED	15-FEB-23	14.28
	CW	WTH TAX	15-FEB-23	14.28-
	DV	DIVIDEND RECEIVED	15-MAY-23	47.05
	DV	DIVIDEND RECEIVED	15-MAY-23	15.68
	CW	WTH TAX	15-MAY-23	15.68-
	DV	DIVIDEND RECEIVED	15-AUG-23	46.12
	DV	DIVIDEND RECEIVED	15-AUG-23	15.38
	CW	WITHOLDING TAX	15-AUG-23	15.38-
	DV	DIVIDEND RECEIVED	15-NOV-23	46.12
	DV	DIVIDEND RECEIVED	15-NOV-23	15.38
	CW	WITH HOLD TAX	15-NOV-23	15.38-
ACCENTURE PLC	DV	DIVIDEND RECEIVED	15-FEB-23	257.04
	DV	DIVIDEND RECEIVED	15-FEB-23	85.68
	CW	WITHOLDING TAX	15-FEB-23	85.68-
	DV	DIVIDEND RECEIVED	15-MAY-23	257.04
	DV	DIVIDEND RECEIVED	15-MAY-23	85.68

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	CW	WITHOLDING TAX	15-MAY-23	85.68-
	DV	DIVIDEND RECEIVED	15-AUG-23	259.56
	DV	DIVIDEND RECEIVED	15-AUG-23	86.52
	CW	OFFSET TAX	15-AUG-23	86.52-
	DV	DIVIDEND RECEIVED	15-NOV-23	298.96
	DV	DIVIDEND RECEIVED	15-NOV-23	99.65
	CW	WITHOLDING TAX	15-NOV-23	99.65-
BUNGE LTD	DV	DIVIDEND RECEIVED	02-JUN-23	45.63
	DV	DIVIDEND RECEIVED	01-SEP-23	48.36
EATON CORP PLC	DV	DIVIDEND RECEIVED	24-MAR-23	123.84
	DV	DIVIDEND RECEIVED	24-MAR-23	41.28
	CW	WITHHOLD TAX	24-MAR-23	41.28-
	DV	DIVIDEND RECEIVED	26-MAY-23	123.84
	DV	DIVIDEND RECEIVED	26-MAY-23	41.28
	CW	WITHOLDING TAX	26-MAY-23	41.28-
	DV	DIVIDEND RECEIVED	25-AUG-23	123.84
	DV	DIVIDEND RECEIVED	25-AUG-23	41.28

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	CW	WITHOLDING TAX	25-AUG-23	41.28-
	DV	DIVIDEND RECEIVED	24-NOV-23	125.77
	DV	DIVIDEND RECEIVED	24-NOV-23	41.93
	CW	WITHOLD	24-NOV-23	41.93-
EVEREST RE GROUP LTD	DV	DIVIDEND RECEIVED	30-MAR-23	31.35
	DV	DIVIDEND RECEIVED	16-JUN-23	31.35
	DV	DIVIDEND RECEIVED	29-SEP-23	36.75
	DV	DIVIDEND RECEIVED	15-DEC-23	36.75
INVESCO LTD	DV	DIVIDEND RECEIVED	02-MAR-23	40.88
	DV	DIVIDEND RECEIVED	02-JUN-23	43.60
	DV	DIVIDEND RECEIVED	05-SEP-23	43.60
	DV	DIVIDEND RECEIVED	04-DEC-23	43.60
JOHNSON CONTROLS INTERNATIONAL	DV	DIVIDEND RECEIVED	13-JAN-23	87.67
	DV	DIVIDEND RECEIVED	13-JAN-23	29.23
	CW	WITHHOLD TAX	13-JAN-23	29.23-
	DV	DIVIDEND RECEIVED	14-APR-23	90.18
	DV	DIVIDEND RECEIVED	14-APR-23	30.06

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	CW	TAX WITHHOLD	14-APR-23	30.06-
	DV	DIVIDEND RECEIVED	14-JUL-23	92.68
	DV	DIVIDEND RECEIVED	14-JUL-23	30.90
	CW	WTH TAX	14-JUL-23	30.90-
	DV	DIVIDEND RECEIVED	20-OCT-23	92.68
	DV	DIVIDEND RECEIVED	20-OCT-23	30.90
	CW	WITHOLDING TAX	20-OCT-23	30.90-
LINDE PLC	DV	DIVIDEND RECEIVED	28-MAR-23	306.00
	DV	DIVIDEND RECEIVED	16-JUN-23	306.00
	DV	DIVIDEND RECEIVED	19-SEP-23	306.00
	DV	DIVIDEND RECEIVED	18-DEC-23	306.00
MEDTRONIC PLC	DV	DIVIDEND RECEIVED	13-JAN-23	326.91
	DV	DIVIDEND RECEIVED	13-JAN-23	108.97
	CW	OFFSET WITHHOLD	13-JAN-23	108.97-
	DV	DIVIDEND RECEIVED	14-APR-23	329.46
	DV	DIVIDEND RECEIVED	14-APR-23	109.82
	CW	TAX WITHHOLD	14-APR-23	109.82-

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	14-JUL-23	334.30
	DV	DIVIDEND RECEIVED	14-JUL-23	111.44
	CW	WITHHOLDING TAX	14-JUL-23	111.44-
	DV	DIVIDEND RECEIVED	13-OCT-23	334.30
	DV	DIVIDEND RECEIVED	13-OCT-23	111.44
	CW	OFFSET TAX WITHHOLD	13-OCT-23	111.44-
PENTAIR PLC	DV	DIVIDEND RECEIVED	03-FEB-23	17.16
	DV	DIVIDEND RECEIVED	05-MAY-23	17.16
	DV	DIVIDEND RECEIVED	04-AUG-23	17.16
	DV	DIVIDEND RECEIVED	03-NOV-23	17.16
SEAGATE TECHNOLOGY HOLDINGS PL	DV	DIVIDEND RECEIVED	05-JAN-23	50.92
	DV	DIVIDEND RECEIVED	05-JAN-23	16.98
	CW	WTH TAX	05-JAN-23	16.98-
	DV	DIVIDEND RECEIVED	06-APR-23	50.92
	DV	DIVIDEND RECEIVED	06-APR-23	16.98
	CW	WITHOLDING TAX	06-APR-23	16.98-
	DV	DIVIDEND RECEIVED	05-JUL-23	67.90

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	10-OCT-23	50.92
	DV	DIVIDEND RECEIVED	10-OCT-23	16.98
	CW	WITHHOLD TAX	10-OCT-23	16.98-
STERIS PLC	DV	DIVIDEND RECEIVED	23-MAR-23	16.57
	DV	DIVIDEND RECEIVED	23-MAR-23	5.52
	CW	WTH TAX	23-MAR-23	5.52-
	DV	DIVIDEND RECEIVED	28-JUN-23	16.57
	DV	DIVIDEND RECEIVED	28-JUN-23	5.52
	CW	WTH TAX	28-JUN-23	5.52-
	DV	DIVIDEND RECEIVED	22-SEP-23	18.33
	DV	DIVIDEND RECEIVED	22-SEP-23	6.11
	CW	ADR	22-SEP-23	6.11-
	DV	DIVIDEND RECEIVED	21-DEC-23	18.33
	DV	DIVIDEND RECEIVED	21-DEC-23	6.11
	CW	WITHHOLD	21-DEC-23	6.11-
TRANE TECHNOLOGIES PLC	DV	DIVIDEND RECEIVED	30-SEP-22	18.76
	CW	WITHHOLDING TAX	30-SEP-22	18.76-

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	31-MAR-23	63.00
	DV	DIVIDEND RECEIVED	31-MAR-23	21.00
	CW	WITHHOLDING TAX	31-MAR-23	21.00-
	DV	DIVIDEND RECEIVED	30-JUN-23	63.00
	DV	DIVIDEND RECEIVED	30-JUN-23	21.00
	CW	OFFSET TAX WITHHOLD	30-JUN-23	21.00-
	DV	DIVIDEND RECEIVED	29-SEP-23	63.00
	DV	DIVIDEND RECEIVED	29-SEP-23	21.00
	CW	FOREIGN WITHHOLD TAX	29-SEP-23	21.00-
	DV	DIVIDEND RECEIVED	29-DEC-23	63.00
WILLIS TOWERS WATSON PLC	DV	DIVIDEND RECEIVED	17-OCT-22	10.87
	CW	WITHHOLDING TAX	17-OCT-22	10.87-
	DV	DIVIDEND RECEIVED	17-JAN-23	32.59
	DV	DIVIDEND RECEIVED	17-APR-23	33.39
	DV	DIVIDEND RECEIVED	17-APR-23	11.13
	CW	WITHHOLD TAX	17-APR-23	11.13-
	DV	DIVIDEND RECEIVED	17-JUL-23	33.39

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	17-JUL-23	11.13
	CW	WITHOLDING TAX	17-JUL-23	11.13-
	DV	DIVIDEND RECEIVED	16-OCT-23	33.39
	DV	DIVIDEND RECEIVED	16-OCT-23	11.13
	CW	ADR OFFSET/WITHOLD	17-OCT-23	11.13-
BUNGE GLOBAL SA	DV	DIVIDEND RECEIVED	01-DEC-23	48.36
CHUBB LTD	DV	DIVIDEND RECEIVED	06-JAN-23	168.49
	DV	DIVIDEND RECEIVED	10-APR-23	168.49
	DV	DIVIDEND RECEIVED	07-JUL-23	174.58
	DV	DIVIDEND RECEIVED	06-OCT-23	174.58
GARMIN LTD	DV	DIVIDEND RECEIVED	31-MAR-23	52.56
	DV	DIVIDEND RECEIVED	30-JUN-23	52.56
	DV	DIVIDEND RECEIVED	29-SEP-23	52.56
	DV	DIVIDEND RECEIVED	29-DEC-23	52.56
TE CONNECTIVITY LTD	DV	DIVIDEND RECEIVED	03-MAR-23	86.24
	DV	DIVIDEND RECEIVED	02-JUN-23	90.86
	DV	DIVIDEND RECEIVED	01-SEP-23	90.86

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	01-DEC-23	90.86
LYONDELLBASELL INDUSTRIES NV	DV	DIVIDEND RECEIVED	13-MAR-23	147.56
	DV	DIVIDEND RECEIVED	06-JUN-23	155.00
	DV	DIVIDEND RECEIVED	05-SEP-23	155.00
	DV	DIVIDEND RECEIVED	04-DEC-23	155.00
NXP SEMICONDUCTORS NV	DV	DIVIDEND RECEIVED	06-JAN-23	89.79
	DV	DIVIDEND RECEIVED	05-APR-23	107.74
	DV	DIVIDEND RECEIVED	05-APR-23	19.01
	CW	TAX WITHHOLD	05-APR-23	19.01-
	DV	DIVIDEND RECEIVED	06-JUL-23	107.74
	DV	DIVIDEND RECEIVED	06-JUL-23	19.01
	CW	OFFSET TAX WITHHOLD	06-JUL-23	19.01-
	DV	DIVIDEND RECEIVED	05-OCT-23	107.74
	DV	DIVIDEND RECEIVED	05-OCT-23	19.01
	CW	WITH HOLD TAX	05-OCT-23	19.01-
AFLAC INC	DV	DIVIDEND RECEIVED	01-MAR-23	115.50
	DV	DIVIDEND RECEIVED	01-JUN-23	115.50

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	01-SEP-23	115.50
	DV	DIVIDEND RECEIVED	01-DEC-23	111.30
AES CORP/THE	DV	DIVIDEND RECEIVED	15-FEB-23	52.09
	DV	DIVIDEND RECEIVED	15-MAY-23	52.09
	DV	DIVIDEND RECEIVED	15-AUG-23	52.09
	DV	DIVIDEND RECEIVED	15-NOV-23	52.09
AT&T INC	DV	DIVIDEND RECEIVED	01-FEB-23	956.82
	DV	DIVIDEND RECEIVED	01-MAY-23	956.82
	DV	DIVIDEND RECEIVED	01-AUG-23	970.70
	DV	DIVIDEND RECEIVED	01-NOV-23	970.70
ABBOTT LABORATORIES	DV	DIVIDEND RECEIVED	15-FEB-23	431.97
	DV	DIVIDEND RECEIVED	15-MAY-23	431.97
	DV	DIVIDEND RECEIVED	15-AUG-23	431.97
	DV	DIVIDEND RECEIVED	15-NOV-23	431.97
ABBVIE INC	DV	DIVIDEND RECEIVED	15-FEB-23	1,268.36
	DV	DIVIDEND RECEIVED	15-MAY-23	1,274.28
	DV	DIVIDEND RECEIVED	15-AUG-23	1,274.28

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	15-NOV-23	1,274.28
ACTIVISION BLIZZARD INC	DV	DIVIDEND RECEIVED	17-AUG-23	346.50
ADVANCE AUTO PARTS INC	DV	DIVIDEND RECEIVED	03-JAN-23	45.00
	DV	DIVIDEND RECEIVED	28-APR-23	45.00
	DV	DIVIDEND RECEIVED	28-JUL-23	7.50
AGILENT TECHNOLOGIES INC	DV	DIVIDEND RECEIVED	25-JAN-23	32.18
	DV	DIVIDEND RECEIVED	26-APR-23	32.18
	DV	DIVIDEND RECEIVED	26-JUL-23	32.18
	DV	DIVIDEND RECEIVED	25-OCT-23	32.18
AIR PRODUCTS AND CHEMICALS INC	DV	DIVIDEND RECEIVED	13-FEB-23	171.72
	DV	DIVIDEND RECEIVED	08-MAY-23	189.00
	DV	DIVIDEND RECEIVED	14-AUG-23	189.00
	DV	DIVIDEND RECEIVED	13-NOV-23	189.00
ALBEMARLE CORP	DV	DIVIDEND RECEIVED	03-JAN-23	22.52
	DV	DIVIDEND RECEIVED	03-APR-23	22.80
	DV	DIVIDEND RECEIVED	03-JUL-23	22.80
	DV	DIVIDEND RECEIVED	02-OCT-23	22.80

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
ALEXANDRIA REAL ESTATE EQUITIE	DV	DIVIDEND RECEIVED	13-JAN-23	85.91
	DV	DIVIDEND RECEIVED	14-APR-23	93.17
	DV	DIVIDEND RECEIVED	14-JUL-23	95.48
	DV	DIVIDEND RECEIVED	13-OCT-23	95.48
ALLIANT ENERGY CORP	DV	DIVIDEND RECEIVED	15-FEB-23	53.40
	DV	DIVIDEND RECEIVED	15-MAY-23	53.40
	DV	DIVIDEND RECEIVED	15-AUG-23	53.40
	DV	DIVIDEND RECEIVED	15-NOV-23	53.40
ALLSTATE CORP/THE	DV	DIVIDEND RECEIVED	03-JAN-23	109.65
	DV	DIVIDEND RECEIVED	03-APR-23	114.81
	DV	DIVIDEND RECEIVED	03-JUL-23	114.81
	DV	DIVIDEND RECEIVED	02-OCT-23	114.81
ALTRIA GROUP INC	DV	DIVIDEND RECEIVED	10-JAN-23	814.04
	DV	DIVIDEND RECEIVED	28-APR-23	814.04
	DV	DIVIDEND RECEIVED	10-JUL-23	814.04
	DV	DIVIDEND RECEIVED	10-OCT-23	848.68
AMERICAN EXPRESS CO	DV	DIVIDEND RECEIVED	10-FEB-23	149.76

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	10-MAY-23	174.60
	DV	DIVIDEND RECEIVED	10-AUG-23	174.60
	DV	DIVIDEND RECEIVED	10-NOV-23	171.00
AMERICAN INTERNATIONAL GROUP I	DV	DIVIDEND RECEIVED	31-MAR-23	115.84
	DV	DIVIDEND RECEIVED	30-JUN-23	130.32
	DV	DIVIDEND RECEIVED	29-SEP-23	130.32
	DV	DIVIDEND RECEIVED	28-DEC-23	125.28
AMERICAN TOWER CORP	DV	DIVIDEND RECEIVED	02-FEB-23	351.00
	DV	DIVIDEND RECEIVED	28-APR-23	351.00
	DV	DIVIDEND RECEIVED	10-JUL-23	353.25
	DV	DIVIDEND RECEIVED	27-OCT-23	364.50
AMERICAN WATER WORKS CO INC	DV	DIVIDEND RECEIVED	01-MAR-23	56.33
	DV	DIVIDEND RECEIVED	01-JUN-23	66.51
	DV	DIVIDEND RECEIVED	01-SEP-23	66.51
	DV	DIVIDEND RECEIVED	01-DEC-23	66.51
AMERISOURCEBERGEN CORP	DV	DIVIDEND RECEIVED	27-FEB-23	38.32
	DV	DIVIDEND RECEIVED	30-MAY-23	38.32

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	28-AUG-23	38.32
	DV	DIVIDEND RECEIVED	27-NOV-23	40.29
AMERIPRISE FINANCIAL INC	DV	DIVIDEND RECEIVED	28-FEB-23	66.25
	DV	DIVIDEND RECEIVED	19-MAY-23	71.55
	DV	DIVIDEND RECEIVED	18-AUG-23	68.85
	DV	DIVIDEND RECEIVED	17-NOV-23	68.85
AMETEK INC	DV	DIVIDEND RECEIVED	31-MAR-23	27.25
	DV	DIVIDEND RECEIVED	30-JUN-23	27.25
	DV	DIVIDEND RECEIVED	29-SEP-23	28.25
	DV	DIVIDEND RECEIVED	22-DEC-23	28.25
AMGEN INC	DV	DIVIDEND RECEIVED	08-MAR-23	547.41
	DV	DIVIDEND RECEIVED	08-JUN-23	553.80
	DV	DIVIDEND RECEIVED	08-SEP-23	553.80
	DV	DIVIDEND RECEIVED	08-DEC-23	560.19
AMPHENOL CORP	DV	DIVIDEND RECEIVED	11-JAN-23	59.22
	DV	DIVIDEND RECEIVED	12-APR-23	60.48
	DV	DIVIDEND RECEIVED	12-JUL-23	60.48

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	11-OCT-23	60.48
ANALOG DEVICES INC	DV	DIVIDEND RECEIVED	08-MAR-23	214.14
	DV	DIVIDEND RECEIVED	14-JUN-23	214.14
	DV	DIVIDEND RECEIVED	14-SEP-23	214.14
	DV	DIVIDEND RECEIVED	14-DEC-23	210.70
ELEVANCE HEALTH INC	DV	DIVIDEND RECEIVED	24-MAR-23	171.68
	DV	DIVIDEND RECEIVED	23-JUN-23	171.68
	DV	DIVIDEND RECEIVED	22-SEP-23	171.68
	DV	DIVIDEND RECEIVED	21-DEC-23	171.68
APA CORP	DV	DIVIDEND RECEIVED	22-FEB-23	38.50
	DV	DIVIDEND RECEIVED	22-MAY-23	38.50
	DV	DIVIDEND RECEIVED	22-AUG-23	38.50
	DV	DIVIDEND RECEIVED	22-NOV-23	38.50
APPLE INC	DV	DIVIDEND RECEIVED	16-FEB-23	1,667.96
	DV	DIVIDEND RECEIVED	18-MAY-23	1,741.20
	DV	DIVIDEND RECEIVED	17-AUG-23	1,737.12
	DV	DIVIDEND RECEIVED	16-NOV-23	1,735.20

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
APPLIED MATERIALS INC	DV	DIVIDEND RECEIVED	16-MAR-23	109.46
	DV	DIVIDEND RECEIVED	15-JUN-23	131.84
	DV	DIVIDEND RECEIVED	14-SEP-23	131.84
	DV	DIVIDEND RECEIVED	14-DEC-23	131.84
ARCHER-DANIELS-MIDLAND CO	DV	DIVIDEND RECEIVED	02-MAR-23	121.95
	DV	DIVIDEND RECEIVED	07-JUN-23	121.95
	DV	DIVIDEND RECEIVED	06-SEP-23	121.95
	DV	DIVIDEND RECEIVED	06-DEC-23	117.90
ASSURANT INC	DV	DIVIDEND RECEIVED	20-MAR-23	18.90
	DV	DIVIDEND RECEIVED	20-JUN-23	18.90
	DV	DIVIDEND RECEIVED	18-SEP-23	18.90
	DV	DIVIDEND RECEIVED	18-DEC-23	19.44
ATMOS ENERGY CORP	DV	DIVIDEND RECEIVED	06-MAR-23	48.10
	DV	DIVIDEND RECEIVED	05-JUN-23	48.10
	DV	DIVIDEND RECEIVED	05-SEP-23	52.54
	DV	DIVIDEND RECEIVED	11-DEC-23	57.16
AUTOMATIC DATA PROCESSING INC	DV	DIVIDEND RECEIVED	03-JAN-23	251.25

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	03-APR-23	251.25
	DV	DIVIDEND RECEIVED	03-JUL-23	251.25
	DV	DIVIDEND RECEIVED	02-OCT-23	251.25
AVALONBAY COMMUNITIES INC	DV	DIVIDEND RECEIVED	17-JAN-23	104.94
	DV	DIVIDEND RECEIVED	17-APR-23	108.90
	DV	DIVIDEND RECEIVED	17-JUL-23	108.90
	DV	DIVIDEND RECEIVED	16-OCT-23	115.50
AVERY DENNISON CORP	DV	DIVIDEND RECEIVED	15-MAR-23	29.25
	DV	DIVIDEND RECEIVED	21-JUN-23	31.59
	DV	DIVIDEND RECEIVED	20-SEP-23	31.59
	DV	DIVIDEND RECEIVED	20-DEC-23	31.59
BAKER HUGHES CO	DV	DIVIDEND RECEIVED	17-FEB-23	92.72
	DV	DIVIDEND RECEIVED	09-JUN-23	92.72
	DV	DIVIDEND RECEIVED	18-AUG-23	97.60
	DV	DIVIDEND RECEIVED	17-NOV-23	97.60
BALL CORP	DV	DIVIDEND RECEIVED	15-MAR-23	30.60
	DV	DIVIDEND RECEIVED	15-JUN-23	30.60

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	15-SEP-23	30.60
	DV	DIVIDEND RECEIVED	15-DEC-23	30.60
BANK OF AMERICA CORP	DV	DIVIDEND RECEIVED	31-MAR-23	744.70
	DV	DIVIDEND RECEIVED	30-JUN-23	744.70
	DV	DIVIDEND RECEIVED	29-SEP-23	812.40
	DV	DIVIDEND RECEIVED	29-DEC-23	816.24
BATH & BODY WORKS INC	DV	DIVIDEND RECEIVED	03-MAR-23	22.00
	DV	DIVIDEND RECEIVED	16-JUN-23	22.00
	DV	DIVIDEND RECEIVED	01-SEP-23	22.00
	DV	DIVIDEND RECEIVED	01-DEC-23	22.00
BAXTER INTERNATIONAL INC	DV	DIVIDEND RECEIVED	03-JAN-23	68.44
	DV	DIVIDEND RECEIVED	03-APR-23	68.44
	DV	DIVIDEND RECEIVED	03-JUL-23	68.44
	DV	DIVIDEND RECEIVED	02-OCT-23	68.44
BECTON DICKINSON & CO	DV	DIVIDEND RECEIVED	31-MAR-23	125.58
	DV	DIVIDEND RECEIVED	30-JUN-23	125.58
	DV	DIVIDEND RECEIVED	29-SEP-23	125.58

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	29-DEC-23	134.90
W R BERKLEY CORP	DV	DIVIDEND RECEIVED	24-JAN-23	49.50
	DV	DIVIDEND RECEIVED	23-MAR-23	9.90
	DV	DIVIDEND RECEIVED	30-JUN-23	10.89
	DV	DIVIDEND RECEIVED	04-OCT-23	49.50
	DV	DIVIDEND RECEIVED	04-OCT-23	10.89
	DV	DIVIDEND RECEIVED	27-DEC-23	10.89
	DV	DIVIDEND RECEIVED	27-DEC-23	49.50
BEST BUY CO INC	DV	DIVIDEND RECEIVED	03-JAN-23	85.36
	DV	DIVIDEND RECEIVED	13-APR-23	89.24
	DV	DIVIDEND RECEIVED	06-JUL-23	89.24
	DV	DIVIDEND RECEIVED	10-OCT-23	89.24
BIO-TECHNE CORP	DV	DIVIDEND RECEIVED	27-FEB-23	6.40
	DV	DIVIDEND RECEIVED	26-MAY-23	6.40
	DV	DIVIDEND RECEIVED	01-SEP-23	6.40
	DV	DIVIDEND RECEIVED	24-NOV-23	6.40
BLACKROCK INC	DV	DIVIDEND RECEIVED	23-MAR-23	365.00

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	23-JUN-23	365.00
	DV	DIVIDEND RECEIVED	22-SEP-23	365.00
	DV	DIVIDEND RECEIVED	22-DEC-23	345.00
BLACKSTONE INC	DV	DIVIDEND RECEIVED	06-NOV-23	277.60
BORGWARNER INC	DV	DIVIDEND RECEIVED	15-MAR-23	19.21
	DV	DIVIDEND RECEIVED	15-JUN-23	19.21
	DV	DIVIDEND RECEIVED	15-SEP-23	12.43
	DV	DIVIDEND RECEIVED	15-DEC-23	12.43
BOSTON PROPERTIES INC	DV	DIVIDEND RECEIVED	30-JAN-23	65.66
	DV	DIVIDEND RECEIVED	28-APR-23	65.66
	DV	DIVIDEND RECEIVED	31-JUL-23	65.66
	DV	DIVIDEND RECEIVED	31-OCT-23	65.66
BRISTOL-MYERS SQUIBB CO	DV	DIVIDEND RECEIVED	01-FEB-23	588.81
	DV	DIVIDEND RECEIVED	01-MAY-23	588.81
	DV	DIVIDEND RECEIVED	01-AUG-23	588.81
	DV	DIVIDEND RECEIVED	01-NOV-23	588.81
BROADRIDGE FINANCIAL SOLUTIONS	DV	DIVIDEND RECEIVED	05-JAN-23	39.88

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	05-APR-23	39.88
	DV	DIVIDEND RECEIVED	06-JUL-23	39.88
	DV	DIVIDEND RECEIVED	05-OCT-23	44.00
BROADCOM INC	DV	DIVIDEND RECEIVED	31-MAR-23	938.40
	DV	DIVIDEND RECEIVED	30-JUN-23	938.40
	DV	DIVIDEND RECEIVED	29-SEP-23	929.20
	DV	DIVIDEND RECEIVED	29-DEC-23	1,128.75
BROWN & BROWN INC	DV	DIVIDEND RECEIVED	15-FEB-23	12.65
	DV	DIVIDEND RECEIVED	17-MAY-23	12.65
	DV	DIVIDEND RECEIVED	16-AUG-23	12.65
	DV	DIVIDEND RECEIVED	15-NOV-23	14.30
BROWN-FORMAN CORP	DV	DIVIDEND RECEIVED	03-JAN-23	17.67
	DV	DIVIDEND RECEIVED	03-APR-23	17.67
	DV	DIVIDEND RECEIVED	03-JUL-23	17.67
	DV	DIVIDEND RECEIVED	02-OCT-23	17.67
CBOE GLOBAL MARKETS INC	DV	DIVIDEND RECEIVED	15-MAR-23	25.00
	DV	DIVIDEND RECEIVED	15-JUN-23	25.00

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	15-SEP-23	27.50
	DV	DIVIDEND RECEIVED	15-DEC-23	27.50
CDW CORP/DE	DV	DIVIDEND RECEIVED	10-MAR-23	37.76
	DV	DIVIDEND RECEIVED	13-JUN-23	37.76
	DV	DIVIDEND RECEIVED	12-SEP-23	37.76
	DV	DIVIDEND RECEIVED	12-DEC-23	39.68
CF INDUSTRIES HOLDINGS INC	DV	DIVIDEND RECEIVED	28-FEB-23	38.40
	DV	DIVIDEND RECEIVED	31-MAY-23	38.40
	DV	DIVIDEND RECEIVED	31-AUG-23	38.40
	DV	DIVIDEND RECEIVED	30-NOV-23	38.40
CH ROBINSON WORLDWIDE INC	DV	DIVIDEND RECEIVED	03-JAN-23	37.21
	DV	DIVIDEND RECEIVED	03-APR-23	37.21
	DV	DIVIDEND RECEIVED	03-JUL-23	37.21
	DV	DIVIDEND RECEIVED	02-OCT-23	37.21
CIGNA GROUP/THE	DV	DIVIDEND RECEIVED	23-MAR-23	182.04
	DV	DIVIDEND RECEIVED	22-JUN-23	182.04
	DV	DIVIDEND RECEIVED	21-SEP-23	178.35

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	21-DEC-23	178.35
CME GROUP INC	DV	DIVIDEND RECEIVED	18-JAN-23	774.00
	DV	DIVIDEND RECEIVED	27-MAR-23	192.50
	DV	DIVIDEND RECEIVED	27-JUN-23	192.50
	DV	DIVIDEND RECEIVED	27-SEP-23	192.50
	DV	DIVIDEND RECEIVED	28-DEC-23	194.70
CMS ENERGY CORP	DV	DIVIDEND RECEIVED	28-FEB-23	66.79
	DV	DIVIDEND RECEIVED	31-MAY-23	66.79
	DV	DIVIDEND RECEIVED	31-AUG-23	66.79
	DV	DIVIDEND RECEIVED	30-NOV-23	66.79
CSX CORP	DV	DIVIDEND RECEIVED	15-MAR-23	111.87
	DV	DIVIDEND RECEIVED	15-JUN-23	111.87
	DV	DIVIDEND RECEIVED	15-SEP-23	109.34
	DV	DIVIDEND RECEIVED	15-DEC-23	109.34
CVS HEALTH CORP	DV	DIVIDEND RECEIVED	01-FEB-23	384.18
	DV	DIVIDEND RECEIVED	01-MAY-23	378.73
	DV	DIVIDEND RECEIVED	01-AUG-23	378.73

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	01-NOV-23	378.73
COTERRA ENERGY INC	DV	DIVIDEND RECEIVED	30-MAR-23	218.31
	DV	DIVIDEND RECEIVED	09-JUN-23	76.60
	DV	DIVIDEND RECEIVED	31-AUG-23	76.60
	DV	DIVIDEND RECEIVED	30-NOV-23	76.60
CAMDEN PROPERTY TRUST	DV	DIVIDEND RECEIVED	17-JAN-23	45.12
	DV	DIVIDEND RECEIVED	17-APR-23	54.00
	DV	DIVIDEND RECEIVED	17-JUL-23	54.00
	DV	DIVIDEND RECEIVED	17-OCT-23	54.00
CAMPBELL SOUP CO	DV	DIVIDEND RECEIVED	30-JAN-23	35.15
	DV	DIVIDEND RECEIVED	01-MAY-23	35.15
	DV	DIVIDEND RECEIVED	31-JUL-23	35.15
	DV	DIVIDEND RECEIVED	30-OCT-23	35.15
CAPITAL ONE FINANCIAL CORP	DV	DIVIDEND RECEIVED	17-FEB-23	112.80
	DV	DIVIDEND RECEIVED	26-MAY-23	112.80
	DV	DIVIDEND RECEIVED	18-AUG-23	112.80
	DV	DIVIDEND RECEIVED	24-NOV-23	112.80

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
CARDINAL HEALTH INC	DV	DIVIDEND RECEIVED	17-JAN-23	65.93
	DV	DIVIDEND RECEIVED	17-APR-23	65.93
	DV	DIVIDEND RECEIVED	17-JUL-23	62.58
	DV	DIVIDEND RECEIVED	16-OCT-23	62.58
CARRIER GLOBAL CORP	DV	DIVIDEND RECEIVED	10-FEB-23	75.48
	DV	DIVIDEND RECEIVED	24-MAY-23	75.48
	DV	DIVIDEND RECEIVED	10-AUG-23	75.48
	DV	DIVIDEND RECEIVED	20-NOV-23	75.48
CATERPILLAR INC	DV	DIVIDEND RECEIVED	17-FEB-23	302.40
	DV	DIVIDEND RECEIVED	19-MAY-23	302.40
	DV	DIVIDEND RECEIVED	18-AUG-23	327.60
	DV	DIVIDEND RECEIVED	20-NOV-23	327.60
CELANESE CORP	DV	DIVIDEND RECEIVED	07-MAR-23	35.70
	DV	DIVIDEND RECEIVED	15-MAY-23	35.70
	DV	DIVIDEND RECEIVED	14-AUG-23	35.70
	DV	DIVIDEND RECEIVED	13-NOV-23	35.70
CENTERPOINT ENERGY INC	DV	DIVIDEND RECEIVED	09-MAR-23	56.24

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	08-JUN-23	56.24
	DV	DIVIDEND RECEIVED	14-SEP-23	56.24
	DV	DIVIDEND RECEIVED	14-DEC-23	59.20
CHEVRON CORP	DV	DIVIDEND RECEIVED	10-MAR-23	1,307.66
	DV	DIVIDEND RECEIVED	12-JUN-23	1,307.66
	DV	DIVIDEND RECEIVED	11-SEP-23	1,313.70
	DV	DIVIDEND RECEIVED	11-DEC-23	1,313.70
CHURCH & DWIGHT CO INC	DV	DIVIDEND RECEIVED	01-MAR-23	31.34
	DV	DIVIDEND RECEIVED	01-JUN-23	31.34
	DV	DIVIDEND RECEIVED	01-SEP-23	31.34
	DV	DIVIDEND RECEIVED	01-DEC-23	33.25
CINCINNATI FINANCIAL CORP	DV	DIVIDEND RECEIVED	13-JAN-23	53.13
	DV	DIVIDEND RECEIVED	14-APR-23	57.75
	DV	DIVIDEND RECEIVED	14-JUL-23	57.75
	DV	DIVIDEND RECEIVED	16-OCT-23	57.75
CISCO SYSTEMS INC	DV	DIVIDEND RECEIVED	25-JAN-23	761.14
	DV	DIVIDEND RECEIVED	26-APR-23	781.17

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	26-JUL-23	781.17
	DV	DIVIDEND RECEIVED	25-OCT-23	781.17
CINTAS CORP	DV	DIVIDEND RECEIVED	15-MAR-23	47.15
	DV	DIVIDEND RECEIVED	15-JUN-23	48.30
	DV	DIVIDEND RECEIVED	15-SEP-23	56.70
	DV	DIVIDEND RECEIVED	15-DEC-23	56.70
CITIGROUP INC	DV	DIVIDEND RECEIVED	24-FEB-23	476.85
	DV	DIVIDEND RECEIVED	26-MAY-23	476.85
	DV	DIVIDEND RECEIVED	25-AUG-23	505.09
	DV	DIVIDEND RECEIVED	22-NOV-23	505.09
CITIZENS FINANCIAL GROUP INC	DV	DIVIDEND RECEIVED	14-FEB-23	98.28
	DV	DIVIDEND RECEIVED	17-MAY-23	98.28
	DV	DIVIDEND RECEIVED	16-AUG-23	98.28
	DV	DIVIDEND RECEIVED	15-NOV-23	98.28
CLOROX CO/THE	DV	DIVIDEND RECEIVED	10-FEB-23	68.44
	DV	DIVIDEND RECEIVED	12-MAY-23	68.44
	DV	DIVIDEND RECEIVED	25-AUG-23	69.60

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	09-NOV-23	69.60
COCA-COLA CO/THE	DV	DIVIDEND RECEIVED	03-APR-23	870.32
	DV	DIVIDEND RECEIVED	03-JUL-23	870.32
	DV	DIVIDEND RECEIVED	02-OCT-23	876.30
	DV	DIVIDEND RECEIVED	15-DEC-23	881.36
COGNIZANT TECHNOLOGY SOLUTIONS	DV	DIVIDEND RECEIVED	28-FEB-23	71.92
	DV	DIVIDEND RECEIVED	30-MAY-23	71.92
	DV	DIVIDEND RECEIVED	29-AUG-23	71.92
	DV	DIVIDEND RECEIVED	30-NOV-23	71.92
COLGATE-PALMOLIVE CO	DV	DIVIDEND RECEIVED	14-FEB-23	190.82
	DV	DIVIDEND RECEIVED	15-MAY-23	194.88
	DV	DIVIDEND RECEIVED	15-AUG-23	194.88
	DV	DIVIDEND RECEIVED	15-NOV-23	194.88
COMCAST CORP	DV	DIVIDEND RECEIVED	25-JAN-23	565.11
	DV	DIVIDEND RECEIVED	26-APR-23	595.37
	DV	DIVIDEND RECEIVED	26-JUL-23	590.44
	DV	DIVIDEND RECEIVED	25-OCT-23	584.35

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
COMERICA INC	DV	DIVIDEND RECEIVED	03-JAN-23	42.16
	DV	DIVIDEND RECEIVED	03-APR-23	44.02
	DV	DIVIDEND RECEIVED	03-JUL-23	44.02
	DV	DIVIDEND RECEIVED	02-OCT-23	44.02
CONAGRA BRANDS INC	DV	DIVIDEND RECEIVED	02-MAR-23	74.58
	DV	DIVIDEND RECEIVED	01-JUN-23	74.58
	DV	DIVIDEND RECEIVED	31-AUG-23	79.10
	DV	DIVIDEND RECEIVED	30-NOV-23	79.10
CONOCOPHILLIPS	DV	DIVIDEND RECEIVED	13-JAN-23	422.80
	DV	DIVIDEND RECEIVED	01-MAR-23	308.04
	DV	DIVIDEND RECEIVED	14-APR-23	362.40
	DV	DIVIDEND RECEIVED	01-JUN-23	308.04
	DV	DIVIDEND RECEIVED	14-JUL-23	355.20
	DV	DIVIDEND RECEIVED	01-SEP-23	301.92
	DV	DIVIDEND RECEIVED	16-OCT-23	351.60
	DV	DIVIDEND RECEIVED	01-DEC-23	342.78
CONSOLIDATED EDISON INC	DV	DIVIDEND RECEIVED	15-MAR-23	135.27

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	15-JUN-23	135.27
	DV	DIVIDEND RECEIVED	15-SEP-23	135.27
	DV	DIVIDEND RECEIVED	15-DEC-23	135.27
CONSTELLATION BRANDS INC	DV	DIVIDEND RECEIVED	22-FEB-23	61.60
	DV	DIVIDEND RECEIVED	18-MAY-23	70.31
	DV	DIVIDEND RECEIVED	24-AUG-23	70.31
	DV	DIVIDEND RECEIVED	17-NOV-23	70.31
COOPER COS INC/THE	DV	DIVIDEND RECEIVED	10-FEB-23	0.69
	DV	DIVIDEND RECEIVED	11-AUG-23	0.69
CORNING INC	DV	DIVIDEND RECEIVED	30-MAR-23	101.36
	DV	DIVIDEND RECEIVED	29-JUN-23	101.36
	DV	DIVIDEND RECEIVED	28-SEP-23	101.36
	DV	DIVIDEND RECEIVED	15-DEC-23	101.36
CORTEVA INC	DV	DIVIDEND RECEIVED	15-MAR-23	51.60
	DV	DIVIDEND RECEIVED	15-JUN-23	51.60
	DV	DIVIDEND RECEIVED	15-SEP-23	55.04
	DV	DIVIDEND RECEIVED	15-DEC-23	55.04

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
COSTCO WHOLESALE CORP	DV	DIVIDEND RECEIVED	17-FEB-23	191.70
	DV	DIVIDEND RECEIVED	19-MAY-23	221.34
	DV	DIVIDEND RECEIVED	08-SEP-23	221.34
	DV	DIVIDEND RECEIVED	17-NOV-23	222.36
CROWN CASTLE INC	DV	DIVIDEND RECEIVED	31-MAR-23	328.65
	DV	DIVIDEND RECEIVED	30-JUN-23	328.65
	DV	DIVIDEND RECEIVED	29-SEP-23	328.65
	DV	DIVIDEND RECEIVED	29-DEC-23	328.65
CUMMINS INC	DV	DIVIDEND RECEIVED	09-MAR-23	105.19
	DV	DIVIDEND RECEIVED	01-JUN-23	105.19
	DV	DIVIDEND RECEIVED	07-SEP-23	112.56
	DV	DIVIDEND RECEIVED	07-DEC-23	115.92
DR HORTON INC	DV	DIVIDEND RECEIVED	14-FEB-23	38.50
	DV	DIVIDEND RECEIVED	10-MAY-23	38.50
	DV	DIVIDEND RECEIVED	14-AUG-23	38.50
	DV	DIVIDEND RECEIVED	28-NOV-23	46.20
DANAHER CORP	DV	DIVIDEND RECEIVED	27-JAN-23	79.50

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	28-APR-23	85.86
	DV	DIVIDEND RECEIVED	28-JUL-23	87.75
	DV	DIVIDEND RECEIVED	27-OCT-23	86.94
DARDEN RESTAURANTS INC	DV	DIVIDEND RECEIVED	01-FEB-23	73.81
	DV	DIVIDEND RECEIVED	01-MAY-23	73.81
	DV	DIVIDEND RECEIVED	01-AUG-23	79.91
	DV	DIVIDEND RECEIVED	01-NOV-23	79.91
DEERE & CO	DV	DIVIDEND RECEIVED	08-FEB-23	159.60
	DV	DIVIDEND RECEIVED	08-MAY-23	165.00
	DV	DIVIDEND RECEIVED	08-AUG-23	165.00
	DV	DIVIDEND RECEIVED	08-NOV-23	178.20
DELTA AIR LINES INC	DV	DIVIDEND RECEIVED	07-AUG-23	30.20
	DV	DIVIDEND RECEIVED	02-NOV-23	30.20
DENTSPLY SIRONA INC	DV	DIVIDEND RECEIVED	13-JAN-23	12.88
	DV	DIVIDEND RECEIVED	14-APR-23	14.42
	DV	DIVIDEND RECEIVED	14-JUL-23	14.42
	DV	DIVIDEND RECEIVED	13-OCT-23	14.42

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
DEVON ENERGY CORP	DV	DIVIDEND RECEIVED	31-MAR-23	280.35
	DV	DIVIDEND RECEIVED	30-JUN-23	226.80
	DV	DIVIDEND RECEIVED	29-SEP-23	154.35
	DV	DIVIDEND RECEIVED	29-DEC-23	242.55
DIAMONDBACK ENERGY INC	DV	DIVIDEND RECEIVED	10-MAR-23	184.90
	DV	DIVIDEND RECEIVED	10-MAR-23	68.80
	DV	DIVIDEND RECEIVED	18-MAY-23	2.58
	DV	DIVIDEND RECEIVED	18-MAY-23	68.80
	DV	DIVIDEND RECEIVED	17-AUG-23	72.24
	DV	DIVIDEND RECEIVED	24-NOV-23	72.24
	DV	DIVIDEND RECEIVED	24-NOV-23	217.58
DIGITAL REALTY TRUST INC	DV	DIVIDEND RECEIVED	13-JAN-23	169.58
	DV	DIVIDEND RECEIVED	31-MAR-23	169.58
	DV	DIVIDEND RECEIVED	30-JUN-23	169.58
	DV	DIVIDEND RECEIVED	29-SEP-23	169.58
DISCOVER FINANCIAL SERVICES	DV	DIVIDEND RECEIVED	09-MAR-23	78.60
	DV	DIVIDEND RECEIVED	08-JUN-23	91.70

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	07-SEP-23	86.80
	DV	DIVIDEND RECEIVED	07-DEC-23	86.80
DOLLAR GENERAL CORP	DV	DIVIDEND RECEIVED	17-JAN-23	60.50
	DV	DIVIDEND RECEIVED	25-APR-23	64.90
	DV	DIVIDEND RECEIVED	25-JUL-23	64.90
	DV	DIVIDEND RECEIVED	24-OCT-23	64.90
DOMINO'S PIZZA INC	DV	DIVIDEND RECEIVED	30-MAR-23	20.57
	DV	DIVIDEND RECEIVED	30-JUN-23	20.57
	DV	DIVIDEND RECEIVED	29-SEP-23	20.57
	DV	DIVIDEND RECEIVED	29-DEC-23	20.57
DOVER CORP	DV	DIVIDEND RECEIVED	15-MAR-23	34.34
	DV	DIVIDEND RECEIVED	15-JUN-23	34.34
	DV	DIVIDEND RECEIVED	15-SEP-23	34.68
	DV	DIVIDEND RECEIVED	15-DEC-23	34.68
DOW INC	DV	DIVIDEND RECEIVED	10-MAR-23	244.30
	DV	DIVIDEND RECEIVED	09-JUN-23	244.30
	DV	DIVIDEND RECEIVED	08-SEP-23	244.30

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	08-DEC-23	244.30
DUPONT DE NEMOURS INC	DV	DIVIDEND RECEIVED	15-MAR-23	87.84
	DV	DIVIDEND RECEIVED	15-JUN-23	79.20
	DV	DIVIDEND RECEIVED	15-SEP-23	79.20
	DV	DIVIDEND RECEIVED	15-DEC-23	79.20
EOG RESOURCES INC	DV	DIVIDEND RECEIVED	31-JAN-23	233.48
	DV	DIVIDEND RECEIVED	30-MAR-23	283.00
	DV	DIVIDEND RECEIVED	28-APR-23	233.48
	DV	DIVIDEND RECEIVED	31-JUL-23	233.48
	DV	DIVIDEND RECEIVED	31-OCT-23	233.48
	DV	DIVIDEND RECEIVED	29-DEC-23	424.50
EQT CORP	DV	DIVIDEND RECEIVED	01-MAR-23	26.70
	DV	DIVIDEND RECEIVED	01-JUN-23	26.70
	DV	DIVIDEND RECEIVED	01-SEP-23	26.70
	DV	DIVIDEND RECEIVED	01-DEC-23	28.04
EASTMAN CHEMICAL CO	DV	DIVIDEND RECEIVED	06-JAN-23	49.77
	DV	DIVIDEND RECEIVED	10-APR-23	49.77

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	07-JUL-23	49.77
	DV	DIVIDEND RECEIVED	06-OCT-23	49.77
EBAY INC	DV	DIVIDEND RECEIVED	24-MAR-23	66.75
	DV	DIVIDEND RECEIVED	16-JUN-23	66.75
	DV	DIVIDEND RECEIVED	15-SEP-23	66.75
	DV	DIVIDEND RECEIVED	15-DEC-23	66.75
ECOLAB INC	DV	DIVIDEND RECEIVED	17-JAN-23	62.54
	DV	DIVIDEND RECEIVED	17-APR-23	62.54
	DV	DIVIDEND RECEIVED	17-JUL-23	62.54
	DV	DIVIDEND RECEIVED	16-OCT-23	65.72
ELECTRONIC ARTS INC	DV	DIVIDEND RECEIVED	22-MAR-23	24.13
	DV	DIVIDEND RECEIVED	21-JUN-23	24.13
	DV	DIVIDEND RECEIVED	20-SEP-23	24.13
	DV	DIVIDEND RECEIVED	20-DEC-23	22.99
EMERSON ELECTRIC CO	DV	DIVIDEND RECEIVED	10-MAR-23	149.24
	DV	DIVIDEND RECEIVED	09-JUN-23	144.04
	DV	DIVIDEND RECEIVED	11-SEP-23	144.04

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	11-DEC-23	145.43
EQUIFAX INC	DV	DIVIDEND RECEIVED	15-MAR-23	22.62
	DV	DIVIDEND RECEIVED	15-JUN-23	22.62
	DV	DIVIDEND RECEIVED	15-SEP-23	22.62
	DV	DIVIDEND RECEIVED	15-DEC-23	22.62
EQUINIX INC	DV	DIVIDEND RECEIVED	22-MAR-23	153.45
	DV	DIVIDEND RECEIVED	21-JUN-23	153.45
	DV	DIVIDEND RECEIVED	20-SEP-23	156.86
	DV	DIVIDEND RECEIVED	13-DEC-23	195.96
EQUITY RESIDENTIAL	DV	DIVIDEND RECEIVED	13-JAN-23	100.63
	DV	DIVIDEND RECEIVED	14-APR-23	106.66
	DV	DIVIDEND RECEIVED	14-JUL-23	106.66
	DV	DIVIDEND RECEIVED	13-OCT-23	106.66
ESSEX PROPERTY TRUST INC	DV	DIVIDEND RECEIVED	13-JAN-23	68.20
	DV	DIVIDEND RECEIVED	14-APR-23	71.61
	DV	DIVIDEND RECEIVED	14-JUL-23	71.61
	DV	DIVIDEND RECEIVED	13-OCT-23	71.61

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
EVERSOURCE ENERGY	DV	DIVIDEND RECEIVED	31-MAR-23	109.35
	DV	DIVIDEND RECEIVED	30-JUN-23	115.43
	DV	DIVIDEND RECEIVED	29-SEP-23	115.43
	DV	DIVIDEND RECEIVED	29-DEC-23	115.43
EXPEDITORS INTERNATIONAL OF WA	DV	DIVIDEND RECEIVED	15-JUN-23	55.20
	DV	DIVIDEND RECEIVED	15-DEC-23	50.37
EXTRA SPACE STORAGE INC	DV	DIVIDEND RECEIVED	31-MAR-23	102.06
	DV	DIVIDEND RECEIVED	30-JUN-23	102.06
	DV	DIVIDEND RECEIVED	19-JUL-23	63.63
	DV	DIVIDEND RECEIVED	29-SEP-23	62.83
	DV	DIVIDEND RECEIVED	29-DEC-23	166.86
EXXON MOBIL CORP	DV	DIVIDEND RECEIVED	10-MAR-23	1,817.27
	DV	DIVIDEND RECEIVED	09-JUN-23	1,823.64
	DV	DIVIDEND RECEIVED	11-SEP-23	1,800.89
	DV	DIVIDEND RECEIVED	11-DEC-23	1,886.70
FMC CORP	DV	DIVIDEND RECEIVED	19-JAN-23	34.80
	DV	DIVIDEND RECEIVED	20-APR-23	34.80

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	20-JUL-23	34.80
	DV	DIVIDEND RECEIVED	19-OCT-23	34.80
FACTSET RESEARCH SYSTEMS INC	DV	DIVIDEND RECEIVED	16-MAR-23	16.02
	DV	DIVIDEND RECEIVED	15-JUN-23	17.64
	DV	DIVIDEND RECEIVED	21-SEP-23	17.64
	DV	DIVIDEND RECEIVED	21-DEC-23	17.64
FASTENAL CO	DV	DIVIDEND RECEIVED	02-MAR-23	94.85
	DV	DIVIDEND RECEIVED	25-MAY-23	94.85
	DV	DIVIDEND RECEIVED	24-AUG-23	94.85
	DV	DIVIDEND RECEIVED	24-NOV-23	94.85
	DV	DIVIDEND RECEIVED	20-DEC-23	102.98
FEDERAL REALTY INVESTMENT TRUS	DV	DIVIDEND RECEIVED	17-JAN-23	37.80
	DV	DIVIDEND RECEIVED	17-APR-23	37.80
	DV	DIVIDEND RECEIVED	17-JUL-23	37.80
	DV	DIVIDEND RECEIVED	16-OCT-23	38.15
FEDEX CORP	DV	DIVIDEND RECEIVED	03-JAN-23	132.25
	DV	DIVIDEND RECEIVED	03-APR-23	132.25

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	03-JUL-23	144.90
	DV	DIVIDEND RECEIVED	02-OCT-23	144.90
FIDELITY NATIONAL INFORMATION	DV	DIVIDEND RECEIVED	24-MAR-23	152.88
	DV	DIVIDEND RECEIVED	23-JUN-23	152.88
	DV	DIVIDEND RECEIVED	22-SEP-23	152.88
	DV	DIVIDEND RECEIVED	22-DEC-23	152.88
FIFTH THIRD BANCORP	DV	DIVIDEND RECEIVED	17-JAN-23	106.26
	DV	DIVIDEND RECEIVED	17-APR-23	106.26
	DV	DIVIDEND RECEIVED	17-JUL-23	106.26
	DV	DIVIDEND RECEIVED	16-OCT-23	112.70
FIRST REPUBLIC BANK/CA	DV	DIVIDEND RECEIVED	09-FEB-23	23.76
FORD MOTOR CO	DV	DIVIDEND RECEIVED	01-MAR-23	1,511.20
	DV	DIVIDEND RECEIVED	01-JUN-23	288.15
	DV	DIVIDEND RECEIVED	01-SEP-23	288.15
	DV	DIVIDEND RECEIVED	01-DEC-23	288.15
FORTIVE CORP	DV	DIVIDEND RECEIVED	31-MAR-23	11.83
	DV	DIVIDEND RECEIVED	30-JUN-23	11.83

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	29-SEP-23	11.83
	DV	DIVIDEND RECEIVED	29-DEC-23	13.52
FOX CORP	DV	DIVIDEND RECEIVED	29-MAR-23	37.75
	DV	DIVIDEND RECEIVED	27-SEP-23	34.06
FOX CORP	DV	DIVIDEND RECEIVED	29-MAR-23	17.25
	DV	DIVIDEND RECEIVED	27-SEP-23	17.94
FRANKLIN RESOURCES INC	DV	DIVIDEND RECEIVED	13-JAN-23	39.60
	DV	DIVIDEND RECEIVED	14-APR-23	39.60
	DV	DIVIDEND RECEIVED	14-JUL-23	39.60
	DV	DIVIDEND RECEIVED	13-OCT-23	39.60
FREEPORT-MCMORAN INC	DV	DIVIDEND RECEIVED	01-FEB-23	103.80
	DV	DIVIDEND RECEIVED	01-MAY-23	51.90
	DV	DIVIDEND RECEIVED	01-MAY-23	51.90
	DV	DIVIDEND RECEIVED	01-AUG-23	51.90
	DV	DIVIDEND RECEIVED	01-AUG-23	51.90
	DV	DIVIDEND RECEIVED	01-NOV-23	103.80
GE HEALTHCARE INC	DV	DIVIDEND RECEIVED	15-JUN-23	5.25

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	15-AUG-23	5.73
	DV	DIVIDEND RECEIVED	15-NOV-23	5.73
ARTHUR J GALLAGHER & CO	DV	DIVIDEND RECEIVED	17-MAR-23	55.55
	DV	DIVIDEND RECEIVED	16-JUN-23	55.55
	DV	DIVIDEND RECEIVED	15-SEP-23	57.75
	DV	DIVIDEND RECEIVED	15-DEC-23	57.75
GENERAL DYNAMICS CORP	DV	DIVIDEND RECEIVED	10-FEB-23	137.34
	DV	DIVIDEND RECEIVED	12-MAY-23	143.88
	DV	DIVIDEND RECEIVED	11-AUG-23	143.88
	DV	DIVIDEND RECEIVED	10-NOV-23	143.88
GENERAL ELECTRIC CO	DV	DIVIDEND RECEIVED	25-JAN-23	42.08
	DV	DIVIDEND RECEIVED	25-APR-23	42.48
	DV	DIVIDEND RECEIVED	25-JUL-23	42.48
	DV	DIVIDEND RECEIVED	25-OCT-23	42.48
GENERAL MILLS INC	DV	DIVIDEND RECEIVED	01-FEB-23	153.90
	DV	DIVIDEND RECEIVED	01-MAY-23	153.90
	DV	DIVIDEND RECEIVED	01-AUG-23	168.15

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	01-NOV-23	168.15
GENERAL MOTORS CO	DV	DIVIDEND RECEIVED	16-MAR-23	62.73
	DV	DIVIDEND RECEIVED	15-JUN-23	62.73
	DV	DIVIDEND RECEIVED	14-SEP-23	61.20
	DV	DIVIDEND RECEIVED	14-DEC-23	61.20
GENUINE PARTS CO	DV	DIVIDEND RECEIVED	03-JAN-23	59.97
	DV	DIVIDEND RECEIVED	03-APR-23	63.65
	DV	DIVIDEND RECEIVED	03-JUL-23	63.65
	DV	DIVIDEND RECEIVED	02-OCT-23	63.65
GILEAD SCIENCES INC	DV	DIVIDEND RECEIVED	30-MAR-23	454.50
	DV	DIVIDEND RECEIVED	29-JUN-23	454.50
	DV	DIVIDEND RECEIVED	28-SEP-23	454.50
	DV	DIVIDEND RECEIVED	28-DEC-23	459.00
GLOBAL PAYMENTS INC	DV	DIVIDEND RECEIVED	31-MAR-23	33.00
	DV	DIVIDEND RECEIVED	30-JUN-23	33.00
	DV	DIVIDEND RECEIVED	29-SEP-23	33.00
	DV	DIVIDEND RECEIVED	29-DEC-23	31.75

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
GLOBE LIFE INC	DV	DIVIDEND RECEIVED	01-FEB-23	9.13
	DV	DIVIDEND RECEIVED	01-MAY-23	9.90
	DV	DIVIDEND RECEIVED	01-AUG-23	9.90
	DV	DIVIDEND RECEIVED	01-NOV-23	9.90
GOLDMAN SACHS GROUP INC/THE	DV	DIVIDEND RECEIVED	30-MAR-23	410.00
	DV	DIVIDEND RECEIVED	29-JUN-23	410.00
	DV	DIVIDEND RECEIVED	28-SEP-23	451.00
	DV	DIVIDEND RECEIVED	28-DEC-23	442.75
WW GRAINGER INC	DV	DIVIDEND RECEIVED	01-MAR-23	37.84
	DV	DIVIDEND RECEIVED	01-JUN-23	40.92
	DV	DIVIDEND RECEIVED	01-SEP-23	40.92
	DV	DIVIDEND RECEIVED	01-DEC-23	40.92
HCA HEALTHCARE INC	DV	DIVIDEND RECEIVED	31-MAR-23	62.40
	DV	DIVIDEND RECEIVED	30-JUN-23	62.40
	DV	DIVIDEND RECEIVED	29-SEP-23	60.60
	DV	DIVIDEND RECEIVED	28-DEC-23	60.60
HP INC	DV	DIVIDEND RECEIVED	04-JAN-23	114.19

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	05-APR-23	114.19
	DV	DIVIDEND RECEIVED	05-JUL-23	114.19
	DV	DIVIDEND RECEIVED	04-OCT-23	114.19
HALLIBURTON CO	DV	DIVIDEND RECEIVED	29-MAR-23	70.08
	DV	DIVIDEND RECEIVED	28-JUN-23	70.08
	DV	DIVIDEND RECEIVED	27-SEP-23	70.08
	DV	DIVIDEND RECEIVED	27-DEC-23	70.08
HARTFORD FINANCIAL SERVICES GR	DV	DIVIDEND RECEIVED	04-JAN-23	68.00
	DV	DIVIDEND RECEIVED	04-APR-23	68.00
	DV	DIVIDEND RECEIVED	05-JUL-23	68.00
	DV	DIVIDEND RECEIVED	03-OCT-23	68.00
HASBRO INC	DV	DIVIDEND RECEIVED	15-FEB-23	42.70
	DV	DIVIDEND RECEIVED	15-MAY-23	42.70
	DV	DIVIDEND RECEIVED	15-AUG-23	42.70
	DV	DIVIDEND RECEIVED	15-NOV-23	42.70
HEALTHPEAK PROPERTIES INTERIM	DV	DIVIDEND RECEIVED	23-FEB-23	76.20
	DV	DIVIDEND RECEIVED	19-MAY-23	76.20

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	18-AUG-23	76.20
	DV	DIVIDEND RECEIVED	20-NOV-23	76.20
JACK HENRY & ASSOCIATES INC	DV	DIVIDEND RECEIVED	24-MAR-23	18.20
	DV	DIVIDEND RECEIVED	15-JUN-23	18.20
	DV	DIVIDEND RECEIVED	28-SEP-23	18.20
	DV	DIVIDEND RECEIVED	22-DEC-23	18.20
HERSHEY CO/THE	DV	DIVIDEND RECEIVED	15-MAR-23	73.56
	DV	DIVIDEND RECEIVED	15-JUN-23	73.56
	DV	DIVIDEND RECEIVED	15-SEP-23	84.63
	DV	DIVIDEND RECEIVED	15-DEC-23	88.21
HESS CORP	DV	DIVIDEND RECEIVED	30-MAR-23	59.06
	DV	DIVIDEND RECEIVED	30-JUN-23	59.06
	DV	DIVIDEND RECEIVED	29-SEP-23	59.06
	DV	DIVIDEND RECEIVED	29-DEC-23	59.06
HEWLETT PACKARD ENTERPRISE CO	DV	DIVIDEND RECEIVED	13-JAN-23	74.04
	DV	DIVIDEND RECEIVED	14-APR-23	74.04
	DV	DIVIDEND RECEIVED	14-JUL-23	74.04

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	13-OCT-23	74.04
HILTON WORLDWIDE HOLDINGS INC	DV	DIVIDEND RECEIVED	31-MAR-23	19.65
	DV	DIVIDEND RECEIVED	30-JUN-23	19.65
	DV	DIVIDEND RECEIVED	29-SEP-23	19.65
	DV	DIVIDEND RECEIVED	29-DEC-23	19.65
HOME DEPOT INC/THE	DV	DIVIDEND RECEIVED	23-MAR-23	1,038.73
	DV	DIVIDEND RECEIVED	15-JUN-23	1,038.73
	DV	DIVIDEND RECEIVED	14-SEP-23	1,038.73
	DV	DIVIDEND RECEIVED	14-DEC-23	1,028.28
HONEYWELL INTERNATIONAL INC	DV	DIVIDEND RECEIVED	10-MAR-23	336.81
	DV	DIVIDEND RECEIVED	02-JUN-23	336.81
	DV	DIVIDEND RECEIVED	01-SEP-23	336.81
	DV	DIVIDEND RECEIVED	01-DEC-23	353.16
HORMEL FOODS CORP	DV	DIVIDEND RECEIVED	15-FEB-23	36.58
	DV	DIVIDEND RECEIVED	15-MAY-23	36.58
	DV	DIVIDEND RECEIVED	15-AUG-23	36.58
	DV	DIVIDEND RECEIVED	15-NOV-23	36.58

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
HOST HOTELS & RESORTS INC	DV	DIVIDEND RECEIVED	17-JAN-23	72.20
	DV	DIVIDEND RECEIVED	17-JAN-23	43.32
	DV	DIVIDEND RECEIVED	17-APR-23	43.32
	DV	DIVIDEND RECEIVED	17-JUL-23	54.15
	DV	DIVIDEND RECEIVED	16-OCT-23	64.98
HOWMET AEROSPACE INC	DV	DIVIDEND RECEIVED	27-FEB-23	7.24
	DV	DIVIDEND RECEIVED	25-MAY-23	7.24
	DV	DIVIDEND RECEIVED	25-AUG-23	7.24
	DV	DIVIDEND RECEIVED	27-NOV-23	9.05
HUBBELL INC	DV	DIVIDEND RECEIVED	15-DEC-23	31.72
HUMANA INC	DV	DIVIDEND RECEIVED	27-JAN-23	48.04
	DV	DIVIDEND RECEIVED	28-APR-23	53.99
	DV	DIVIDEND RECEIVED	28-JUL-23	53.99
	DV	DIVIDEND RECEIVED	27-OCT-23	53.99
JB HUNT TRANSPORT SERVICES INC	DV	DIVIDEND RECEIVED	24-FEB-23	16.80
	DV	DIVIDEND RECEIVED	26-MAY-23	16.80
	DV	DIVIDEND RECEIVED	18-AUG-23	16.80

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	24-NOV-23	16.80
HUNTINGTON BANCSHARES INC/OH	DV	DIVIDEND RECEIVED	03-JAN-23	105.71
	DV	DIVIDEND RECEIVED	03-APR-23	105.71
	DV	DIVIDEND RECEIVED	03-JUL-23	105.71
	DV	DIVIDEND RECEIVED	02-OCT-23	105.71
HUNTINGTON INGALLS INDUSTRIES	DV	DIVIDEND RECEIVED	10-MAR-23	23.56
	DV	DIVIDEND RECEIVED	09-JUN-23	23.56
	DV	DIVIDEND RECEIVED	08-SEP-23	23.56
	DV	DIVIDEND RECEIVED	08-DEC-23	24.70
IDEX CORP	DV	DIVIDEND RECEIVED	27-JAN-23	21.60
	DV	DIVIDEND RECEIVED	23-JUN-23	23.04
	DV	DIVIDEND RECEIVED	28-JUL-23	23.04
	DV	DIVIDEND RECEIVED	27-OCT-23	23.04
ILLINOIS TOOL WORKS INC	DV	DIVIDEND RECEIVED	12-JAN-23	176.85
	DV	DIVIDEND RECEIVED	13-APR-23	176.85
	DV	DIVIDEND RECEIVED	13-JUL-23	176.85
	DV	DIVIDEND RECEIVED	12-OCT-23	189.00

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
INGERSOLL RAND INC	DV	DIVIDEND RECEIVED	24-MAR-23	3.84
	DV	DIVIDEND RECEIVED	22-JUN-23	3.84
	DV	DIVIDEND RECEIVED	21-SEP-23	3.84
	DV	DIVIDEND RECEIVED	14-DEC-23	3.84
INTEL CORP	DV	DIVIDEND RECEIVED	01-MAR-23	725.26
	DV	DIVIDEND RECEIVED	01-JUN-23	251.00
	DV	DIVIDEND RECEIVED	01-SEP-23	255.25
	DV	DIVIDEND RECEIVED	01-DEC-23	257.38
INTERCONTINENTAL EXCHANGE INC	DV	DIVIDEND RECEIVED	31-MAR-23	113.82
	DV	DIVIDEND RECEIVED	30-JUN-23	113.82
	DV	DIVIDEND RECEIVED	29-SEP-23	113.82
	DV	DIVIDEND RECEIVED	29-DEC-23	117.60
INTERNATIONAL BUSINESS MACHINE	DV	DIVIDEND RECEIVED	10-MAR-23	721.05
	DV	DIVIDEND RECEIVED	12-JUN-23	730.40
	DV	DIVIDEND RECEIVED	11-SEP-23	730.40
	DV	DIVIDEND RECEIVED	11-DEC-23	740.36
INTERNATIONAL FLAVORS & FRAGRA	DV	DIVIDEND RECEIVED	06-JAN-23	97.20

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	06-APR-23	97.20
	DV	DIVIDEND RECEIVED	11-JUL-23	97.20
	DV	DIVIDEND RECEIVED	05-OCT-23	97.20
INTERNATIONAL PAPER CO	DV	DIVIDEND RECEIVED	15-MAR-23	84.64
	DV	DIVIDEND RECEIVED	15-JUN-23	84.64
	DV	DIVIDEND RECEIVED	15-SEP-23	84.64
	DV	DIVIDEND RECEIVED	15-DEC-23	84.64
INTERPUBLIC GROUP OF COS INC/T	DV	DIVIDEND RECEIVED	15-MAR-23	57.66
	DV	DIVIDEND RECEIVED	20-JUN-23	57.66
	DV	DIVIDEND RECEIVED	15-SEP-23	57.66
	DV	DIVIDEND RECEIVED	15-DEC-23	57.66
INTUIT INC	DV	DIVIDEND RECEIVED	18-JAN-23	106.08
	DV	DIVIDEND RECEIVED	18-APR-23	106.86
	DV	DIVIDEND RECEIVED	18-JUL-23	106.86
	DV	DIVIDEND RECEIVED	17-OCT-23	123.30
INVITATION HOMES INC	DV	DIVIDEND RECEIVED	28-FEB-23	72.54
	DV	DIVIDEND RECEIVED	26-MAY-23	72.54

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	25-AUG-23	72.54
	DV	DIVIDEND RECEIVED	22-NOV-23	72.54
IRON MOUNTAIN INC	DV	DIVIDEND RECEIVED	05-JAN-23	84.12
	DV	DIVIDEND RECEIVED	05-APR-23	84.12
	DV	DIVIDEND RECEIVED	06-JUL-23	84.12
	DV	DIVIDEND RECEIVED	05-OCT-23	88.40
JPMORGAN CHASE & CO	DV	DIVIDEND RECEIVED	31-JAN-23	1,423.00
	DV	DIVIDEND RECEIVED	01-MAY-23	1,427.00
	DV	DIVIDEND RECEIVED	31-JUL-23	1,427.00
	DV	DIVIDEND RECEIVED	31-OCT-23	1,498.35
JACOBS SOLUTIONS INC	DV	DIVIDEND RECEIVED	24-MAR-23	15.86
	DV	DIVIDEND RECEIVED	23-JUN-23	15.86
	DV	DIVIDEND RECEIVED	25-AUG-23	15.86
	DV	DIVIDEND RECEIVED	09-NOV-23	15.86
JOHNSON & JOHNSON	DV	DIVIDEND RECEIVED	07-MAR-23	1,437.36
	DV	DIVIDEND RECEIVED	06-JUN-23	1,518.44
	DV	DIVIDEND RECEIVED	07-SEP-23	1,400.63

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	05-DEC-23	1,410.15
JUNIPER NETWORKS INC	DV	DIVIDEND RECEIVED	22-MAR-23	34.98
	DV	DIVIDEND RECEIVED	22-JUN-23	34.98
	DV	DIVIDEND RECEIVED	22-SEP-23	34.98
	DV	DIVIDEND RECEIVED	22-DEC-23	34.98
KLA CORP	DV	DIVIDEND RECEIVED	01-MAR-23	88.40
	DV	DIVIDEND RECEIVED	01-JUN-23	89.70
	DV	DIVIDEND RECEIVED	01-SEP-23	87.10
	DV	DIVIDEND RECEIVED	01-DEC-23	97.15
KELLOGG CO	DV	DIVIDEND RECEIVED	15-MAR-23	71.39
	DV	DIVIDEND RECEIVED	15-JUN-23	71.39
	DV	DIVIDEND RECEIVED	15-SEP-23	72.60
	DV	DIVIDEND RECEIVED	15-DEC-23	67.76
KENVUE INC	DV	DIVIDEND RECEIVED	07-SEP-23	168.40
	DV	DIVIDEND RECEIVED	22-NOV-23	168.40
KEURIG DR PEPPER INC	DV	DIVIDEND RECEIVED	20-JAN-23	81.80
	DV	DIVIDEND RECEIVED	14-APR-23	81.80

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	14-JUL-23	81.80
	DV	DIVIDEND RECEIVED	13-OCT-23	106.00
KEYCORP	DV	DIVIDEND RECEIVED	15-MAR-23	90.00
	DV	DIVIDEND RECEIVED	15-JUN-23	90.00
	DV	DIVIDEND RECEIVED	15-SEP-23	90.00
	DV	DIVIDEND RECEIVED	15-DEC-23	90.00
KIMBERLY-CLARK CORP	DV	DIVIDEND RECEIVED	04-JAN-23	184.44
	DV	DIVIDEND RECEIVED	04-APR-23	193.52
	DV	DIVIDEND RECEIVED	05-JUL-23	193.52
	DV	DIVIDEND RECEIVED	03-OCT-23	193.52
KIMCO REALTY CORP	DV	DIVIDEND RECEIVED	23-MAR-23	71.53
	DV	DIVIDEND RECEIVED	22-JUN-23	71.53
	DV	DIVIDEND RECEIVED	21-SEP-23	71.53
	DV	DIVIDEND RECEIVED	21-DEC-23	74.64
	DV	DIVIDEND RECEIVED	21-DEC-23	27.99
KINDER MORGAN INC	DV	DIVIDEND RECEIVED	15-FEB-23	264.74
	DV	DIVIDEND RECEIVED	15-MAY-23	269.51

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	15-AUG-23	269.51
	DV	DIVIDEND RECEIVED	15-NOV-23	269.51
KRAFT HEINZ CO/THE	DV	DIVIDEND RECEIVED	31-MAR-23	153.20
	DV	DIVIDEND RECEIVED	30-JUN-23	153.20
	DV	DIVIDEND RECEIVED	29-SEP-23	153.20
	DV	DIVIDEND RECEIVED	29-DEC-23	153.20
KROGER CO/THE	DV	DIVIDEND RECEIVED	01-MAR-23	82.94
	DV	DIVIDEND RECEIVED	01-JUN-23	82.94
	DV	DIVIDEND RECEIVED	01-SEP-23	92.51
	DV	DIVIDEND RECEIVED	01-DEC-23	92.51
LKQ CORP	DV	DIVIDEND RECEIVED	30-MAR-23	34.65
	DV	DIVIDEND RECEIVED	01-JUN-23	34.65
	DV	DIVIDEND RECEIVED	31-AUG-23	34.65
	DV	DIVIDEND RECEIVED	30-NOV-23	37.80
L3HARRIS TECHNOLOGIES INC	DV	DIVIDEND RECEIVED	24-MAR-23	104.88
	DV	DIVIDEND RECEIVED	16-JUN-23	104.88
	DV	DIVIDEND RECEIVED	19-SEP-23	104.88

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	01-DEC-23	104.88
LABORATORY CORP OF AMERICA HOL	DV	DIVIDEND RECEIVED	13-MAR-23	32.40
	DV	DIVIDEND RECEIVED	08-JUN-23	32.40
	DV	DIVIDEND RECEIVED	08-SEP-23	32.40
	DV	DIVIDEND RECEIVED	12-DEC-23	32.40
LAM RESEARCH CORP	DV	DIVIDEND RECEIVED	04-JAN-23	113.85
	DV	DIVIDEND RECEIVED	05-APR-23	113.85
	DV	DIVIDEND RECEIVED	05-JUL-23	113.85
	DV	DIVIDEND RECEIVED	04-OCT-23	132.00
LAMB WESTON HOLDINGS INC	DV	DIVIDEND RECEIVED	03-MAR-23	19.32
	DV	DIVIDEND RECEIVED	02-JUN-23	19.32
	DV	DIVIDEND RECEIVED	01-SEP-23	19.32
	DV	DIVIDEND RECEIVED	01-DEC-23	19.32
LAS VEGAS SANDS CORP	DV	DIVIDEND RECEIVED	16-AUG-23	34.00
	DV	DIVIDEND RECEIVED	15-NOV-23	34.00
ESTEE LAUDER COS INC/THE	DV	DIVIDEND RECEIVED	15-MAR-23	73.26
	DV	DIVIDEND RECEIVED	15-JUN-23	73.26

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	15-SEP-23	73.26
	DV	DIVIDEND RECEIVED	15-DEC-23	75.24
LEIDOS HOLDINGS INC	DV	DIVIDEND RECEIVED	31-MAR-23	24.84
	DV	DIVIDEND RECEIVED	30-JUN-23	24.84
	DV	DIVIDEND RECEIVED	29-SEP-23	24.84
	DV	DIVIDEND RECEIVED	29-DEC-23	26.22
LENNAR CORP	DV	DIVIDEND RECEIVED	10-FEB-23	48.00
	DV	DIVIDEND RECEIVED	10-MAY-23	48.00
	DV	DIVIDEND RECEIVED	21-JUL-23	48.00
	DV	DIVIDEND RECEIVED	26-OCT-23	48.00
ELI LILLY & CO	DV	DIVIDEND RECEIVED	10-MAR-23	431.66
	DV	DIVIDEND RECEIVED	09-JUN-23	433.92
	DV	DIVIDEND RECEIVED	08-SEP-23	436.18
	DV	DIVIDEND RECEIVED	08-DEC-23	442.96
LINCOLN NATIONAL CORP	DV	DIVIDEND RECEIVED	01-FEB-23	36.00
	DV	DIVIDEND RECEIVED	01-MAY-23	36.00
	DV	DIVIDEND RECEIVED	01-AUG-23	36.00

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
LOCKHEED MARTIN CORP	DV	DIVIDEND RECEIVED	24-MAR-23	342.00
	DV	DIVIDEND RECEIVED	23-JUN-23	333.00
	DV	DIVIDEND RECEIVED	22-SEP-23	333.00
	DV	DIVIDEND RECEIVED	29-DEC-23	349.65
LOEWS CORP	DV	DIVIDEND RECEIVED	07-MAR-23	5.88
	DV	DIVIDEND RECEIVED	06-JUN-23	5.88
	DV	DIVIDEND RECEIVED	29-AUG-23	5.88
	DV	DIVIDEND RECEIVED	05-DEC-23	5.88
LOWE'S COS INC	DV	DIVIDEND RECEIVED	08-FEB-23	316.05
	DV	DIVIDEND RECEIVED	10-MAY-23	308.70
	DV	DIVIDEND RECEIVED	09-AUG-23	323.40
	DV	DIVIDEND RECEIVED	08-NOV-23	315.70
M&T BANK CORP	DV	DIVIDEND RECEIVED	31-MAR-23	111.80
	DV	DIVIDEND RECEIVED	30-JUN-23	111.80
	DV	DIVIDEND RECEIVED	29-SEP-23	105.30
	DV	DIVIDEND RECEIVED	29-DEC-23	105.30
MSCI INC	DV	DIVIDEND RECEIVED	28-FEB-23	53.82

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	31-MAY-23	53.82
	DV	DIVIDEND RECEIVED	31-AUG-23	53.82
	DV	DIVIDEND RECEIVED	30-NOV-23	53.82
MARATHON OIL CORP	DV	DIVIDEND RECEIVED	10-MAR-23	30.80
	DV	DIVIDEND RECEIVED	12-JUN-23	30.80
	DV	DIVIDEND RECEIVED	11-SEP-23	30.80
	DV	DIVIDEND RECEIVED	11-DEC-23	33.88
MARATHON PETROLEUM CORP	DV	DIVIDEND RECEIVED	10-MAR-23	171.00
	DV	DIVIDEND RECEIVED	12-JUN-23	166.50
	DV	DIVIDEND RECEIVED	11-SEP-23	156.00
	DV	DIVIDEND RECEIVED	11-DEC-23	161.70
MARKETAXESS HOLDINGS INC	DV	DIVIDEND RECEIVED	22-FEB-23	12.96
	DV	DIVIDEND RECEIVED	24-MAY-23	12.96
	DV	DIVIDEND RECEIVED	16-AUG-23	12.96
	DV	DIVIDEND RECEIVED	22-NOV-23	12.96
MARSH & MCLENNAN COS INC	DV	DIVIDEND RECEIVED	15-FEB-23	142.19
	DV	DIVIDEND RECEIVED	15-MAY-23	142.19

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	15-AUG-23	171.11
	DV	DIVIDEND RECEIVED	15-NOV-23	171.11
MARRIOTT INTERNATIONAL INC/MD	DV	DIVIDEND RECEIVED	31-MAR-23	53.20
	DV	DIVIDEND RECEIVED	30-JUN-23	69.16
	DV	DIVIDEND RECEIVED	29-SEP-23	65.52
	DV	DIVIDEND RECEIVED	29-DEC-23	63.44
MARTIN MARIETTA MATERIALS INC	DV	DIVIDEND RECEIVED	31-MAR-23	19.14
	DV	DIVIDEND RECEIVED	30-JUN-23	20.46
	DV	DIVIDEND RECEIVED	29-SEP-23	22.94
	DV	DIVIDEND RECEIVED	29-DEC-23	22.94
MASCO CORP	DV	DIVIDEND RECEIVED	13-MAR-23	32.78
	DV	DIVIDEND RECEIVED	12-JUN-23	32.78
	DV	DIVIDEND RECEIVED	28-AUG-23	32.78
	DV	DIVIDEND RECEIVED	27-NOV-23	32.78
MASTERCARD INC	DV	DIVIDEND RECEIVED	09-FEB-23	234.84
	DV	DIVIDEND RECEIVED	09-MAY-23	234.84
	DV	DIVIDEND RECEIVED	09-AUG-23	233.70

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	09-NOV-23	231.99
MCCORMICK & CO INC/MD	DV	DIVIDEND RECEIVED	09-JAN-23	46.02
	DV	DIVIDEND RECEIVED	24-APR-23	46.02
	DV	DIVIDEND RECEIVED	24-JUL-23	46.02
	DV	DIVIDEND RECEIVED	24-OCT-23	46.02
MCDONALD'S CORP	DV	DIVIDEND RECEIVED	15-MAR-23	541.12
	DV	DIVIDEND RECEIVED	20-JUN-23	541.12
	DV	DIVIDEND RECEIVED	18-SEP-23	541.12
	DV	DIVIDEND RECEIVED	15-DEC-23	594.52
MCKESSON CORP	DV	DIVIDEND RECEIVED	03-JAN-23	37.26
	DV	DIVIDEND RECEIVED	03-APR-23	37.26
	DV	DIVIDEND RECEIVED	03-JUL-23	36.18
	DV	DIVIDEND RECEIVED	02-OCT-23	41.54
MERCK & CO INC	DV	DIVIDEND RECEIVED	09-JAN-23	889.14
	DV	DIVIDEND RECEIVED	10-APR-23	900.82
	DV	DIVIDEND RECEIVED	10-JUL-23	900.82
	DV	DIVIDEND RECEIVED	06-OCT-23	906.66

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
METLIFE INC	DV	DIVIDEND RECEIVED	14-MAR-23	162.00
	DV	DIVIDEND RECEIVED	14-JUN-23	168.48
	DV	DIVIDEND RECEIVED	14-SEP-23	168.48
	DV	DIVIDEND RECEIVED	14-DEC-23	160.68
MICROSOFT CORP	DV	DIVIDEND RECEIVED	09-MAR-23	2,458.20
	DV	DIVIDEND RECEIVED	08-JUN-23	2,467.72
	DV	DIVIDEND RECEIVED	14-SEP-23	2,475.20
	DV	DIVIDEND RECEIVED	14-DEC-23	2,741.25
MICROCHIP TECHNOLOGY INC	DV	DIVIDEND RECEIVED	07-MAR-23	95.59
	DV	DIVIDEND RECEIVED	05-JUN-23	102.26
	DV	DIVIDEND RECEIVED	05-SEP-23	109.47
	DV	DIVIDEND RECEIVED	06-DEC-23	117.21
MICRON TECHNOLOGY INC	DV	DIVIDEND RECEIVED	19-JAN-23	60.61
	DV	DIVIDEND RECEIVED	25-APR-23	60.61
	DV	DIVIDEND RECEIVED	25-JUL-23	61.64
	DV	DIVIDEND RECEIVED	25-OCT-23	61.64
MID-AMERICA APARTMENT COMMUNIT	DV	DIVIDEND RECEIVED	31-JAN-23	75.60

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	28-APR-23	75.60
	DV	DIVIDEND RECEIVED	31-JUL-23	75.60
	DV	DIVIDEND RECEIVED	31-OCT-23	75.60
MOLSON COORS BEVERAGE CO	DV	DIVIDEND RECEIVED	17-MAR-23	36.49
	DV	DIVIDEND RECEIVED	15-JUN-23	36.49
	DV	DIVIDEND RECEIVED	15-SEP-23	36.49
	DV	DIVIDEND RECEIVED	15-DEC-23	36.49
MONDELEZ INTERNATIONAL INC	DV	DIVIDEND RECEIVED	13-JAN-23	253.33
	DV	DIVIDEND RECEIVED	14-APR-23	253.33
	DV	DIVIDEND RECEIVED	14-JUL-23	253.33
	DV	DIVIDEND RECEIVED	13-OCT-23	279.65
MONOLITHIC POWER SYSTEMS INC	DV	DIVIDEND RECEIVED	13-JAN-23	15.75
	DV	DIVIDEND RECEIVED	14-APR-23	22.00
	DV	DIVIDEND RECEIVED	14-JUL-23	22.00
	DV	DIVIDEND RECEIVED	13-OCT-23	22.00
MOODY'S CORP	DV	DIVIDEND RECEIVED	17-MAR-23	58.52
	DV	DIVIDEND RECEIVED	09-JUN-23	58.52

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	08-SEP-23	58.52
	DV	DIVIDEND RECEIVED	15-DEC-23	58.52
MORGAN STANLEY	DV	DIVIDEND RECEIVED	15-FEB-23	498.33
	DV	DIVIDEND RECEIVED	15-MAY-23	498.33
	DV	DIVIDEND RECEIVED	15-AUG-23	546.55
	DV	DIVIDEND RECEIVED	15-NOV-23	530.40
MOSAIC CO/THE	DV	DIVIDEND RECEIVED	16-MAR-23	33.20
	DV	DIVIDEND RECEIVED	30-MAR-23	41.50
	DV	DIVIDEND RECEIVED	15-JUN-23	33.20
	DV	DIVIDEND RECEIVED	21-SEP-23	33.20
	DV	DIVIDEND RECEIVED	21-DEC-23	33.20
MOTOROLA SOLUTIONS INC	DV	DIVIDEND RECEIVED	13-JAN-23	70.40
	DV	DIVIDEND RECEIVED	14-APR-23	70.40
	DV	DIVIDEND RECEIVED	14-JUL-23	70.40
	DV	DIVIDEND RECEIVED	13-OCT-23	70.40
NASDAQ INC	DV	DIVIDEND RECEIVED	31-MAR-23	33.00
	DV	DIVIDEND RECEIVED	30-JUN-23	36.30

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	29-SEP-23	36.30
	DV	DIVIDEND RECEIVED	22-DEC-23	36.30
NETAPP INC	DV	DIVIDEND RECEIVED	25-JAN-23	52.50
	DV	DIVIDEND RECEIVED	26-APR-23	52.50
	DV	DIVIDEND RECEIVED	26-JUL-23	52.50
	DV	DIVIDEND RECEIVED	25-OCT-23	52.50
NEWELL BRANDS INC	DV	DIVIDEND RECEIVED	15-MAR-23	44.85
	DV	DIVIDEND RECEIVED	15-JUN-23	13.65
	DV	DIVIDEND RECEIVED	15-SEP-23	13.65
NEWMONT CORP	DV	DIVIDEND RECEIVED	23-MAR-23	154.00
	DV	DIVIDEND RECEIVED	15-JUN-23	154.00
	DV	DIVIDEND RECEIVED	21-SEP-23	154.00
	DV	DIVIDEND RECEIVED	22-DEC-23	226.40
NEWS CORP	DV	DIVIDEND RECEIVED	12-APR-23	20.40
	DV	DIVIDEND RECEIVED	11-OCT-23	20.40
NEWS CORP	DV	DIVIDEND RECEIVED	12-APR-23	6.80
	DV	DIVIDEND RECEIVED	11-OCT-23	6.80

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
NIKE INC	DV	DIVIDEND RECEIVED	03-APR-23	208.42
	DV	DIVIDEND RECEIVED	05-JUL-23	206.38
	DV	DIVIDEND RECEIVED	02-OCT-23	206.38
NISOURCE INC	DV	DIVIDEND RECEIVED	17-FEB-23	48.50
	DV	DIVIDEND RECEIVED	19-MAY-23	48.50
	DV	DIVIDEND RECEIVED	18-AUG-23	48.50
	DV	DIVIDEND RECEIVED	20-NOV-23	48.50
NORDSON CORP	DV	DIVIDEND RECEIVED	03-JAN-23	16.90
	DV	DIVIDEND RECEIVED	07-MAR-23	16.90
	DV	DIVIDEND RECEIVED	06-JUN-23	16.90
	DV	DIVIDEND RECEIVED	05-SEP-23	17.68
NORFOLK SOUTHERN CORP	DV	DIVIDEND RECEIVED	21-FEB-23	151.20
	DV	DIVIDEND RECEIVED	22-MAY-23	151.20
	DV	DIVIDEND RECEIVED	21-AUG-23	151.20
	DV	DIVIDEND RECEIVED	20-NOV-23	151.20
NORTHERN TRUST CORP	DV	DIVIDEND RECEIVED	03-JAN-23	73.50
	DV	DIVIDEND RECEIVED	03-APR-23	73.50

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	03-JUL-23	73.50
	DV	DIVIDEND RECEIVED	02-OCT-23	73.50
NORTHROP GRUMMAN CORP	DV	DIVIDEND RECEIVED	15-MAR-23	121.10
	DV	DIVIDEND RECEIVED	14-JUN-23	130.90
	DV	DIVIDEND RECEIVED	13-SEP-23	130.90
	DV	DIVIDEND RECEIVED	13-DEC-23	130.90
GEN DIGITAL INC	DV	DIVIDEND RECEIVED	15-MAR-23	34.25
	DV	DIVIDEND RECEIVED	14-JUN-23	34.25
	DV	DIVIDEND RECEIVED	13-SEP-23	34.25
	DV	DIVIDEND RECEIVED	13-DEC-23	34.25
NUCOR CORP	DV	DIVIDEND RECEIVED	10-FEB-23	64.26
	DV	DIVIDEND RECEIVED	11-MAY-23	64.26
	DV	DIVIDEND RECEIVED	11-AUG-23	64.26
	DV	DIVIDEND RECEIVED	09-NOV-23	62.22
NVIDIA CORP	DV	DIVIDEND RECEIVED	29-MAR-23	48.48
	DV	DIVIDEND RECEIVED	30-JUN-23	47.96
	DV	DIVIDEND RECEIVED	28-SEP-23	48.44

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	28-DEC-23	48.60
OCCIDENTAL PETROLEUM CORP	DV	DIVIDEND RECEIVED	17-JAN-23	46.54
	DV	DIVIDEND RECEIVED	17-APR-23	64.44
	DV	DIVIDEND RECEIVED	14-JUL-23	64.44
	DV	DIVIDEND RECEIVED	13-OCT-23	64.44
OLD DOMINION FREIGHT LINE INC	DV	DIVIDEND RECEIVED	15-MAR-23	17.60
	DV	DIVIDEND RECEIVED	21-JUN-23	17.60
	DV	DIVIDEND RECEIVED	20-SEP-23	17.60
	DV	DIVIDEND RECEIVED	20-DEC-23	17.60
OMNICOM GROUP INC	DV	DIVIDEND RECEIVED	11-JAN-23	70.00
	DV	DIVIDEND RECEIVED	06-APR-23	70.00
	DV	DIVIDEND RECEIVED	07-JUL-23	70.00
	DV	DIVIDEND RECEIVED	12-OCT-23	70.00
ONEOK INC	DV	DIVIDEND RECEIVED	14-FEB-23	200.55
	DV	DIVIDEND RECEIVED	15-MAY-23	206.28
	DV	DIVIDEND RECEIVED	14-AUG-23	206.28
	DV	DIVIDEND RECEIVED	14-NOV-23	272.18

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
ORACLE CORP	DV	DIVIDEND RECEIVED	24-JAN-23	238.40
	DV	DIVIDEND RECEIVED	24-APR-23	298.00
	DV	DIVIDEND RECEIVED	26-JUL-23	301.20
	DV	DIVIDEND RECEIVED	26-OCT-23	308.40
ORGANON & CO	DV	DIVIDEND RECEIVED	16-MAR-23	36.40
	DV	DIVIDEND RECEIVED	15-JUN-23	36.40
	DV	DIVIDEND RECEIVED	14-SEP-23	36.40
OTIS WORLDWIDE CORP	DV	DIVIDEND RECEIVED	10-MAR-23	58.00
	DV	DIVIDEND RECEIVED	09-JUN-23	68.00
	DV	DIVIDEND RECEIVED	08-SEP-23	68.00
	DV	DIVIDEND RECEIVED	08-DEC-23	68.00
PNC FINANCIAL SERVICES GROUP I	DV	DIVIDEND RECEIVED	06-FEB-23	297.00
	DV	DIVIDEND RECEIVED	05-MAY-23	297.00
	DV	DIVIDEND RECEIVED	07-AUG-23	306.90
	DV	DIVIDEND RECEIVED	06-NOV-23	306.90
PPG INDUSTRIES INC	DV	DIVIDEND RECEIVED	10-MAR-23	69.44
	DV	DIVIDEND RECEIVED	12-JUN-23	69.44

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	12-SEP-23	72.80
	DV	DIVIDEND RECEIVED	12-DEC-23	72.80
PPL CORP	DV	DIVIDEND RECEIVED	03-JAN-23	79.65
	DV	DIVIDEND RECEIVED	03-APR-23	84.96
	DV	DIVIDEND RECEIVED	03-JUL-23	84.96
	DV	DIVIDEND RECEIVED	02-OCT-23	84.96
PACCAR INC	DV	DIVIDEND RECEIVED	05-JAN-23	459.20
	DV	DIVIDEND RECEIVED	08-MAR-23	61.50
	DV	DIVIDEND RECEIVED	07-JUN-23	63.25
	DV	DIVIDEND RECEIVED	07-SEP-23	68.31
	DV	DIVIDEND RECEIVED	06-DEC-23	68.31
PACKAGING CORP OF AMERICA	DV	DIVIDEND RECEIVED	13-JAN-23	56.25
	DV	DIVIDEND RECEIVED	14-APR-23	56.25
	DV	DIVIDEND RECEIVED	14-JUL-23	56.25
	DV	DIVIDEND RECEIVED	13-OCT-23	56.25
PARKER-HANNIFIN CORP	DV	DIVIDEND RECEIVED	03-MAR-23	81.13
	DV	DIVIDEND RECEIVED	02-JUN-23	90.28

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	08-SEP-23	93.24
	DV	DIVIDEND RECEIVED	01-DEC-23	93.24
PAYCOM SOFTWARE INC	DV	DIVIDEND RECEIVED	12-JUN-23	8.63
	DV	DIVIDEND RECEIVED	11-SEP-23	8.63
	DV	DIVIDEND RECEIVED	11-DEC-23	8.63
PAYCHEX INC	DV	DIVIDEND RECEIVED	23-FEB-23	122.45
	DV	DIVIDEND RECEIVED	25-MAY-23	137.95
	DV	DIVIDEND RECEIVED	24-AUG-23	137.95
	DV	DIVIDEND RECEIVED	28-NOV-23	137.95
PEPSICO INC	DV	DIVIDEND RECEIVED	06-JAN-23	767.05
	DV	DIVIDEND RECEIVED	31-MAR-23	770.50
	DV	DIVIDEND RECEIVED	30-JUN-23	847.55
	DV	DIVIDEND RECEIVED	29-SEP-23	853.88
PERKINELMER INC	DV	DIVIDEND RECEIVED	10-FEB-23	4.13
	DV	DIVIDEND RECEIVED	12-MAY-23	4.13
	DV	DIVIDEND RECEIVED	11-AUG-23	4.13
	DV	DIVIDEND RECEIVED	10-NOV-23	4.13

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
PFIZER INC	DV	DIVIDEND RECEIVED	03-MAR-23	1,116.02
	DV	DIVIDEND RECEIVED	09-JUN-23	1,120.12
	DV	DIVIDEND RECEIVED	05-SEP-23	1,133.24
	DV	DIVIDEND RECEIVED	04-DEC-23	1,141.85
PHILIP MORRIS INTERNATIONAL IN	DV	DIVIDEND RECEIVED	11-JAN-23	47.63
	DV	DIVIDEND RECEIVED	11-JAN-23	904.88
	DV	DIVIDEND RECEIVED	11-APR-23	28.73
	DV	DIVIDEND RECEIVED	11-APR-23	928.85
	DV	DIVIDEND RECEIVED	11-JUL-23	28.73
	DV	DIVIDEND RECEIVED	11-JUL-23	928.85
	DV	DIVIDEND RECEIVED	12-OCT-23	29.41
	DV	DIVIDEND RECEIVED	12-OCT-23	950.79
PHILLIPS 66	DV	DIVIDEND RECEIVED	01-MAR-23	244.65
	DV	DIVIDEND RECEIVED	01-JUN-23	244.65
	DV	DIVIDEND RECEIVED	01-SEP-23	236.25
	DV	DIVIDEND RECEIVED	01-DEC-23	228.90
PIONEER NATURAL RESOURCES CO	DV	DIVIDEND RECEIVED	17-MAR-23	636.12

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	21-JUN-23	380.76
	DV	DIVIDEND RECEIVED	21-SEP-23	209.76
	DV	DIVIDEND RECEIVED	22-DEC-23	364.80
POOL CORP	DV	DIVIDEND RECEIVED	29-MAR-23	19.00
	DV	DIVIDEND RECEIVED	31-MAY-23	20.90
	DV	DIVIDEND RECEIVED	24-AUG-23	20.90
	DV	DIVIDEND RECEIVED	22-NOV-23	20.90
T ROWE PRICE GROUP INC	DV	DIVIDEND RECEIVED	30-MAR-23	129.32
	DV	DIVIDEND RECEIVED	29-JUN-23	129.32
	DV	DIVIDEND RECEIVED	28-SEP-23	129.32
	DV	DIVIDEND RECEIVED	29-DEC-23	129.32
PRINCIPAL FINANCIAL GROUP INC	DV	DIVIDEND RECEIVED	31-MAR-23	74.24
	DV	DIVIDEND RECEIVED	30-JUN-23	74.24
	DV	DIVIDEND RECEIVED	29-SEP-23	75.40
	DV	DIVIDEND RECEIVED	20-DEC-23	77.72
PROCTER & GAMBLE CO/THE	DV	DIVIDEND RECEIVED	15-FEB-23	1,051.21
	DV	DIVIDEND RECEIVED	15-MAY-23	1,082.75

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	15-AUG-23	1,082.75
	DV	DIVIDEND RECEIVED	15-NOV-23	1,093.09
PROGRESSIVE CORP/THE	DV	DIVIDEND RECEIVED	13-JAN-23	28.10
	DV	DIVIDEND RECEIVED	14-APR-23	28.40
	DV	DIVIDEND RECEIVED	14-JUL-23	28.40
	DV	DIVIDEND RECEIVED	13-OCT-23	28.40
PROLOGIS INC	DV	DIVIDEND RECEIVED	31-MAR-23	388.89
	DV	DIVIDEND RECEIVED	30-JUN-23	388.89
	DV	DIVIDEND RECEIVED	29-SEP-23	393.24
	DV	DIVIDEND RECEIVED	29-DEC-23	393.24
PRUDENTIAL FINANCIAL INC	DV	DIVIDEND RECEIVED	16-MAR-23	222.50
	DV	DIVIDEND RECEIVED	15-JUN-23	222.50
	DV	DIVIDEND RECEIVED	14-SEP-23	222.50
	DV	DIVIDEND RECEIVED	14-DEC-23	222.50
PUBLIC STORAGE	DV	DIVIDEND RECEIVED	30-MAR-23	228.00
	DV	DIVIDEND RECEIVED	29-JUN-23	228.00
	DV	DIVIDEND RECEIVED	28-SEP-23	228.00

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	28-DEC-23	234.00
PULTEGROUP INC	DV	DIVIDEND RECEIVED	03-JAN-23	19.04
	DV	DIVIDEND RECEIVED	04-APR-23	19.04
	DV	DIVIDEND RECEIVED	05-JUL-23	19.04
	DV	DIVIDEND RECEIVED	03-OCT-23	17.44
QUALCOMM INC	DV	DIVIDEND RECEIVED	23-MAR-23	408.75
	DV	DIVIDEND RECEIVED	22-JUN-23	436.00
	DV	DIVIDEND RECEIVED	21-SEP-23	436.00
	DV	DIVIDEND RECEIVED	14-DEC-23	436.00
QUANTA SERVICES INC	DV	DIVIDEND RECEIVED	13-JAN-23	5.68
	DV	DIVIDEND RECEIVED	18-APR-23	5.68
	DV	DIVIDEND RECEIVED	14-JUL-23	5.68
	DV	DIVIDEND RECEIVED	13-OCT-23	5.68
QUEST DIAGNOSTICS INC	DV	DIVIDEND RECEIVED	01-FEB-23	38.28
	DV	DIVIDEND RECEIVED	24-APR-23	37.63
	DV	DIVIDEND RECEIVED	25-JUL-23	37.63
	DV	DIVIDEND RECEIVED	23-OCT-23	37.63

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
RALPH LAUREN CORP	DV	DIVIDEND RECEIVED	13-JAN-23	18.00
	DV	DIVIDEND RECEIVED	14-APR-23	18.00
	DV	DIVIDEND RECEIVED	14-JUL-23	18.00
	DV	DIVIDEND RECEIVED	13-OCT-23	18.00
RAYMOND JAMES FINANCIAL INC	DV	DIVIDEND RECEIVED	17-JAN-23	38.64
	DV	DIVIDEND RECEIVED	17-APR-23	38.64
	DV	DIVIDEND RECEIVED	17-JUL-23	38.64
	DV	DIVIDEND RECEIVED	16-OCT-23	38.64
RAYTHEON TECHNOLOGIES CORP	DV	DIVIDEND RECEIVED	23-MAR-23	392.70
	DV	DIVIDEND RECEIVED	15-JUN-23	421.26
	DV	DIVIDEND RECEIVED	07-SEP-23	421.26
	DV	DIVIDEND RECEIVED	14-DEC-23	421.26
REALTY INCOME CORP	DV	DIVIDEND RECEIVED	13-JAN-23	73.80
	DV	DIVIDEND RECEIVED	15-FEB-23	73.80
	DV	DIVIDEND RECEIVED	15-MAR-23	77.37
	DV	DIVIDEND RECEIVED	14-APR-23	77.52
	DV	DIVIDEND RECEIVED	15-MAY-23	77.52

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	15-JUN-23	77.52
	DV	DIVIDEND RECEIVED	14-JUL-23	83.80
	DV	DIVIDEND RECEIVED	15-AUG-23	83.80
	DV	DIVIDEND RECEIVED	15-SEP-23	83.80
	DV	DIVIDEND RECEIVED	13-OCT-23	88.83
	DV	DIVIDEND RECEIVED	15-NOV-23	88.83
	DV	DIVIDEND RECEIVED	15-DEC-23	88.83
REGENCY CENTERS CORP	DV	DIVIDEND RECEIVED	04-JAN-23	51.35
	DV	DIVIDEND RECEIVED	05-APR-23	51.35
	DV	DIVIDEND RECEIVED	06-JUL-23	51.35
	DV	DIVIDEND RECEIVED	04-OCT-23	51.35
REGIONS FINANCIAL CORP	DV	DIVIDEND RECEIVED	03-JAN-23	89.80
	DV	DIVIDEND RECEIVED	03-APR-23	89.80
	DV	DIVIDEND RECEIVED	03-JUL-23	89.80
	DV	DIVIDEND RECEIVED	02-OCT-23	107.76
REPUBLIC SERVICES INC	DV	DIVIDEND RECEIVED	13-JAN-23	49.01
	DV	DIVIDEND RECEIVED	14-APR-23	49.01

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	14-JUL-23	49.01
	DV	DIVIDEND RECEIVED	13-OCT-23	52.97
RESMED INC	DV	DIVIDEND RECEIVED	16-MAR-23	31.24
	DV	DIVIDEND RECEIVED	15-JUN-23	31.24
	DV	DIVIDEND RECEIVED	21-SEP-23	34.08
	DV	DIVIDEND RECEIVED	14-DEC-23	34.08
ROBERT HALF INTERNATIONAL INC	DV	DIVIDEND RECEIVED	15-MAR-23	24.96
	DV	DIVIDEND RECEIVED	15-JUN-23	24.96
	DV	DIVIDEND RECEIVED	15-SEP-23	24.96
	DV	DIVIDEND RECEIVED	15-DEC-23	24.96
ROCKWELL AUTOMATION INC	DV	DIVIDEND RECEIVED	10-MAR-23	64.90
	DV	DIVIDEND RECEIVED	12-JUN-23	64.90
	DV	DIVIDEND RECEIVED	11-SEP-23	64.90
	DV	DIVIDEND RECEIVED	11-DEC-23	68.75
ROLLINS INC	DV	DIVIDEND RECEIVED	10-MAR-23	15.21
	DV	DIVIDEND RECEIVED	09-JUN-23	15.21
	DV	DIVIDEND RECEIVED	08-SEP-23	15.21

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	11-DEC-23	20.55
ROPER TECHNOLOGIES INC	DV	DIVIDEND RECEIVED	23-JAN-23	34.13
	DV	DIVIDEND RECEIVED	21-APR-23	34.81
	DV	DIVIDEND RECEIVED	24-JUL-23	34.81
	DV	DIVIDEND RECEIVED	23-OCT-23	34.81
ROSS STORES INC	DV	DIVIDEND RECEIVED	31-MAR-23	56.28
	DV	DIVIDEND RECEIVED	30-JUN-23	56.28
	DV	DIVIDEND RECEIVED	29-SEP-23	56.28
	DV	DIVIDEND RECEIVED	29-DEC-23	56.28
S&P GLOBAL INC	DV	DIVIDEND RECEIVED	10-MAR-23	145.80
	DV	DIVIDEND RECEIVED	12-JUN-23	145.80
	DV	DIVIDEND RECEIVED	12-SEP-23	145.80
	DV	DIVIDEND RECEIVED	12-DEC-23	143.10
SBA COMMUNICATIONS CORP	DV	DIVIDEND RECEIVED	24-MAR-23	43.35
	DV	DIVIDEND RECEIVED	21-JUN-23	43.35
	DV	DIVIDEND RECEIVED	20-SEP-23	43.35
	DV	DIVIDEND RECEIVED	14-DEC-23	45.05

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
SCHLUMBERGER LTD	DV	DIVIDEND RECEIVED	12-JAN-23	119.70
	DV	DIVIDEND RECEIVED	06-APR-23	171.00
	DV	DIVIDEND RECEIVED	13-JUL-23	171.00
	DV	DIVIDEND RECEIVED	12-OCT-23	174.50
CHARLES SCHWAB CORP/THE	DV	DIVIDEND RECEIVED	24-FEB-23	184.75
	DV	DIVIDEND RECEIVED	26-MAY-23	184.75
	DV	DIVIDEND RECEIVED	25-AUG-23	182.00
	DV	DIVIDEND RECEIVED	24-NOV-23	182.00
SEALED AIR CORP	DV	DIVIDEND RECEIVED	24-MAR-23	14.00
	DV	DIVIDEND RECEIVED	23-JUN-23	14.00
	DV	DIVIDEND RECEIVED	22-SEP-23	14.00
	DV	DIVIDEND RECEIVED	15-DEC-23	14.00
SEMPRA ENERGY	DV	DIVIDEND RECEIVED	17-JAN-23	172.90
	DV	DIVIDEND RECEIVED	17-APR-23	179.69
	DV	DIVIDEND RECEIVED	17-JUL-23	179.69
	DV	DIVIDEND RECEIVED	16-OCT-23	179.69
SHERWIN-WILLIAMS CO/THE	DV	DIVIDEND RECEIVED	10-MAR-23	68.97

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	02-JUN-23	68.97
	DV	DIVIDEND RECEIVED	08-SEP-23	68.97
	DV	DIVIDEND RECEIVED	08-DEC-23	68.97
SIGNATURE BANK/NEW YORK NY	DV	DIVIDEND RECEIVED	10-FEB-23	20.30
SIMON PROPERTY GROUP INC	DV	DIVIDEND RECEIVED	31-MAR-23	286.20
	DV	DIVIDEND RECEIVED	30-JUN-23	294.15
	DV	DIVIDEND RECEIVED	29-SEP-23	302.10
	DV	DIVIDEND RECEIVED	29-DEC-23	302.10
SKYWORKS SOLUTIONS INC	DV	DIVIDEND RECEIVED	21-MAR-23	48.36
	DV	DIVIDEND RECEIVED	20-JUN-23	48.36
	DV	DIVIDEND RECEIVED	19-SEP-23	53.04
	DV	DIVIDEND RECEIVED	12-DEC-23	53.04
A O SMITH CORP	DV	DIVIDEND RECEIVED	15-FEB-23	18.90
	DV	DIVIDEND RECEIVED	15-MAY-23	18.90
	DV	DIVIDEND RECEIVED	15-AUG-23	18.90
	DV	DIVIDEND RECEIVED	15-NOV-23	20.16
J M SMUCKER CO/THE	DV	DIVIDEND RECEIVED	01-MAR-23	52.02

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	01-JUN-23	52.02
	DV	DIVIDEND RECEIVED	01-SEP-23	54.06
	DV	DIVIDEND RECEIVED	01-DEC-23	54.06
SNAP-ON INC	DV	DIVIDEND RECEIVED	10-MAR-23	40.50
	DV	DIVIDEND RECEIVED	09-JUN-23	40.50
	DV	DIVIDEND RECEIVED	11-SEP-23	40.50
	DV	DIVIDEND RECEIVED	11-DEC-23	46.50
SOUTHWEST AIRLINES CO	DV	DIVIDEND RECEIVED	31-JAN-23	50.22
	DV	DIVIDEND RECEIVED	29-MAR-23	50.22
	DV	DIVIDEND RECEIVED	12-JUL-23	50.22
	DV	DIVIDEND RECEIVED	27-SEP-23	50.22
STANLEY BLACK & DECKER INC	DV	DIVIDEND RECEIVED	21-MAR-23	61.60
	DV	DIVIDEND RECEIVED	20-JUN-23	61.60
	DV	DIVIDEND RECEIVED	19-SEP-23	62.37
	DV	DIVIDEND RECEIVED	19-DEC-23	62.37
STARBUCKS CORP	DV	DIVIDEND RECEIVED	24-FEB-23	294.15
	DV	DIVIDEND RECEIVED	26-MAY-23	294.15

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	25-AUG-23	297.33
	DV	DIVIDEND RECEIVED	24-NOV-23	319.77
STATE STREET CORP	DV	DIVIDEND RECEIVED	13-JAN-23	108.36
	DV	DIVIDEND RECEIVED	13-APR-23	112.14
	DV	DIVIDEND RECEIVED	13-JUL-23	103.32
	DV	DIVIDEND RECEIVED	12-OCT-23	113.16
STEEL DYNAMICS INC	DV	DIVIDEND RECEIVED	13-JAN-23	27.54
	DV	DIVIDEND RECEIVED	14-APR-23	34.43
	DV	DIVIDEND RECEIVED	14-JUL-23	34.43
	DV	DIVIDEND RECEIVED	16-OCT-23	34.43
STRYKER CORP	DV	DIVIDEND RECEIVED	31-JAN-23	122.25
	DV	DIVIDEND RECEIVED	28-APR-23	122.25
	DV	DIVIDEND RECEIVED	31-JUL-23	122.25
	DV	DIVIDEND RECEIVED	31-OCT-23	122.25
SYNCHRONY FINANCIAL	DV	DIVIDEND RECEIVED	17-FEB-23	53.36
	DV	DIVIDEND RECEIVED	12-MAY-23	53.36
	DV	DIVIDEND RECEIVED	10-AUG-23	52.50

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	09-NOV-23	52.50
SYSCO CORP	DV	DIVIDEND RECEIVED	27-JAN-23	118.58
	DV	DIVIDEND RECEIVED	28-APR-23	118.58
	DV	DIVIDEND RECEIVED	28-JUL-23	121.00
	DV	DIVIDEND RECEIVED	27-OCT-23	121.00
TJX COS INC/THE	DV	DIVIDEND RECEIVED	02-MAR-23	167.27
	DV	DIVIDEND RECEIVED	01-JUN-23	188.53
	DV	DIVIDEND RECEIVED	31-AUG-23	188.53
	DV	DIVIDEND RECEIVED	30-NOV-23	188.53
T-MOBILE US INC	DV	DIVIDEND RECEIVED	15-DEC-23	164.45
TAPESTRY INC	DV	DIVIDEND RECEIVED	27-MAR-23	37.50
	DV	DIVIDEND RECEIVED	26-JUN-23	37.50
	DV	DIVIDEND RECEIVED	25-SEP-23	43.75
	DV	DIVIDEND RECEIVED	26-DEC-23	43.75
TARGET CORP	DV	DIVIDEND RECEIVED	10-MAR-23	241.92
	DV	DIVIDEND RECEIVED	12-JUN-23	241.92
	DV	DIVIDEND RECEIVED	11-SEP-23	246.40

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	11-DEC-23	246.40
TARGA RESOURCES CORP	DV	DIVIDEND RECEIVED	15-FEB-23	38.15
	DV	DIVIDEND RECEIVED	15-MAY-23	54.50
	DV	DIVIDEND RECEIVED	15-AUG-23	54.50
	DV	DIVIDEND RECEIVED	15-NOV-23	54.50
TELEFLEX INC	DV	DIVIDEND RECEIVED	15-MAR-23	7.48
	DV	DIVIDEND RECEIVED	15-JUN-23	7.48
	DV	DIVIDEND RECEIVED	15-SEP-23	7.48
	DV	DIVIDEND RECEIVED	15-DEC-23	7.48
TERADYNE INC	DV	DIVIDEND RECEIVED	17-MAR-23	8.47
	DV	DIVIDEND RECEIVED	16-JUN-23	8.47
	DV	DIVIDEND RECEIVED	25-SEP-23	8.47
	DV	DIVIDEND RECEIVED	20-DEC-23	8.47
TEXAS INSTRUMENTS INC	DV	DIVIDEND RECEIVED	14-FEB-23	545.60
	DV	DIVIDEND RECEIVED	16-MAY-23	545.60
	DV	DIVIDEND RECEIVED	15-AUG-23	550.56
	DV	DIVIDEND RECEIVED	14-NOV-23	581.10

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
TEXTRON INC	DV	DIVIDEND RECEIVED	03-JAN-23	2.08
	DV	DIVIDEND RECEIVED	03-APR-23	2.08
	DV	DIVIDEND RECEIVED	03-JUL-23	2.08
	DV	DIVIDEND RECEIVED	02-OCT-23	2.08
THERMO FISHER SCIENTIFIC INC	DV	DIVIDEND RECEIVED	17-JAN-23	56.40
	DV	DIVIDEND RECEIVED	14-APR-23	66.85
	DV	DIVIDEND RECEIVED	14-JUL-23	66.85
	DV	DIVIDEND RECEIVED	13-OCT-23	66.15
3M CO	DV	DIVIDEND RECEIVED	13-MAR-23	403.50
	DV	DIVIDEND RECEIVED	12-JUN-23	403.50
	DV	DIVIDEND RECEIVED	12-SEP-23	403.50
	DV	DIVIDEND RECEIVED	12-DEC-23	403.50
TRACTOR SUPPLY CO	DV	DIVIDEND RECEIVED	14-MAR-23	55.62
	DV	DIVIDEND RECEIVED	13-JUN-23	55.62
	DV	DIVIDEND RECEIVED	12-SEP-23	55.62
	DV	DIVIDEND RECEIVED	12-DEC-23	55.62
TRANSDIGM GROUP INC	DV	DIVIDEND RECEIVED	27-NOV-23	945.00

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
TRAVELERS COS INC/THE	DV	DIVIDEND RECEIVED	31-MAR-23	107.88
	DV	DIVIDEND RECEIVED	30-JUN-23	116.00
	DV	DIVIDEND RECEIVED	29-SEP-23	116.00
	DV	DIVIDEND RECEIVED	29-DEC-23	112.00
TRUIST FINANCIAL CORP	DV	DIVIDEND RECEIVED	01-MAR-23	332.80
	DV	DIVIDEND RECEIVED	01-JUN-23	332.80
	DV	DIVIDEND RECEIVED	01-SEP-23	332.80
	DV	DIVIDEND RECEIVED	01-DEC-23	340.60
TYSON FOODS INC	DV	DIVIDEND RECEIVED	15-MAR-23	66.72
	DV	DIVIDEND RECEIVED	15-JUN-23	66.72
	DV	DIVIDEND RECEIVED	15-SEP-23	66.72
	DV	DIVIDEND RECEIVED	15-DEC-23	68.11
UDR INC	DV	DIVIDEND RECEIVED	31-JAN-23	52.06
	DV	DIVIDEND RECEIVED	01-MAY-23	61.32
	DV	DIVIDEND RECEIVED	31-JUL-23	61.32
	DV	DIVIDEND RECEIVED	31-OCT-23	61.32
US BANCORP	DV	DIVIDEND RECEIVED	17-JAN-23	313.44

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	17-APR-23	326.40
	DV	DIVIDEND RECEIVED	17-JUL-23	326.40
	DV	DIVIDEND RECEIVED	16-OCT-23	366.24
UNION PACIFIC CORP	DV	DIVIDEND RECEIVED	31-MAR-23	390.00
	DV	DIVIDEND RECEIVED	30-JUN-23	390.00
	DV	DIVIDEND RECEIVED	29-SEP-23	390.00
	DV	DIVIDEND RECEIVED	28-DEC-23	390.00
UNITED PARCEL SERVICE INC	DV	DIVIDEND RECEIVED	10-MAR-23	573.48
	DV	DIVIDEND RECEIVED	01-JUN-23	573.48
	DV	DIVIDEND RECEIVED	31-AUG-23	573.48
	DV	DIVIDEND RECEIVED	30-NOV-23	573.48
UNITED RENTALS INC	DV	DIVIDEND RECEIVED	22-FEB-23	50.32
	DV	DIVIDEND RECEIVED	24-MAY-23	50.32
	DV	DIVIDEND RECEIVED	23-AUG-23	50.32
	DV	DIVIDEND RECEIVED	22-NOV-23	50.32
UNITEDHEALTH GROUP INC	DV	DIVIDEND RECEIVED	21-MAR-23	750.75
	DV	DIVIDEND RECEIVED	27-JUN-23	855.40

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	19-SEP-23	855.40
	DV	DIVIDEND RECEIVED	12-DEC-23	857.28
UNIVERSAL HEALTH SERVICES INC	DV	DIVIDEND RECEIVED	15-MAR-23	6.80
	DV	DIVIDEND RECEIVED	15-JUN-23	6.80
	DV	DIVIDEND RECEIVED	15-SEP-23	6.80
	DV	DIVIDEND RECEIVED	15-DEC-23	6.80
VF CORP	DV	DIVIDEND RECEIVED	21-MAR-23	46.20
	DV	DIVIDEND RECEIVED	20-JUN-23	46.20
	DV	DIVIDEND RECEIVED	20-SEP-23	46.20
	DV	DIVIDEND RECEIVED	20-DEC-23	13.86
VALERO ENERGY CORP	DV	DIVIDEND RECEIVED	16-MAR-23	190.74
	DV	DIVIDEND RECEIVED	22-JUN-23	190.74
	DV	DIVIDEND RECEIVED	05-SEP-23	180.54
	DV	DIVIDEND RECEIVED	20-DEC-23	180.54
VENTAS INC	DV	DIVIDEND RECEIVED	19-JAN-23	84.60
	DV	DIVIDEND RECEIVED	13-APR-23	84.60
	DV	DIVIDEND RECEIVED	13-JUL-23	84.60

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	12-OCT-23	84.60
VERIZON COMMUNICATIONS INC	DV	DIVIDEND RECEIVED	01-FEB-23	1,325.23
	DV	DIVIDEND RECEIVED	01-MAY-23	1,332.41
	DV	DIVIDEND RECEIVED	01-AUG-23	1,343.50
	DV	DIVIDEND RECEIVED	01-NOV-23	1,369.24
VERISK ANALYTICS INC	DV	DIVIDEND RECEIVED	31-MAR-23	25.84
	DV	DIVIDEND RECEIVED	30-JUN-23	25.84
	DV	DIVIDEND RECEIVED	29-SEP-23	24.14
	DV	DIVIDEND RECEIVED	29-DEC-23	24.14
PARAMOUNT GLOBAL	DV	DIVIDEND RECEIVED	03-JAN-23	58.32
	DV	DIVIDEND RECEIVED	03-APR-23	58.32
	DV	DIVIDEND RECEIVED	03-JUL-23	12.15
	DV	DIVIDEND RECEIVED	02-OCT-23	12.15
VIATRIS INC	DV	DIVIDEND RECEIVED	17-MAR-23	68.40
	DV	DIVIDEND RECEIVED	16-JUN-23	68.40
	DV	DIVIDEND RECEIVED	15-SEP-23	68.40
	DV	DIVIDEND RECEIVED	15-DEC-23	68.40

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
VICI PROPERTIES INC	DV	DIVIDEND RECEIVED	05-JAN-23	179.01
	DV	DIVIDEND RECEIVED	06-APR-23	188.76
	DV	DIVIDEND RECEIVED	06-JUL-23	188.76
	DV	DIVIDEND RECEIVED	05-OCT-23	200.86
VISA INC	DV	DIVIDEND RECEIVED	01-MAR-23	356.85
	DV	DIVIDEND RECEIVED	01-JUN-23	356.85
	DV	DIVIDEND RECEIVED	01-SEP-23	356.85
	DV	DIVIDEND RECEIVED	01-DEC-23	411.32
VULCAN MATERIALS CO	DV	DIVIDEND RECEIVED	20-MAR-23	27.09
	DV	DIVIDEND RECEIVED	09-JUN-23	27.09
	DV	DIVIDEND RECEIVED	06-SEP-23	27.09
	DV	DIVIDEND RECEIVED	29-NOV-23	27.09
WEC ENERGY GROUP INC	DV	DIVIDEND RECEIVED	01-MAR-23	116.22
	DV	DIVIDEND RECEIVED	01-JUN-23	116.22
	DV	DIVIDEND RECEIVED	01-SEP-23	116.22
	DV	DIVIDEND RECEIVED	01-DEC-23	123.24
WESTINGHOUSE AIR BRAKE TECHNOL	DV	DIVIDEND RECEIVED	10-MAR-23	14.96

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	09-JUN-23	14.96
	DV	DIVIDEND RECEIVED	28-AUG-23	14.96
	DV	DIVIDEND RECEIVED	29-NOV-23	14.96
WALMART INC	DV	DIVIDEND RECEIVED	03-JAN-23	384.16
	DV	DIVIDEND RECEIVED	03-APR-23	391.02
	DV	DIVIDEND RECEIVED	30-MAY-23	391.02
	DV	DIVIDEND RECEIVED	05-SEP-23	391.02
WALGREENS BOOTS ALLIANCE INC	DV	DIVIDEND RECEIVED	10-MAR-23	162.72
	DV	DIVIDEND RECEIVED	12-JUN-23	162.72
	DV	DIVIDEND RECEIVED	12-SEP-23	162.72
	DV	DIVIDEND RECEIVED	12-DEC-23	162.72
WASTE MANAGEMENT INC	DV	DIVIDEND RECEIVED	24-MAR-23	126.70
	DV	DIVIDEND RECEIVED	16-JUN-23	126.70
	DV	DIVIDEND RECEIVED	22-SEP-23	126.70
	DV	DIVIDEND RECEIVED	15-DEC-23	126.70
WELLS FARGO & CO	DV	DIVIDEND RECEIVED	01-MAR-23	554.40
	DV	DIVIDEND RECEIVED	01-JUN-23	554.40

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	01-SEP-23	646.80
	DV	DIVIDEND RECEIVED	01-DEC-23	630.35
WELLTOWER INC	DV	DIVIDEND RECEIVED	08-MAR-23	139.69
	DV	DIVIDEND RECEIVED	23-MAY-23	139.69
	DV	DIVIDEND RECEIVED	23-AUG-23	148.84
	DV	DIVIDEND RECEIVED	22-NOV-23	165.92
WEST PHARMACEUTICAL SERVICES I	DV	DIVIDEND RECEIVED	01-FEB-23	6.65
	DV	DIVIDEND RECEIVED	03-MAY-23	6.65
	DV	DIVIDEND RECEIVED	02-AUG-23	6.65
	DV	DIVIDEND RECEIVED	15-NOV-23	7.00
WESTROCK CO	DV	DIVIDEND RECEIVED	22-FEB-23	37.13
	DV	DIVIDEND RECEIVED	25-MAY-23	37.13
	DV	DIVIDEND RECEIVED	24-AUG-23	37.13
	DV	DIVIDEND RECEIVED	21-NOV-23	40.84
WEYERHAEUSER CO	DV	DIVIDEND RECEIVED	27-FEB-23	317.70
	DV	DIVIDEND RECEIVED	17-MAR-23	67.07
	DV	DIVIDEND RECEIVED	16-JUN-23	67.07

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
	DV	DIVIDEND RECEIVED	15-SEP-23	67.07
	DV	DIVIDEND RECEIVED	15-DEC-23	67.07
WHIRLPOOL CORP	DV	DIVIDEND RECEIVED	15-MAR-23	50.75
	DV	DIVIDEND RECEIVED	15-JUN-23	50.75
	DV	DIVIDEND RECEIVED	15-SEP-23	50.75
	DV	DIVIDEND RECEIVED	15-DEC-23	50.75
WILLIAMS COS INC/THE	DV	DIVIDEND RECEIVED	27-MAR-23	263.13
	DV	DIVIDEND RECEIVED	26-JUN-23	263.13
	DV	DIVIDEND RECEIVED	25-SEP-23	263.13
	DV	DIVIDEND RECEIVED	26-DEC-23	263.13
WYNN RESORTS LTD	DV	DIVIDEND RECEIVED	06-JUN-23	13.25
	DV	DIVIDEND RECEIVED	31-AUG-23	13.25
	DV	DIVIDEND RECEIVED	30-NOV-23	13.25
XYLEM INC/NY	DV	DIVIDEND RECEIVED	22-MAR-23	28.05
	DV	DIVIDEND RECEIVED	28-JUN-23	38.28
	DV	DIVIDEND RECEIVED	28-SEP-23	38.28
	DV	DIVIDEND RECEIVED	19-DEC-23	38.28

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
YUM! BRANDS INC	DV	DIVIDEND RECEIVED	10-MAR-23	83.49
	DV	DIVIDEND RECEIVED	09-JUN-23	83.49
	DV	DIVIDEND RECEIVED	08-SEP-23	83.49
	DV	DIVIDEND RECEIVED	08-DEC-23	83.49
ZIMMER BIOMET HOLDINGS INC	DV	DIVIDEND RECEIVED	31-JAN-23	23.52
	DV	DIVIDEND RECEIVED	28-APR-23	24.48
	DV	DIVIDEND RECEIVED	31-JUL-23	24.48
	DV	DIVIDEND RECEIVED	31-OCT-23	24.48
ZIONS BANCORP NA	DV	DIVIDEND RECEIVED	23-FEB-23	30.34
	DV	DIVIDEND RECEIVED	25-MAY-23	30.34
	DV	DIVIDEND RECEIVED	24-AUG-23	30.34
	DV	DIVIDEND RECEIVED	16-NOV-23	30.34
ZOETIS INC	DV	DIVIDEND RECEIVED	01-MAR-23	84.75
	DV	DIVIDEND RECEIVED	01-JUN-23	84.75
	DV	DIVIDEND RECEIVED	01-SEP-23	84.75
	DV	DIVIDEND RECEIVED	01-DEC-23	84.75

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED
DIVIDENDS RECEIVED - U.S. DOLLAR				272,927.66
LESS - DIVIDENDS RECEIVABLE - BEGINNING OF PERIOD				13,163.14
PLUS - DIVIDENDS RECEIVABLE - END OF PERIOD				17,890.26
DIVIDENDS EARNED FOR PERIOD				277,654.78

BNY MELLON

AMEREN SERVICES
PLANT - FERC CONSOLIDATED

	SETTLE DATE BASE CASH	TRADE DATE BASE COST OF INVESTMENT
BEGINNING OF PERIOD	3,429.82-	16,407,558.04
TRANSACTIONS - CONTRACT BASIS		209,045.47
TRANSACTIONS - SETTLED BASIS		
SETTLED RECEIPTS AND DISBURSEMENT TRANSACTIONS	141,317.25-	
SETTLED PURCHASES	8,947,820.02-	
SETTLED SALES	8,203,556.26	
SETTLED PRINCIPAL PAYMENTS	106,625.69	
SETTLED MATURITIES	216,504.39	
SETTLED CORPORATE ACTIONS	3,892.30	
SETTLED MISCELLANEOUS ACTIVITY	72.29	
INTEREST RECEIVED	288,988.50	
DIVIDENDS RECEIVED	272,927.66	
END OF PERIOD	0.00	16,616,603.51

BNY MELLON

GENERAL LEDGER ACCOUNT:
GENERAL LEDGER NUMBER:

POSTING DATE	EFFECTIVE DATE	POSTING MONTH	DESCRIPTION	AMOUNT	ENTRY NUMBER	OFFSET ACCOUNT

* * * NO ACTIVITY FOR THIS PERIOD * * *

BNY MELLON

STATEMENT OF NET ASSETS AVAILABLE FOR BENEFITS

A56 G336710 31 DECEMBER 2023 NA200

AMEREN SERVICES

PLANT - FERC CONSOLIDATED

BOOK VALUE			
INVESTMENTS:			
INVESTMENTS AT IDENTIFIED COST	$ 16,616,603.51		
		$	16,616,603.51
RECEIVABLES			
INTEREST	66,610.44		
DIVIDENDS	17,890.26		
MISCELLANEOUS	6,780.00		
			91,280.70
TOTAL BOOK VALUE			16,707,884.21
UNREALIZED			
APPRECIATION/DEPRECIATION			
UNREALIZED APPRECIATION-INVEST	11,076,441.50		
			11,076,441.50
TOTAL UNREALIZED			11,076,441.50
TOTAL MARKET VALUE		$	27,784,325.71

BNY MELLON

STATEMENT OF NET ASSETS AVAILABLE FOR BENEFITS

A56 G368170 31 DECEMBER 2023 NA100

AMEREN SERVICES

PLANT - MO - CONSOLIDATED

ASSETS			
INVESTMENTS:			
INVESTMENTS AT IDENTIFIED COST	$ 557,350,486.78		
UNREALIZED APPRECIATION-INVEST	555,690,084.01		
		$	1,113,040,570.79
RECEIVABLES:			
INTEREST	2,691,516.69		
DIVIDENDS	950,675.08		
RECEIVABLES - PENDING ALLOCATION	267,540.00		
			3,909,731.77
TOTAL ASSETS			1,116,950,302.56
LIABILITIES			
TOTAL LIABILITIES			0.00
NET ASSETS		$	1,116,950,302.56

		YEAR TO DATE 01-JAN-23	31-DEC-23
NET ASSETS - BEGINNING OF PERIOD			$ 931,189,312.87
RECEIPTS:			
CONTRIBUTIONS:			
COMPANY	$ 6,242,226.00		
			6,242,226.00
INVESTMENT INCOME:			
DIVIDENDS		11,232,518.55	
INTEREST		11,308,493.80	
REALIZED GAIN/LOSS		22,238.60-	
REALIZED GAIN/LOSS- LONG		4,388,273.27-	
REALIZED GAIN/LOSS- SHORT		908,298.89-	
UNREALIZED GAIN/LOSS-INVESTMENT		166,734,145.42	
ACCRETION/AMORTIZATION		671,627.71	
			184,627,974.72
TRANSFERS IN:			
CASH		1,810,000.00	
			1,810,000.00
TOTAL RECEIPTS			192,680,200.72
DISBURSEMENTS:			
ADMINISTRATIVE EXPENSES:			
FEES:			
TRUSTEE		97,526.70	
INVESTMENT ADVISORY FEES		353,959.07	
CONSULTING		43,725.26	
UBTI TAX EXPENSE		4,614,000.00	
			5,109,211.03
TRANSFERS OUT:			
CASH		1,810,000.00	
			1,810,000.00

	YEAR TO DATE 01-JAN-23 31-DEC-23
TOTAL DISBURSEMENTS	6,919,211.03
NET ASSETS - END OF PERIOD	$ 1,116,950,302.56

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
INVESTMENTS CASH EQUIVALENTS					
	DREYFUS INS RSRV PR MONEY 6546 996211892				
3,508,028.2200	PLANT-MO-FI	3,508,028.22	100.0000	3,508,028.22	0.00
1,739,554.6600	PLANT-MO-EQ	1,739,554.66	100.0000	1,739,554.66	0.00
5,247,582.8800		5,247,582.88		5,247,582.88	0.00
TOTAL INVESTMENTS CASH EQUIVALENTS		5,247,582.88		5,247,582.88	0.00
INVESTMENTS FIXED INCOME SECURITIES					
	AT&T INC 4.250% 03/01/2027 DD 02/09/17 00206RDQ2				
975,000.0000	PLANT-MO-FI	964,604.30	98.9430	964,694.25	89.95
	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 00287YBD0				
400,000.0000	PLANT-MO-FI	476,232.74	97.8270	391,308.00	84,924.74-
	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 00287YCA5				
555,000.0000	PLANT-MO-FI	642,736.68	90.6330	503,013.15	139,723.53-
	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 00774MAS4				
1,420,000.0000	PLANT-MO-FI	1,413,030.69	92.8930	1,319,080.60	93,950.09-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 00774MAX3				
545,000.0000	PLANT-MO-FI	543,336.90	87.1330	474,874.85	68,462.05-
	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 00914AAJ1				
405,000.0000	PLANT-MO-FI	407,244.93	95.2960	385,948.80	21,296.13-
	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 00914AAM4				
585,000.0000	PLANT-MO-FI	582,688.81	92.0190	538,311.15	44,377.66-
	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 015271AG4				
560,000.0000	PLANT-MO-FI	564,439.23	97.1770	544,191.20	20,248.03-
	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 015271AP4				
750,000.0000	PLANT-MO-FI	749,698.59	97.3430	730,072.50	19,626.09-
	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 023135AQ9				
480,000.0000	PLANT-MO-FI	540,065.76	103.1680	495,206.40	44,859.36-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 025816BF5				
300,000.0000	PLANT-MO-FI	296,317.77	89.9210	269,763.00	26,554.77-
	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 025816CG2				
205,000.0000	PLANT-MO-FI	204,920.22	98.2220	201,355.10	3,565.12-
	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 02666TAC1				
240,000.0000	PLANT-MO-FI	237,238.46	82.5950	198,228.00	39,010.46-
	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 026874DK0				
535,000.0000	PLANT-MO-FI	534,085.06	97.4080	521,132.80	12,952.26-
	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 026874DP9				
610,000.0000	PLANT-MO-FI	607,117.44	89.6460	546,840.60	60,276.84-
	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 03027XCD0				
879,000.0000	PLANT-MO-FI	876,069.91	103.6510	911,092.29	35,022.38

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 03073EAM7				
255,000.0000	PLANT-MO-FI	254,829.78	97.9110	249,673.05	5,156.73-
	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 03076CAH9				
950,000.0000	PLANT-MO-FI	949,699.87	95.7230	909,368.50	40,331.37-
	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 031162CF5				
575,000.0000	PLANT-MO-FI	579,113.79	91.2510	524,693.25	54,420.54-
	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 031162CR9				
1,145,000.0000	PLANT-MO-FI	1,115,509.33	78.0260	893,397.70	222,111.63-
	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 031162DT4				
825,000.0000	PLANT-MO-FI	827,134.82	105.6800	871,860.00	44,725.18
	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 03522AAJ9				
515,000.0000	PLANT-MO-FI	637,956.49	98.0790	505,106.85	132,849.64-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 035240AL4				
1,370,000.0000	PLANT-MO-FI	1,422,507.10	98.8380	1,354,080.60	68,426.50-
	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 035242AN6				
475,000.0000	PLANT-MO-FI	531,924.04	98.0790	465,875.25	66,048.79-
	APPLE INC 3.850% 05/04/2043 DD 05/03/13 037833AL4				
550,000.0000	PLANT-MO-FI	539,169.03	89.3360	491,348.00	47,821.03-
	APPLE INC 2.050% 09/11/2026 DD 09/11/19 037833DN7				
240,000.0000	PLANT-MO-FI	239,836.39	94.2520	226,204.80	13,631.59-
	APPLE INC 1.650% 05/11/2030 DD 05/11/20 037833DU1				
380,000.0000	PLANT-MO-FI	378,249.74	85.6410	325,435.80	52,813.94-
	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 046353AW8				
580,000.0000	PLANT-MO-FI	578,873.80	83.2410	482,797.80	96,076.00-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 053332AZ5				
640,000.0000	PLANT-MO-FI	700,582.19	96.1940	615,641.60	84,940.59-
	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 05348EBF5				
575,000.0000	PLANT-MO-FI	574,849.69	93.3190	536,584.25	38,265.44-
	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 05522RDF2				
969,000.0000	PLANT-MO-FI	968,869.42	100.6080	974,891.52	6,022.10
	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 05565QDN5				
1,360,000.0000	PLANT-MO-FI	1,413,488.13	96.2160	1,308,537.60	104,950.53-
	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 06051GHD4				
730,000.0000	PLANT-MO-FI	672,047.04	94.1550	687,331.50	15,284.46
	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 06051GHG7				
3,060,000.0000	PLANT-MO-FI	3,272,047.75	95.5460	2,923,707.60	348,340.15-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 06051GJK6				
330,000.0000	PLANT-MO-FI	327,720.16	92.8600	306,438.00	21,282.16-
	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 06051GLH0				
2,500,000.0000	PLANT-MO-FI	2,467,295.32	100.5280	2,513,200.00	45,904.68
	BARCLAYS PLC VAR RT 05/07/2025 DD 05/07/19 06738EBH7				
490,000.0000	PLANT-MO-FI	490,000.00	99.3100	486,619.00	3,381.00-
	BAYER US FINANCE LLC 144A 6.375% 11/21/2030 DD 11/21/23 07274EAK9				
1,165,000.0000	PLANT-MO-FI	1,160,009.46	102.8310	1,197,981.15	37,971.69
	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 084670BS6				
855,000.0000	PLANT-MO-FI	844,319.89	97.2200	831,231.00	13,088.89-
	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 090572AQ1				
1,270,000.0000	PLANT-MO-FI	1,267,146.65	90.4450	1,148,651.50	118,495.15-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 09062XAH6				
710,000.0000	PLANT-MO-FI	709,776.81	85.4210	606,489.10	103,287.71-
	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 097023BJ3				
1,825,000.0000	PLANT-MO-FI	1,819,734.49	96.7710	1,766,070.75	53,663.74-
	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 097023DC6				
870,000.0000	PLANT-MO-FI	920,025.96	93.0320	809,378.40	110,647.56-
	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 11135FBK6				
1,125,000.0000	PLANT-MO-FI	1,122,697.22	88.0160	990,180.00	132,517.22-
	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 12515ABE9				
310,000.0000	PLANT-MO-FI	332,479.21	92.8430	287,813.30	44,665.91-
	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 125523AH3				
1,045,000.0000	PLANT-MO-FI	1,141,874.33	99.1370	1,035,981.65	105,892.68-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 125523CL2				
615,000.0000	PLANT-MO-FI	614,332.14	87.6880	539,281.20	75,050.94-
	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 125896BN9				
1,405,000.0000	PLANT-MO-FI	1,496,642.36	95.3270	1,339,344.35	157,298.01-
	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 12591YBB0				
1,022,287.8338	PLANT-MO-FI	1,075,482.37	99.2780	1,014,906.92	60,575.45-
	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 12595JAG9				
735,000.0000	PLANT-MO-FI	768,640.37	91.8840	675,347.40	93,292.97-
	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 12598AAC4				
470,581.6117	PLANT-MO-FI	470,536.19	97.5220	458,920.60	11,615.59-
	CSX CORP 4.100% 03/15/2044 DD 10/22/12 126408GY3				
300,000.0000	PLANT-MO-FI	267,406.56	87.6790	263,037.00	4,369.56-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CSX CORP 3.350% 11/01/2025 DD 10/20/15 126408HD8				
480,000.0000	PLANT-MO-FI	480,265.43	97.4100	467,568.00	12,697.43-
	CSX CORP 2.600% 11/01/2026 DD 10/18/16 126408HE6				
455,000.0000	PLANT-MO-FI	446,448.18	95.1410	432,891.55	13,556.63-
	CSX CORP 3.250% 06/01/2027 DD 05/01/17 126408HH9				
1,148,000.0000	PLANT-MO-FI	1,142,804.02	96.3760	1,106,396.48	36,407.54-
	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 126650CD0				
600,000.0000	PLANT-MO-FI	599,154.88	97.0350	582,210.00	16,944.88-
	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 126650CX6				
145,000.0000	PLANT-MO-FI	144,073.43	98.4200	142,709.00	1,364.43-
	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 126650CZ1				
600,000.0000	PLANT-MO-FI	746,567.23	93.9630	563,778.00	182,789.23-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 126650DN7				
1,005,000.0000	PLANT-MO-FI	946,126.44	82.7370	831,506.85	114,619.59-
	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 13063DRD2				
685,000.0000	PLANT-MO-FI	688,147.21	94.7040	648,722.40	39,424.81-
	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 13063D3S5				
1,615,000.0000	PLANT-MO-FI	1,479,005.67	101.0570	1,632,070.55	153,064.88
	CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2029 DD 06/08/23 14040HCZ6				
726,000.0000	PLANT-MO-FI	726,000.00	102.7280	745,805.28	19,805.28
	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 14315XAC2				
0.0185	PLANT-MO-FI	0.02	100.0000	0.02	0.00
	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 14448CAQ7				
1,645,000.0000	PLANT-MO-FI	1,712,679.91	89.5950	1,473,837.75	238,842.16-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 14687KAC0				
676,967.6829	PLANT-MO-FI	676,932.65	96.9220	656,130.62	20,802.03-
	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 149123CB5				
610,000.0000	PLANT-MO-FI	703,942.40	88.0470	537,086.70	166,855.70-
	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 161175AY0				
524,000.0000	PLANT-MO-FI	532,620.30	99.0670	519,111.08	13,509.22-
	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 161175BL7				
400,000.0000	PLANT-MO-FI	481,348.97	85.2550	341,020.00	140,328.97-
	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 16412XAJ4				
1,075,000.0000	PLANT-MO-FI	1,112,316.78	94.5090	1,015,971.75	96,345.03-
	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 172967JU6				
535,000.0000	PLANT-MO-FI	534,393.29	91.2330	488,096.55	46,296.74-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 172967LD1				
800,000.0000	PLANT-MO-FI	755,464.14	96.7880	774,304.00	18,839.86
	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 172967ML2				
1,985,000.0000	PLANT-MO-FI	1,981,170.87	86.8700	1,724,369.50	256,801.37-
	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 17323CAE7				
1,310,000.0000	PLANT-MO-FI	1,330,082.63	97.5740	1,278,219.40	51,863.23-
	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 19828TAC0				
175,000.0000	PLANT-MO-FI	174,927.53	110.5540	193,469.50	18,541.97
	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 20030NAC5				
413,000.0000	PLANT-MO-FI	455,931.54	116.8150	482,445.95	26,514.41
	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 20030NBS9				
255,000.0000	PLANT-MO-FI	256,878.48	97.1120	247,635.60	9,242.88-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 20030NDA6				
1,200,000.0000	PLANT-MO-FI	1,199,244.91	90.1310	1,081,572.00	117,672.91-
	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 20030NDS7				
323,000.0000	PLANT-MO-FI	255,109.87	67.9810	219,578.63	35,531.24-
	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 205887CF7				
525,000.0000	PLANT-MO-FI	521,546.67	87.7920	460,908.00	60,638.67-
	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 207597EH4				
695,000.0000	PLANT-MO-FI	721,553.18	85.5390	594,496.05	127,057.13-
	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 207597EL5				
365,000.0000	PLANT-MO-FI	377,423.61	85.2020	310,987.30	66,436.31-
	CONNECTICUT ST 2.098% 07/01/2025 DD 06/11/20 20772KJX8				
125,000.0000	PLANT-MO-FI	125,000.00	96.3580	120,447.50	4,552.50-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 209111FT5				
550,000.0000	PLANT-MO-FI	605,081.17	90.8480	499,664.00	105,417.17-
	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 209111FX6				
750,000.0000	PLANT-MO-FI	748,870.68	93.3410	700,057.50	48,813.18-
	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 210518DD5				
550,000.0000	PLANT-MO-FI	600,642.59	90.2900	496,595.00	104,047.59-
	COREBRIDGE FINANCIAL INC 5.750% 01/15/2034 DD 12/08/23 21871XAS8				
604,000.0000	PLANT-MO-FI	602,846.33	102.7100	620,368.40	17,522.07
	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 22822VAT8				
2,010,000.0000	PLANT-MO-FI	1,967,326.08	82.9150	1,666,591.50	300,734.58-
	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 23291KAH8				
540,000.0000	PLANT-MO-FI	540,134.71	90.6320	489,412.80	50,721.91-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 24703WAC3				
1,242,042.9009	PLANT-MO-FI	1,241,887.35	98.8040	1,227,188.07	14,699.28-
	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 254709AS7				
1,150,000.0000	PLANT-MO-FI	1,153,938.61	104.9120	1,206,488.00	52,549.39
	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 256746AH1				
305,000.0000	PLANT-MO-FI	303,399.68	97.8860	298,552.30	4,847.38-
	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 26882PBE1				
370,000.0000	PLANT-MO-FI	408,366.67	117.1400	433,418.00	25,051.33
	EATON CORP 4.150% 03/15/2033 DD 08/23/22 278062AH7				
1,945,000.0000	PLANT-MO-FI	1,865,289.42	97.9800	1,905,711.00	40,421.58
	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 28368EAE6				
995,000.0000	PLANT-MO-FI	1,130,008.99	113.9310	1,133,613.45	3,604.46

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 29250NAZ8				
455,000.0000	PLANT-MO-FI	454,777.20	91.3440	415,615.20	39,162.00-
	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 29250NBR5				
686,000.0000	PLANT-MO-FI	685,177.39	104.1520	714,482.72	29,305.33
	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 29266MAF6				
355,000.0000	PLANT-MO-FI	371,905.09	116.1410	412,300.55	40,395.46
	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 29273RAT6				
805,000.0000	PLANT-MO-FI	697,070.79	89.2000	718,060.00	20,989.21
	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23 29375CAC3				
897,000.0000	PLANT-MO-FI	896,781.69	100.9960	905,934.12	9,152.43
	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 29379VBX0				
535,000.0000	PLANT-MO-FI	534,733.03	90.5670	484,533.45	50,199.58-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 29379VCB7				
490,000.0000	PLANT-MO-FI	486,110.82	74.3410	364,270.90	121,839.92-
	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 29444UBS4				
875,000.0000	PLANT-MO-FI	871,795.50	84.9890	743,653.75	128,141.75-
	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 29446MAC6				
365,000.0000	PLANT-MO-FI	359,722.84	76.0960	277,750.40	81,972.44-
	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 29736RAP5				
335,000.0000	PLANT-MO-FI	333,027.13	89.1290	298,582.15	34,444.98-
	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 30040WAF5				
990,000.0000	PLANT-MO-FI	986,187.26	97.1010	961,299.90	24,887.36-
	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 30225VAJ6				
242,000.0000	PLANT-MO-FI	242,080.72	102.5860	248,258.12	6,177.40

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 30303M8H8				
972,000.0000	PLANT-MO-FI	971,780.21	95.2550	925,878.60	45,901.61-
	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 30303M8Q8				
825,000.0000	PLANT-MO-FI	838,330.18	108.9090	898,499.25	60,169.07
	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 3132DQ3Z7				
3,195,873.1835	PLANT-MO-FI	3,196,368.91	101.8950	3,256,434.98	60,066.07
	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 3137FNB82				
1,200,000.0000	PLANT-MO-FI	1,221,079.44	91.1580	1,093,896.00	127,183.44-
	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 3138EKFG5				
2,451,035.3592	PLANT-MO-FI	2,477,988.64	93.9370	2,302,429.09	175,559.55-
	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 31398LZ76				
36,331.3188	PLANT-MO-FI	36,574.08	98.9470	35,948.75	625.33-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 3140XHYK7				
1,521,359.6970	PLANT-MO-FI	1,547,310.06	95.1010	1,446,828.29	100,481.77-
	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 31428XBN5				
475,000.0000	PLANT-MO-FI	470,888.22	87.3350	414,841.25	56,046.97-
	FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22 345370DB3				
1,060,000.0000	PLANT-MO-FI	981,272.69	100.9910	1,070,504.60	89,231.91
	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 35564CDD6				
780,000.0000	PLANT-MO-FI	784,367.99	88.6590	691,540.20	92,827.79-
	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 35564CEJ2				
725,000.0000	PLANT-MO-FI	729,610.60	88.3680	640,668.00	88,942.60-
	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 36179YAT1				
2,429,368.8426	PLANT-MO-FI	2,388,297.00	101.7070	2,470,838.17	82,541.17

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 36179YHT4				
0.0040	PLANT-MO-FI	0.00	101.7070	0.00	0.00
	GE HEALTHCARE TECHNOLOGIES INC 5.905% 11/22/2032 DD 05/22/23 36267VAK9				
1,280,000.0000	PLANT-MO-FI	1,280,000.00	106.8390	1,367,539.20	87,539.20
	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 37045VAQ3				
255,000.0000	PLANT-MO-FI	319,368.42	91.6940	233,819.70	85,548.72-
	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 37045XDD5				
945,000.0000	PLANT-MO-FI	944,252.29	92.5540	874,635.30	69,616.99-
	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 37045XDH6				
825,000.0000	PLANT-MO-FI	824,435.53	89.7900	740,767.50	83,668.03-
	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 375558BF9				
670,000.0000	PLANT-MO-FI	679,482.55	97.8760	655,769.20	23,713.35-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 378272BG2				
1,150,000.0000	PLANT-MO-FI	1,147,927.23	85.0000	977,500.00	170,427.23-
	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 38141GVM3				
475,000.0000	PLANT-MO-FI	476,290.09	99.7070	473,608.25	2,681.84-
	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 38141GWV2				
2,560,000.0000	PLANT-MO-FI	2,706,747.39	95.0010	2,432,025.60	274,721.79-
	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 38383U3L2				
1,585,334.5942	PLANT-MO-FI	1,569,110.93	99.6580	1,579,912.75	10,801.82
	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 40443DAC6				
2,460,000.0000	PLANT-MO-FI	2,459,807.59	100.2920	2,467,183.20	7,375.61
	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 42225UAG9				
700,000.0000	PLANT-MO-FI	698,507.81	87.5400	612,780.00	85,727.81-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 42824CAW9				
315,000.0000	PLANT-MO-FI	331,435.61	99.5410	313,554.15	17,881.46-
	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 43815JAC7				
650,000.0000	PLANT-MO-FI	649,902.04	100.1340	650,871.00	968.96
	HONOLULU CITY & CNTY HI WSTWTR 2.495% 07/01/2027 DD 11/06/19 438701Y40				
80,000.0000	PLANT-MO-FI	80,000.00	93.8910	75,112.80	4,887.20-
	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 445545AM8				
410,000.0000	PLANT-MO-FI	405,493.45	80.5280	330,164.80	75,328.65-
	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 445545AP1				
440,000.0000	PLANT-MO-FI	435,703.98	100.4540	441,997.60	6,293.62
	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 44933DAE1				
1,264,000.0000	PLANT-MO-FI	1,263,863.29	102.1330	1,290,961.12	27,097.83

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 452151LF8				
1,680,000.0000	PLANT-MO-FI	1,558,481.89	98.9440	1,662,259.20	103,777.31
	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 452327AP4				
289,000.0000	PLANT-MO-FI	288,679.19	102.6440	296,641.16	7,961.97
	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 456837AP8				
515,000.0000	PLANT-MO-FI	514,937.87	99.4390	512,110.85	2,827.02-
	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 45866FAV6				
446,000.0000	PLANT-MO-FI	445,626.75	99.7029	444,675.27	951.48-
	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 465410BY3				
675,000.0000	PLANT-MO-FI	671,235.23	89.5400	604,395.00	66,840.23-
	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 465410CA4				
1,175,000.0000	PLANT-MO-FI	1,173,239.56	92.4350	1,086,111.25	87,128.31-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 46625HKC3				
280,000.0000	PLANT-MO-FI	286,102.07	97.9100	274,148.00	11,954.07-
	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 46642NBD7				
900,000.0000	PLANT-MO-FI	948,606.46	98.2420	884,178.00	64,428.46-
	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 46647PAX4				
3,070,000.0000	PLANT-MO-FI	3,378,550.97	98.0320	3,009,582.40	368,968.57-
	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 46647PDK9				
1,005,000.0000	PLANT-MO-FI	938,556.14	103.5560	1,040,737.80	102,181.66
	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 46647PDR4				
1,660,000.0000	PLANT-MO-FI	1,665,835.66	101.5260	1,685,331.60	19,495.94
	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 477920AC6				
829,000.0000	PLANT-MO-FI	828,875.11	100.8960	836,427.84	7,552.73

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
720,000.0000	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 49271VAJ9 PLANT-MO-FI	740,038.32	92.0690	662,896.80	77,141.52-
805,000.0000	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 49271VAM2 PLANT-MO-FI	802,146.55	74.9800	603,589.00	198,557.55-
990,000.0000	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 50077LAB2 PLANT-MO-FI	839,526.52	87.6000	867,240.00	27,713.48
2,080,000.0000	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 53944YAP8 PLANT-MO-FI	2,060,340.97	91.6650	1,906,632.00	153,708.97-
1,180,000.0000	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 539830CB3 PLANT-MO-FI	1,171,105.09	105.4140	1,243,885.20	72,780.11
210,000.0000	LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/2039 DD 06/02/10 544495UG7 PLANT-MO-FI	210,000.00	107.2950	225,319.50	15,319.50

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 54627RAS9				
1,650,000.0000	PLANT-MO-FI	1,571,836.27	102.2890	1,687,768.50	115,932.23
	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 548661EL7				
1,700,000.0000	PLANT-MO-FI	1,598,778.21	102.1100	1,735,870.00	137,091.79
	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 548661EM5				
840,000.0000	PLANT-MO-FI	830,069.83	105.2570	884,158.80	54,088.97
	MPLX LP 4.125% 03/01/2027 DD 02/10/17 55336VAK6				
280,000.0000	PLANT-MO-FI	279,055.93	97.9300	274,204.00	4,851.93-
	MPLX LP 5.200% 03/01/2047 DD 02/10/17 55336VAL4				
760,000.0000	PLANT-MO-FI	776,753.82	92.7420	704,839.20	71,914.62-
	MPLX LP 4.950% 09/01/2032 DD 08/11/22 55336VBU3				
804,000.0000	PLANT-MO-FI	799,955.02	98.0250	788,121.00	11,834.02-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	WARNERMEDIA HOLDINGS INC 3.755% 03/15/2027 DD 03/15/23 55903VBA0				
1,134,000.0000	PLANT-MO-FI	1,134,000.00	95.8950	1,087,449.30	46,550.70-
	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 571903BG7				
1,370,000.0000	PLANT-MO-FI	1,351,541.55	86.6760	1,187,461.20	164,080.35-
	MASSACHUSETTS ST SCH BLDG AUTH 2.436% 10/15/2027 DD 11/20/19 576000XG3				
320,000.0000	PLANT-MO-FI	320,000.00	93.4550	299,056.00	20,944.00-
	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 58013MFK5				
750,000.0000	PLANT-MO-FI	765,216.79	80.4880	603,660.00	161,556.79-
	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 58013MFP4				
320,000.0000	PLANT-MO-FI	319,216.60	97.2110	311,075.20	8,141.40-
	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 58013MFQ2				
260,000.0000	PLANT-MO-FI	258,720.40	94.9990	246,997.40	11,723.00-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 585055BU9				
79,000.0000	PLANT-MO-FI	84,720.24	97.4910	77,017.89	7,702.35-
	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 58770AAC7				
907,000.0000	PLANT-MO-FI	906,910.37	99.3690	901,276.83	5,633.54-
	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 58933YAX3				
150,000.0000	PLANT-MO-FI	149,533.08	96.1930	144,289.50	5,243.58-
	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 59156RAE8				
578,000.0000	PLANT-MO-FI	620,871.39	113.8970	658,324.66	37,453.27
	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 59259NZN6				
20,000.0000	PLANT-MO-FI	19,968.36	109.4920	21,898.40	1,930.04
	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 59259YCA5				
395,000.0000	PLANT-MO-FI	403,651.99	105.6340	417,254.30	13,602.31

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
750,000.0000	MIAMI-DADE CNTY FL WTR & SWR R 2.551% 10/01/2028 DD 11/06/19 59334DLK8 PLANT-MO-FI	750,000.00	92.3480	692,610.00	57,390.00-
1,505,000.0000	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 594918CC6 PLANT-MO-FI	1,605,417.62	68.6170	1,032,685.85	572,731.77-
775,000.0000	MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 609207BB0 PLANT-MO-FI	665,153.47	88.9130	689,075.75	23,922.28
365,000.0000	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 6174468C6 PLANT-MO-FI	366,066.13	98.5730	359,791.45	6,274.68-
1,765,000.0000	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 6174468G7 PLANT-MO-FI	1,885,946.13	97.5020	1,720,910.30	165,035.83-
970,000.0000	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 62954HAJ7 PLANT-MO-FI	944,957.77	84.3990	818,670.30	126,287.47-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 63111XAK7				
513,000.0000	PLANT-MO-FI	518,100.03	107.8450	553,244.85	35,144.82
	NATWEST GROUP PLC VAR RT 06/14/2027 DD 06/14/21 639057AC2				
200,000.0000	PLANT-MO-FI	200,000.00	91.3310	182,662.00	17,338.00-
	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 643821AA9				
1,345,000.0000	PLANT-MO-FI	1,321,504.59	87.5460	1,177,493.70	144,010.89-
	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 64966HTX8				
370,000.0000	PLANT-MO-FI	368,488.64	106.6750	394,697.50	26,208.86
	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 651639AX4				
1,270,000.0000	PLANT-MO-FI	1,339,635.76	91.4470	1,161,376.90	178,258.86-
	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 65473PAN5				
91,000.0000	PLANT-MO-FI	90,866.28	102.0300	92,847.30	1,981.02

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 65473QBD4				
240,000.0000	PLANT-MO-FI	238,838.59	100.7530	241,807.20	2,968.61
	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 65480VAD5				
1,281,000.0000	PLANT-MO-FI	1,280,936.62	99.6280	1,276,234.68	4,701.94-
	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 655844CP1				
1,220,000.0000	PLANT-MO-FI	1,219,823.27	91.6870	1,118,581.40	101,241.87-
	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 67077MAW8				
900,000.0000	PLANT-MO-FI	962,662.36	90.4180	813,762.00	148,900.36-
	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 67103HAG2				
695,000.0000	PLANT-MO-FI	773,739.86	99.2490	689,780.55	83,959.31-
	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 682680BJ1				
283,000.0000	PLANT-MO-FI	282,653.79	103.3880	292,588.04	9,934.25

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 68389XBM6				
930,000.0000	PLANT-MO-FI	936,655.87	94.8620	882,216.60	54,439.27-
	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 693475BR5				
1,350,000.0000	PLANT-MO-FI	1,341,127.30	102.0940	1,378,269.00	37,141.70
	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 69353REK0				
1,800,000.0000	PLANT-MO-FI	1,799,469.85	97.3000	1,751,400.00	48,069.85-
	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 6944PL2E8				
1,845,000.0000	PLANT-MO-FI	1,844,546.85	92.4020	1,704,816.90	139,729.95-
	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 717081ET6				
140,000.0000	PLANT-MO-FI	139,815.53	96.4500	135,030.00	4,785.53-
	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 718172CW7				
166,000.0000	PLANT-MO-FI	165,876.80	104.9740	174,256.84	8,380.04

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 74251VAN2				
1,280,000.0000	PLANT-MO-FI	1,354,650.06	84.8820	1,086,489.60	268,160.46-
	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 74340XBM2				
350,000.0000	PLANT-MO-FI	348,492.50	87.5410	306,393.50	42,099.00-
	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 74340XBN0				
115,000.0000	PLANT-MO-FI	114,909.40	92.4790	106,350.85	8,558.55-
	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 74432QCA1				
1,070,000.0000	PLANT-MO-FI	1,129,440.77	93.3690	999,048.30	130,392.47-
	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 756109BL7				
700,000.0000	PLANT-MO-FI	729,916.69	85.0980	595,686.00	134,230.69-
	REEDY CREEK FL IMPT DIST 2.397% 06/01/2032 DD 02/27/20 758449SD5				
190,000.0000	PLANT-MO-FI	190,000.00	83.4910	158,632.90	31,367.10-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	REEDY CREEK FL IMPT DIST 2.447% 06/01/2033 DD 02/27/20 758449SE3				
190,000.0000	PLANT-MO-FI	190,000.00	81.9820	155,765.80	34,234.20-
	REEDY CREEK FL IMPT DIST 2.497% 06/01/2034 DD 02/27/20 758449SF0				
150,000.0000	PLANT-MO-FI	150,000.00	80.5440	120,816.00	29,184.00-
	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 75886FAE7				
334,000.0000	PLANT-MO-FI	333,768.17	82.3510	275,052.34	58,715.83-
	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 760759AU4				
290,000.0000	PLANT-MO-FI	289,937.54	98.0960	284,478.40	5,459.14-
	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 775109BB6				
245,000.0000	PLANT-MO-FI	319,414.98	94.2920	231,015.40	88,399.58-
	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 780097BK6				
650,000.0000	PLANT-MO-FI	650,522.22	99.6500	647,725.00	2,797.22-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 78013XZU5				
675,000.0000	PLANT-MO-FI	674,868.81	98.4630	664,625.25	10,243.56-
	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 78081BAN3				
905,000.0000	PLANT-MO-FI	892,759.46	81.7390	739,737.95	153,021.51-
	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 78355HKW8				
584,000.0000	PLANT-MO-FI	583,332.08	101.3730	592,018.32	8,686.24
	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 784033AS1				
797,832.6489	PLANT-MO-FI	797,738.35	97.4860	777,775.14	19,963.21-
	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 808513BY0				
280,000.0000	PLANT-MO-FI	279,804.75	93.1420	260,797.60	19,007.15-
	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 824348BL9				
1,175,000.0000	PLANT-MO-FI	1,203,141.84	86.8430	1,020,405.25	182,736.59-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 828807CL9				
430,000.0000	PLANT-MO-FI	468,084.63	91.1370	391,889.10	76,195.53-
	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 832696AX6				
443,000.0000	PLANT-MO-FI	442,716.51	109.2980	484,190.14	41,473.63
	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 84265VAJ4				
300,000.0000	PLANT-MO-FI	366,602.37	102.0980	306,294.00	60,308.37-
	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 84756NAD1				
130,000.0000	PLANT-MO-FI	130,205.76	99.8010	129,741.30	464.46-
	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 84861TAF5				
990,000.0000	PLANT-MO-FI	1,001,294.18	91.1710	902,592.90	98,701.28-
	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 855244AZ2				
1,880,000.0000	PLANT-MO-FI	1,873,068.66	88.5810	1,665,322.80	207,745.86-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 85855CAB6				
2,040,000.0000	PLANT-MO-FI	1,983,356.87	83.8150	1,709,826.00	273,530.87-
	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 87264ABF1				
1,235,000.0000	PLANT-MO-FI	1,290,463.89	94.9100	1,172,138.50	118,325.39-
	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 87264ACV5				
603,000.0000	PLANT-MO-FI	602,143.89	102.6430	618,937.29	16,793.40
	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 874060AX4				
805,000.0000	PLANT-MO-FI	813,591.96	85.8330	690,955.65	122,636.31-
	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 87612EBH8				
660,000.0000	PLANT-MO-FI	659,950.93	96.3230	635,731.80	24,219.13-
	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 87938WAU7				
585,000.0000	PLANT-MO-FI	659,761.16	92.8830	543,365.55	116,395.61-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	TORONTO-DOMINION BANK/THE 5.523% 07/17/2028 DD 07/17/23 89115A2U5				
1,330,000.0000	PLANT-MO-FI	1,330,000.00	103.0250	1,370,232.50	40,232.50
	TOTALENERGIES CAPITAL INTERNAT 3.455% 02/19/2029 DD 02/19/19 89153VAQ2				
685,000.0000	PLANT-MO-FI	685,000.00	96.5370	661,278.45	23,721.55-
	TOTALENERGIES CAPITAL INTERNAT 3.127% 05/29/2050 DD 05/29/20 89153VAV1				
645,000.0000	PLANT-MO-FI	645,000.00	73.6520	475,055.40	169,944.60-
	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 891940AC2				
739,000.0000	PLANT-MO-FI	738,999.74	99.4050	734,602.95	4,396.79-
	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 89239HAD0				
1,950,000.0000	PLANT-MO-FI	1,949,849.66	100.5180	1,960,101.00	10,251.34
	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 89788MAG7				
2,150,000.0000	PLANT-MO-FI	2,036,717.13	96.3590	2,071,718.50	35,001.37

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	TRUIST FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23 89788MAP7				
144,000.0000	PLANT-MO-FI	144,000.00	102.2160	147,191.04	3,191.04
	MEXICO GOVERNMENT INTERNATIONA 2.659% 05/24/2031 DD 11/24/20 91087BAM2				
925,000.0000	PLANT-MO-FI	925,000.00	84.5330	781,930.25	143,069.75-
	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 91087BAQ3				
410,000.0000	PLANT-MO-FI	409,773.07	82.5400	338,414.00	71,359.07-
	US BANCORP 2.400% 07/30/2024 DD 07/29/19 91159HHX1				
620,000.0000	PLANT-MO-FI	619,922.79	98.2670	609,255.40	10,667.39-
	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 912810SX7				
25,739,000.0000	PLANT-MO-FI	25,995,940.71	71.7270	18,461,812.53	7,534,128.18-
	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 912810TA6				
32,872,000.0000	PLANT-MO-FI	28,098,940.03	69.8320	22,955,175.04	5,143,764.99-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 912810TD0				
2,285,000.0000	PLANT-MO-FI	1,678,717.12	69.6840	1,592,279.40	86,437.72-
	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 912810TT5				
970,000.0000	PLANT-MO-FI	870,489.59	101.5630	985,161.10	114,671.51
	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 912810TV0				
1,100,000.0000	PLANT-MO-FI	1,173,972.95	112.6720	1,239,392.00	65,419.05
	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 91282CCB5				
2,200,000.0000	PLANT-MO-FI	2,170,948.78	85.9260	1,890,372.00	280,576.78-
	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 91282CCZ2				
26,568,000.0000	PLANT-MO-FI	25,686,165.86	91.8910	24,413,600.88	1,272,564.98-
	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 91282CDW8				
10,000.0000	PLANT-MO-FI	9,898.37	90.2930	9,029.30	869.07-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 91282CDY4				
1,372,000.0000	PLANT-MO-FI	1,181,338.98	86.1330	1,181,744.76	405.78
	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 91282CHT1				
3,780,000.0000	PLANT-MO-FI	3,540,641.01	100.0780	3,782,948.40	242,307.39
	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 91282CHW4				
2,100,000.0000	PLANT-MO-FI	2,012,183.82	101.3980	2,129,358.00	117,174.18
	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 91282CHZ7				
2,800,000.0000	PLANT-MO-FI	2,765,365.22	104.3910	2,922,948.00	157,582.78
	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 91282CJF9				
31,300,000.0000	PLANT-MO-FI	32,514,824.11	104.4840	32,703,492.00	188,667.89
	U S TREASURY NOTE 4.875% 11/30/2025 DD 11/30/23 91282CJL6				
28,600,000.0000	PLANT-MO-FI	28,843,372.35	101.0590	28,902,874.00	59,501.65

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23 91282CJM4				
1,150,000.0000	PLANT-MO-FI	1,180,505.54	102.9840	1,184,316.00	3,810.46
	RTX CORP 4.625% 11/16/2048 DD 08/16/18 913017CX5				
1,205,000.0000	PLANT-MO-FI	1,305,847.61	91.5650	1,103,358.25	202,489.36-
	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 91324PCR1				
475,000.0000	PLANT-MO-FI	524,342.67	97.4390	462,835.25	61,507.42-
	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 91324PDS8				
530,000.0000	PLANT-MO-FI	529,910.75	92.9490	492,629.70	37,281.05-
	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 91911TAQ6				
560,000.0000	PLANT-MO-FI	567,793.66	92.3460	517,137.60	50,656.06-
	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 92343VES9				
865,000.0000	PLANT-MO-FI	864,094.14	97.0480	839,465.20	24,628.94-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
185,000.0000	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 92343VEU4 PLANT-MO-FI	206,136.70	96.8030	179,085.55	27,051.15-
1,165,000.0000	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 92343VFU3 PLANT-MO-FI	1,097,900.29	68.1530	793,982.45	303,917.84-
1,250,000.0000	VISA INC 3.150% 12/14/2025 DD 12/14/15 92826CAD4 PLANT-MO-FI	1,254,123.73	97.5900	1,219,875.00	34,248.73-
484,920.6246	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 92890KAZ8 PLANT-MO-FI	505,224.90	98.5990	478,126.89	27,098.01-
500,000.0000	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 92936UAG4 PLANT-MO-FI	496,790.54	84.6510	423,255.00	73,535.54-
875,000.0000	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 92936UAH2 PLANT-MO-FI	866,185.68	78.0160	682,640.00	183,545.68-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 94106LBM0				
525,000.0000	PLANT-MO-FI	497,684.66	66.7350	350,358.75	147,325.91-
	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 94106LBQ1				
205,000.0000	PLANT-MO-FI	204,989.07	89.0820	182,618.10	22,370.97-
	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 94974BGL8				
660,000.0000	PLANT-MO-FI	659,083.10	97.9370	646,384.20	12,698.90-
	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 94989AAT2				
521,819.8019	PLANT-MO-FI	538,048.62	97.5410	508,988.25	29,060.37-
	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 95000U2D4				
2,675,000.0000	PLANT-MO-FI	2,800,508.31	97.3070	2,602,962.25	197,546.06-
	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 95001FAX3				
1,545,000.0000	PLANT-MO-FI	1,586,082.62	95.2340	1,471,365.30	114,717.32-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 95002RAX6				
400,000.0000	PLANT-MO-FI	411,070.58	84.8780	339,512.00	71,558.58-
	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 958667AE7				
154,000.0000	PLANT-MO-FI	153,604.76	103.9560	160,092.24	6,487.48
	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 969457BY5				
955,000.0000	PLANT-MO-FI	952,386.50	85.6320	817,785.60	134,600.90-
	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 976657AL0				
234,000.0000	PLANT-MO-FI	235,508.45	97.2980	227,677.32	7,831.13-
	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 976843BJ0				
670,000.0000	PLANT-MO-FI	763,436.31	92.7610	621,498.70	141,937.61-
	WISCONSIN ST GEN FUND ANNUAL A 2.196% 05/01/2027 DD 02/13/20 977100GZ3				
400,000.0000	PLANT-MO-FI	400,000.00	93.2790	373,116.00	26,884.00-
TOTAL INVESTMENTS FIXED INCOME SECURITIES		370,810,379.80		343,759,299.61	27,051,080.19-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
INVESTMENTS EQUITY					
	ALLEGION PLC G0176J109				
1,786.0000	PLANT-MO-EQ	69,407.91	126.6900	226,268.34	156,860.43
	AMCOR PLC G0250X107				
28,914.0000	PLANT-MO-EQ	316,069.86	9.6400	278,730.96	37,338.90-
	AON PLC G0403H108				
3,953.0000	PLANT-MO-EQ	193,736.53	291.0200	1,150,402.06	956,665.53
	ARCH CAPITAL GROUP LTD G0450A105				
7,151.0000	PLANT-MO-EQ	411,110.99	74.2700	531,104.77	119,993.78
	ACCENTURE PLC G1151C101				
12,396.0000	PLANT-MO-EQ	845,531.91	350.9100	4,349,880.36	3,504,348.45
	EATON CORP PLC G29183103				
7,894.0000	PLANT-MO-EQ	448,753.75	240.8200	1,901,033.08	1,452,279.33
	EVEREST GROUP LTD G3223R108				
845.0000	PLANT-MO-EQ	202,110.54	353.5800	298,775.10	96,664.56

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	INVESCO LTD G491BT108				
8,772.0000	PLANT-MO-EQ	158,395.28	17.8400	156,492.48	1,902.80-
	JOHNSON CONTROLS INTERNATIONAL G51502105				
13,365.0000	PLANT-MO-EQ	392,182.97	57.6400	770,358.60	378,175.63
	LINDE PLC G54950103				
9,577.0000	PLANT-MO-EQ	758,891.21	410.7100	3,933,369.67	3,174,478.46
	MEDTRONIC PLC G5960L103				
26,215.0000	PLANT-MO-EQ	1,975,818.38	82.3800	2,159,591.70	183,773.32
	APTIV PLC G6095L109				
5,570.0000	PLANT-MO-EQ	201,538.76	89.7200	499,740.40	298,201.64
	NORWEGIAN CRUISE LINE HOLDINGS G66721104				
8,594.0000	PLANT-MO-EQ	293,646.10	20.0400	172,223.76	121,422.34-
	PENTAIR PLC G7S00T104				
3,256.0000	PLANT-MO-EQ	76,180.78	72.7100	236,743.76	160,562.98
	SEAGATE TECHNOLOGY HOLDINGS PL G7997R103				
3,863.0000	PLANT-MO-EQ	94,805.74	85.3700	329,784.31	234,978.57

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	STERIS PLC G8473T100				
1,991.0000	PLANT-MO-EQ	307,061.65	219.8500	437,721.35	130,659.70
	TRANE TECHNOLOGIES PLC G8994E103				
4,480.0000	PLANT-MO-EQ	113,802.89	243.9000	1,092,672.00	978,869.11
	WILLIS TOWERS WATSON PLC G96629103				
2,042.0000	PLANT-MO-EQ	252,044.06	241.2000	492,530.40	240,486.34
	BUNGE GLOBAL SA H11356104				
2,936.0000	PLANT-MO-EQ	307,155.51	100.9500	296,389.20	10,766.31-
	CHUBB LTD H1467J104				
8,123.0000	PLANT-MO-EQ	518,700.79	226.0000	1,835,798.00	1,317,097.21
	GARMIN LTD H2906T109				
2,866.0000	PLANT-MO-EQ	140,489.38	128.5400	368,395.64	227,906.26
	TE CONNECTIVITY LTD H84989104				
6,154.0000	PLANT-MO-EQ	205,805.58	140.5000	864,637.00	658,831.42
	LYONDELLBASELL INDUSTRIES NV N53745100				
4,958.0000	PLANT-MO-EQ	242,827.25	95.0800	471,406.64	228,579.39

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	NXP SEMICONDUCTORS NV N6596X109				
5,138.0000	PLANT-MO-EQ	1,031,475.96	229.6800	1,180,095.84	148,619.88
	ROYAL CARIBBEAN CRUISES LTD V7780T103				
4,648.0000	PLANT-MO-EQ	377,186.49	129.4900	601,869.52	224,683.03
	AFLAC INC 001055102				
10,651.0000	PLANT-MO-EQ	116,382.72	82.5000	878,707.50	762,324.78
	AES CORP/THE 00130H105				
13,271.0000	PLANT-MO-EQ	129,314.23	19.2500	255,466.75	126,152.52
	AT&T INC 00206R102				
140,868.0000	PLANT-MO-EQ	1,979,586.23	16.7800	2,363,765.04	384,178.81
	ABBOTT LABORATORIES 002824100				
34,174.0000	PLANT-MO-EQ	579,460.23	110.0700	3,761,532.18	3,182,071.95
	ABBVIE INC 00287Y109				
34,946.0000	PLANT-MO-EQ	947,083.67	154.9700	5,415,581.62	4,468,497.95
	ADOBE INC 00724F101				
9,000.0000	PLANT-MO-EQ	232,960.03	596.6000	5,369,400.00	5,136,439.97

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ADVANCED MICRO DEVICES INC 007903107				
31,914.0000	PLANT-MO-EQ	635,570.59	147.4100	4,704,442.74	4,068,872.15
	AGILENT TECHNOLOGIES INC 00846U101				
5,844.0000	PLANT-MO-EQ	76,205.44	139.0300	812,491.32	736,285.88
	AIRBNB INC 009066101				
8,588.0000	PLANT-MO-EQ	1,226,671.32	136.1400	1,169,170.32	57,501.00-
	AIR PRODUCTS AND CHEMICALS INC 009158106				
4,417.0000	PLANT-MO-EQ	222,974.17	273.8000	1,209,374.60	986,400.43
	AKAMAI TECHNOLOGIES INC 00971T101				
3,064.0000	PLANT-MO-EQ	116,455.22	118.3500	362,624.40	246,169.18
	ALBEMARLE CORP 012653101				
2,399.0000	PLANT-MO-EQ	220,338.31	144.4800	346,607.52	126,269.21
	ALEXANDRIA REAL ESTATE EQUITIE 015271109				
3,101.0000	PLANT-MO-EQ	381,170.63	126.7700	393,113.77	11,943.14
	ALIGN TECHNOLOGY INC 016255101				
1,460.0000	PLANT-MO-EQ	222,465.50	274.0000	400,040.00	177,574.50

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ALLIANT ENERGY CORP				
	018802108				
4,890.0000	PLANT-MO-EQ	197,422.60	51.3000	250,857.00	53,434.40
	ALLSTATE CORP/THE				
	020002101				
5,228.0000	PLANT-MO-EQ	69,197.05	139.9800	731,815.44	662,618.39
	ALPHABET INC				
	02079K107				
98,384.0000	PLANT-MO-EQ	947,068.95	140.9300	13,865,257.12	12,918,188.17
	ALPHABET INC				
	02079K305				
116,897.0000	PLANT-MO-EQ	1,586,949.39	139.6900	16,329,341.93	14,742,392.54
	ALTRIA GROUP INC				
	02209S103				
35,034.0000	PLANT-MO-EQ	281,611.46	40.3400	1,413,271.56	1,131,660.10
	AMAZON.COM INC				
	023135106				
179,630.0000	PLANT-MO-EQ	2,804,406.43	151.9400	27,292,982.20	24,488,575.77
	AMERICAN AIRLINES GROUP INC				
	02376R102				
12,897.0000	PLANT-MO-EQ	404,848.54	13.7400	177,204.78	227,643.76-
	AMERICAN EXPRESS CO				
	025816109				
11,372.0000	PLANT-MO-EQ	104,704.11	187.3400	2,130,430.48	2,025,726.37

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	AMERICAN INTERNATIONAL GROUP I 026874784				
13,869.0000	PLANT-MO-EQ	405,793.19	67.7500	939,624.75	533,831.56
	AMERICAN TOWER CORP 03027X100				
9,157.0000	PLANT-MO-EQ	533,062.30	215.8800	1,976,813.16	1,443,750.86
	AMERICAN WATER WORKS CO INC 030420103				
3,774.0000	PLANT-MO-EQ	284,612.59	131.9900	498,130.26	213,517.67
	CENCORA INC 03073E105				
3,297.0000	PLANT-MO-EQ	101,539.97	205.3800	677,137.86	575,597.89
	AMERIPRISE FINANCIAL INC 03076C106				
2,021.0000	PLANT-MO-EQ	13,606.03	379.8300	767,636.43	754,030.40
	AMETEK INC 031100100				
4,567.0000	PLANT-MO-EQ	244,956.20	164.8900	753,052.63	508,096.43
	AMGEN INC 031162100				
10,557.0000	PLANT-MO-EQ	555,302.98	288.0200	3,040,627.14	2,485,324.16
	AMPHENOL CORP 032095101				
11,704.0000	PLANT-MO-EQ	127,445.89	99.1300	1,160,217.52	1,032,771.63

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ANALOG DEVICES INC 032654105				
9,847.0000	PLANT-MO-EQ	507,982.19	198.5600	1,955,220.32	1,447,238.13
	ANSYS INC 03662Q105				
1,727.0000	PLANT-MO-EQ	221,266.29	362.8800	626,693.76	405,427.47
	ELEVANCE HEALTH INC 036752103				
4,660.0000	PLANT-MO-EQ	170,886.83	471.5600	2,197,469.60	2,026,582.77
	APA CORP 03743Q108				
6,211.0000	PLANT-MO-EQ	163,866.71	35.8800	222,850.68	58,983.97
	APPLE INC 037833100				
288,776.0000	PLANT-MO-EQ	90,331.01	192.5300	55,598,043.28	55,507,712.27
	APPLIED MATERIALS INC 038222105				
16,564.0000	PLANT-MO-EQ	81,735.50	162.0700	2,684,527.48	2,602,791.98
	ARCHER-DANIELS-MIDLAND CO 039483102				
10,542.0000	PLANT-MO-EQ	145,914.46	72.2200	761,343.24	615,428.78
	ARISTA NETWORKS INC 040413106				
5,014.0000	PLANT-MO-EQ	392,948.74	235.5100	1,180,847.14	787,898.40

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ASSURANT INC 04621X108				
1,015.0000	PLANT-MO-EQ	41,876.44	168.4900	171,017.35	129,140.91
	ATMOS ENERGY CORP 049560105				
2,879.0000	PLANT-MO-EQ	285,455.94	115.9000	333,676.10	48,220.16
	AUTODESK INC 052769106				
4,232.0000	PLANT-MO-EQ	75,655.13	243.4800	1,030,407.36	954,752.23
	AUTOMATIC DATA PROCESSING INC 053015103				
8,138.0000	PLANT-MO-EQ	172,403.86	232.9700	1,895,909.86	1,723,506.00
	AUTOZONE INC 053332102				
349.0000	PLANT-MO-EQ	10,497.92	2,585.6100	902,377.89	891,879.97
	AVALONBAY COMMUNITIES INC 053484101				
2,798.0000	PLANT-MO-EQ	357,121.35	187.2200	523,841.56	166,720.21
	AVERY DENNISON CORP 053611109				
1,561.0000	PLANT-MO-EQ	26,519.07	202.1600	315,571.76	289,052.69
	AXON ENTERPRISE INC 05464C101				
1,426.0000	PLANT-MO-EQ	314,612.01	258.3300	368,378.58	53,766.57

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	BAKER HUGHES CO 05722G100				
20,094.0000	PLANT-MO-EQ	493,893.42	34.1800	686,812.92	192,919.50
	BALL CORP 058498106				
6,108.0000	PLANT-MO-EQ	61,984.07	57.5200	351,332.16	289,348.09
	BANK OF AMERICA CORP 060505104				
136,004.0000	PLANT-MO-EQ	1,403,036.70	33.6700	4,579,254.68	3,176,217.98
	BATH & BODY WORKS INC 070830104				
4,401.0000	PLANT-MO-EQ	31,824.46	43.1600	189,947.16	158,122.70
	BAXTER INTERNATIONAL INC 071813109				
10,023.0000	PLANT-MO-EQ	119,795.33	38.6600	387,489.18	267,693.85
	BECTON DICKINSON & CO 075887109				
5,715.0000	PLANT-MO-EQ	418,592.07	243.8300	1,393,488.45	974,896.38
	W R BERKLEY CORP 084423102				
4,204.0000	PLANT-MO-EQ	191,225.95	70.7200	297,306.88	106,080.93
	BEST BUY CO INC 086516101				
3,882.0000	PLANT-MO-EQ	98,129.98	78.2800	303,882.96	205,752.98

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	BIO-RAD LABORATORIES INC 090572207				
433.0000	PLANT-MO-EQ	195,700.42	322.8900	139,811.37	55,889.05-
	BIOGEN INC 09062X103				
2,835.0000	PLANT-MO-EQ	123,094.92	258.7700	733,612.95	610,518.03
	BIO-TECHNE CORP 09073M104				
2,964.0000	PLANT-MO-EQ	366,801.30	77.1600	228,702.24	138,099.06-
	BLACKROCK INC 09247X101				
2,766.0000	PLANT-MO-EQ	599,955.13	811.8000	2,245,438.80	1,645,483.67
	BLACKSTONE INC 09260D107				
13,992.0000	PLANT-MO-EQ	1,592,205.65	130.9200	1,831,832.64	239,626.99
	BOEING CO/THE 097023105				
11,181.0000	PLANT-MO-EQ	353,134.04	260.6600	2,914,439.46	2,561,305.42
	BOOKING HOLDINGS INC 09857L108				
689.0000	PLANT-MO-EQ	114,984.27	3,547.2200	2,444,034.58	2,329,050.31
	BORGWARNER INC 099724106				
4,882.0000	PLANT-MO-EQ	138,479.16	35.8500	175,019.70	36,540.54

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	BOSTON PROPERTIES INC 101121101				
2,846.0000	PLANT-MO-EQ	226,756.26	70.1700	199,703.82	27,052.44-
	BOSTON SCIENTIFIC CORP 101137107				
28,838.0000	PLANT-MO-EQ	340,697.98	57.8100	1,667,124.78	1,326,426.80
	BRISTOL-MYERS SQUIBB CO 110122108				
40,180.0000	PLANT-MO-EQ	980,899.15	51.3100	2,061,635.80	1,080,736.65
	BROADRIDGE FINANCIAL SOLUTIONS 11133T103				
2,325.0000	PLANT-MO-EQ	274,835.11	205.7500	478,368.75	203,533.64
	BROADCOM INC 11135F101				
8,675.0000	PLANT-MO-EQ	1,452,740.55	1,116.2500	9,683,468.75	8,230,728.20
	BROWN & BROWN INC 115236101				
4,718.0000	PLANT-MO-EQ	272,850.08	71.1100	335,496.98	62,646.90
	BROWN-FORMAN CORP 115637209				
3,447.0000	PLANT-MO-EQ	41,103.97	57.1000	196,823.70	155,719.73
	BUILDERS FIRSTSOURCE INC 12008R107				
2,438.0000	PLANT-MO-EQ	396,199.38	166.9400	406,999.72	10,800.34

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CBOE GLOBAL MARKETS INC 12503M108				
2,160.0000	PLANT-MO-EQ	206,840.03	178.5600	385,689.60	178,849.57
	CBRE GROUP INC 12504L109				
6,027.0000	PLANT-MO-EQ	106,429.95	93.0900	561,053.43	454,623.48
	CDW CORP/DE 12514G108				
2,669.0000	PLANT-MO-EQ	330,488.73	227.3200	606,717.08	276,228.35
	CF INDUSTRIES HOLDINGS INC 125269100				
3,810.0000	PLANT-MO-EQ	55,052.91	79.5000	302,895.00	247,842.09
	CH ROBINSON WORLDWIDE INC 12541W209				
2,452.0000	PLANT-MO-EQ	119,322.41	86.3900	211,828.28	92,505.87
	CIGNA GROUP/THE 125523100				
5,780.0000	PLANT-MO-EQ	63,839.33	299.4500	1,730,821.00	1,666,981.67
	CME GROUP INC 12572Q105				
7,089.0000	PLANT-MO-EQ	580,549.91	210.6000	1,492,943.40	912,393.49
	CMS ENERGY CORP 125896100				
5,768.0000	PLANT-MO-EQ	176,823.97	58.0700	334,947.76	158,123.79

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CSX CORP 126408103				
39,050.0000	PLANT-MO-EQ	79,617.37	34.6700	1,353,863.50	1,274,246.13
	CVS HEALTH CORP 126650100				
25,233.0000	PLANT-MO-EQ	685,253.92	78.9600	1,992,397.68	1,307,143.76
	COTERRA ENERGY INC 127097103				
14,925.0000	PLANT-MO-EQ	274,529.25	25.5200	380,886.00	106,356.75
	CADENCE DESIGN SYSTEMS INC 127387108				
5,352.0000	PLANT-MO-EQ	217,487.45	272.3700	1,457,724.24	1,240,236.79
	CAESARS ENTERTAINMENT INC 12769G100				
4,243.0000	PLANT-MO-EQ	378,984.76	46.8800	198,911.84	180,072.92-
	CAMDEN PROPERTY TRUST 133131102				
2,097.0000	PLANT-MO-EQ	351,175.90	99.2900	208,211.13	142,964.77-
	CAMPBELL SOUP CO 134429109				
3,999.0000	PLANT-MO-EQ	158,486.96	43.2300	172,876.77	14,389.81
	CAPITAL ONE FINANCIAL CORP 14040H105				
7,515.0000	PLANT-MO-EQ	272,531.04	131.1200	985,366.80	712,835.76

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CARDINAL HEALTH INC				
	14149Y108				
4,864.0000	PLANT-MO-EQ	118,241.43	100.8000	490,291.20	372,049.77
	CARMAX INC				
	143130102				
3,057.0000	PLANT-MO-EQ	63,398.33	76.7400	234,594.18	171,195.85
	CARNIVAL CORP				
	143658300				
19,901.0000	PLANT-MO-EQ	337,531.68	18.5400	368,964.54	31,432.86
	CARRIER GLOBAL CORP				
	14448C104				
16,342.0000	PLANT-MO-EQ	66,171.51	57.4500	938,847.90	872,676.39
	CATALENT INC				
	148806102				
3,722.0000	PLANT-MO-EQ	292,628.25	44.9300	167,229.46	125,398.79-
	CATERPILLAR INC				
	149123101				
10,056.0000	PLANT-MO-EQ	142,791.87	295.6700	2,973,257.52	2,830,465.65
	CELANESE CORP				
	150870103				
2,053.0000	PLANT-MO-EQ	185,952.12	155.3700	318,974.61	133,022.49
	CENTENE CORP				
	15135B101				
10,698.0000	PLANT-MO-EQ	450,380.25	74.2100	793,898.58	343,518.33

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CENTERPOINT ENERGY INC 15189T107				
12,671.0000	PLANT-MO-EQ	211,227.83	28.5700	362,010.47	150,782.64
	CERIDIAN HCM HOLDING INC 15677J108				
3,009.0000	PLANT-MO-EQ	318,517.74	67.1200	201,964.08	116,553.66-
	CHARLES RIVER LABORATORIES INT 159864107				
1,012.0000	PLANT-MO-EQ	324,860.10	236.4000	239,236.80	85,623.30-
	CHARTER COMMUNICATIONS INC 16119P108				
2,005.0000	PLANT-MO-EQ	549,322.28	388.6800	779,303.40	229,981.12
	CHEVRON CORP 166764100				
34,680.0000	PLANT-MO-EQ	1,137,115.50	149.1600	5,172,868.80	4,035,753.30
	CHIPOTLE MEXICAN GRILL INC 169656105				
543.0000	PLANT-MO-EQ	180,358.34	2,286.9600	1,241,819.28	1,061,460.94
	CHURCH & DWIGHT CO INC 171340102				
4,860.0000	PLANT-MO-EQ	224,718.56	94.5600	459,561.60	234,843.04
	CINCINNATI FINANCIAL CORP 172062101				
3,067.0000	PLANT-MO-EQ	161,612.01	103.4600	317,311.82	155,699.81

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CISCO SYSTEMS INC 17275R102				
79,997.0000	PLANT-MO-EQ	795,240.74	50.5200	4,041,448.44	3,246,207.70
	CINTAS CORP 172908105				
1,716.0000	PLANT-MO-EQ	92,846.47	602.6600	1,034,164.56	941,318.09
	CITIGROUP INC 172967424				
37,801.0000	PLANT-MO-EQ	1,253,416.16	51.4400	1,944,483.44	691,067.28
	CITIZENS FINANCIAL GROUP INC 174610105				
9,191.0000	PLANT-MO-EQ	215,349.77	33.1400	304,589.74	89,239.97
	CLOROX CO/THE 189054109				
2,447.0000	PLANT-MO-EQ	57,360.71	142.5900	348,917.73	291,557.02
	COCA-COLA CO/THE 191216100				
76,749.0000	PLANT-MO-EQ	1,330,334.25	58.9300	4,522,818.57	3,192,484.32
	COGNIZANT TECHNOLOGY SOLUTIONS 192446102				
9,905.0000	PLANT-MO-EQ	167,463.54	75.5300	748,124.65	580,661.11
	COLGATE-PALMOLIVE CO 194162103				
16,282.0000	PLANT-MO-EQ	242,613.16	79.7100	1,297,838.22	1,055,225.06

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	COMCAST CORP 20030N101				
79,312.0000	PLANT-MO-EQ	637,933.88	43.8500	3,477,831.20	2,839,897.32
	COMERICA INC 200340107				
2,478.0000	PLANT-MO-EQ	59,806.95	55.8100	138,297.18	78,490.23
	CONAGRA BRANDS INC 205887102				
9,797.0000	PLANT-MO-EQ	146,607.58	28.6600	280,782.02	134,174.44
	CONOCOPHILLIPS 20825C104				
23,456.0000	PLANT-MO-EQ	385,681.78	116.0700	2,722,537.92	2,336,856.14
	CONSOLIDATED EDISON INC 209115104				
6,903.0000	PLANT-MO-EQ	394,705.98	90.9700	627,965.91	233,259.93
	CONSTELLATION BRANDS INC 21036P108				
3,201.0000	PLANT-MO-EQ	89,354.39	241.7500	773,841.75	684,487.36
	COOPER COS INC/THE 216648402				
930.0000	PLANT-MO-EQ	170,243.10	378.4400	351,949.20	181,706.10
	COPART INC 217204106				
17,188.0000	PLANT-MO-EQ	263,304.23	49.0000	842,212.00	578,907.77

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CORNING INC 219350105				
15,014.0000	PLANT-MO-EQ	121,902.19	30.4500	457,176.30	335,274.11
	CORTEVA INC 22052L104				
13,747.0000	PLANT-MO-EQ	176,898.49	47.9200	658,756.24	481,857.75
	COSTCO WHOLESALE CORP 22160K105				
8,761.0000	PLANT-MO-EQ	432,966.72	660.0800	5,782,960.88	5,349,994.16
	COSTAR GROUP INC 22160N109				
8,200.0000	PLANT-MO-EQ	582,703.51	87.3900	716,598.00	133,894.49
	CROWN CASTLE INC 22822V101				
8,617.0000	PLANT-MO-EQ	595,698.02	115.1900	992,592.23	396,894.21
	CUMMINS INC 231021106				
2,789.0000	PLANT-MO-EQ	52,443.85	239.5700	668,160.73	615,716.88
	DR HORTON INC 23331A109				
5,958.0000	PLANT-MO-EQ	132,049.49	151.9800	905,496.84	773,447.35
	DANAHER CORP 235851102				
12,952.0000	PLANT-MO-EQ	406,294.25	231.3400	2,996,315.68	2,590,021.43

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	DARDEN RESTAURANTS INC 237194105				
2,448.0000	PLANT-MO-EQ	68,275.88	164.3000	402,206.40	333,930.52
	DAVITA INC 23918K108				
1,073.0000	PLANT-MO-EQ	26,747.85	104.7600	112,407.48	85,659.63
	DEERE & CO 244199105				
5,290.0000	PLANT-MO-EQ	69,886.35	399.8700	2,115,312.30	2,045,425.95
	DELTA AIR LINES INC 247361702				
12,664.0000	PLANT-MO-EQ	300,384.80	40.2300	509,472.72	209,087.92
	DENTSPLY SIRONA INC 24906P109				
4,472.0000	PLANT-MO-EQ	173,498.43	35.5900	159,158.48	14,339.95-
	DEVON ENERGY CORP 25179M103				
12,620.0000	PLANT-MO-EQ	311,229.90	45.3000	571,686.00	260,456.10
	DEXCOM INC 252131107				
7,631.0000	PLANT-MO-EQ	787,675.36	124.0900	946,930.79	159,255.43
	DIAMONDBACK ENERGY INC 25278X109				
3,610.0000	PLANT-MO-EQ	381,176.90	155.0800	559,838.80	178,661.90

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	DIGITAL REALTY TRUST INC 253868103				
5,966.0000	PLANT-MO-EQ	658,477.15	134.5800	802,904.28	144,427.13
	WALT DISNEY CO/THE 254687106				
36,141.0000	PLANT-MO-EQ	835,625.15	90.2900	3,263,170.89	2,427,545.74
	DISCOVER FINANCIAL SERVICES 254709108				
5,004.0000	PLANT-MO-EQ	18,804.77	112.4000	562,449.60	543,644.83
	DOLLAR GENERAL CORP 256677105				
4,400.0000	PLANT-MO-EQ	205,211.28	135.9500	598,180.00	392,968.72
	DOLLAR TREE INC 256746108				
4,068.0000	PLANT-MO-EQ	165,755.30	142.0500	577,859.40	412,104.10
	DOMINO'S PIZZA INC 25754A201				
686.0000	PLANT-MO-EQ	258,957.45	412.2300	282,789.78	23,832.33
	DOVER CORP 260003108				
2,715.0000	PLANT-MO-EQ	30,289.31	153.8100	417,594.15	387,304.84
	DOW INC 260557103				
13,949.0000	PLANT-MO-EQ	333,067.00	54.8400	764,963.16	431,896.16

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	DUPONT DE NEMOURS INC 26614N102				
8,486.0000	PLANT-MO-EQ	235,493.50	76.9300	652,827.98	417,334.48
	EOG RESOURCES INC 26875P101				
11,508.0000	PLANT-MO-EQ	305,129.77	120.9500	1,391,892.60	1,086,762.83
	EQT CORP 26884L109				
8,123.0000	PLANT-MO-EQ	328,712.13	38.6600	314,035.18	14,676.95-
	EASTMAN CHEMICAL CO 277432100				
2,345.0000	PLANT-MO-EQ	47,917.69	89.8200	210,627.90	162,710.21
	EBAY INC 278642103				
10,261.0000	PLANT-MO-EQ	55,242.63	43.6200	447,584.82	392,342.19
	ECOLAB INC 278865100				
5,011.0000	PLANT-MO-EQ	191,809.98	198.3500	993,931.85	802,121.87
	EDWARDS LIFESCIENCES CORP 28176E108				
11,955.0000	PLANT-MO-EQ	178,308.58	76.2500	911,568.75	733,260.17
	ELECTRONIC ARTS INC 285512109				
4,865.0000	PLANT-MO-EQ	125,472.85	136.8100	665,580.65	540,107.80

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	EMERSON ELECTRIC CO 291011104				
11,279.0000	PLANT-MO-EQ	207,616.67	97.3300	1,097,785.07	890,168.40
	ENPHASE ENERGY INC 29355A107				
2,716.0000	PLANT-MO-EQ	546,508.21	132.1400	358,892.24	187,615.97-
	EPAM SYSTEMS INC 29414B104				
1,135.0000	PLANT-MO-EQ	739,699.33	297.3400	337,480.90	402,218.43-
	EQUIFAX INC 294429105				
2,393.0000	PLANT-MO-EQ	68,148.77	247.2900	591,764.97	523,616.20
	EQUINIX INC 29444U700				
1,842.0000	PLANT-MO-EQ	555,769.46	805.3900	1,483,528.38	927,758.92
	EQUITY RESIDENTIAL 29476L107				
6,762.0000	PLANT-MO-EQ	236,501.32	61.1600	413,563.92	177,062.60
	ESSEX PROPERTY TRUST INC 297178105				
1,227.0000	PLANT-MO-EQ	235,487.22	247.9400	304,222.38	68,735.16
	ETSY INC 29786A106				
2,391.0000	PLANT-MO-EQ	267,203.82	81.0500	193,790.55	73,413.27-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	EVERSOURCE ENERGY 30040W108				
6,728.0000	PLANT-MO-EQ	199,370.80	61.7200	415,252.16	215,881.36
	EXPEDIA GROUP INC 30212P303				
2,715.0000	PLANT-MO-EQ	125,667.51	151.7900	412,109.85	286,442.34
	EXPEDITORS INTERNATIONAL OF WA 302130109				
2,870.0000	PLANT-MO-EQ	112,055.28	127.2000	365,064.00	253,008.72
	EXTRA SPACE STORAGE INC 30225T102				
4,162.0000	PLANT-MO-EQ	456,161.27	160.3300	667,293.46	211,132.19
	EXXON MOBIL CORP 30231G102				
79,126.0000	PLANT-MO-EQ	1,627,826.95	99.9800	7,911,017.48	6,283,190.53
	FMC CORP 302491303				
2,391.0000	PLANT-MO-EQ	57,027.23	63.0500	150,752.55	93,725.32
	META PLATFORMS INC 30303M102				
43,844.0000	PLANT-MO-EQ	2,700,826.00	353.9600	15,519,022.24	12,818,196.24
	FACTSET RESEARCH SYSTEMS INC 303075105				
725.0000	PLANT-MO-EQ	338,969.86	477.0500	345,861.25	6,891.39

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	FAIR ISAAC CORP 303250104				
495.0000	PLANT-MO-EQ	324,197.28	1,164.0100	576,184.95	251,987.67
	FASTENAL CO 311900104				
11,230.0000	PLANT-MO-EQ	145,414.13	64.7700	727,367.10	581,952.97
	FEDERAL REALTY INVESTMENT TRUS 313745101				
1,513.0000	PLANT-MO-EQ	183,559.21	103.0500	155,914.65	27,644.56-
	FEDEX CORP 31428X106				
4,609.0000	PLANT-MO-EQ	130,614.72	252.9700	1,165,938.73	1,035,324.01
	F5 INC 315616102				
1,137.0000	PLANT-MO-EQ	149,697.52	178.9800	203,500.26	53,802.74
	FIDELITY NATIONAL INFORMATION 31620M106				
11,794.0000	PLANT-MO-EQ	873,869.84	60.0700	708,465.58	165,404.26-
	FIFTH THIRD BANCORP 316773100				
13,444.0000	PLANT-MO-EQ	144,950.76	34.4900	463,683.56	318,732.80
	FIRST SOLAR INC 336433107				
2,107.0000	PLANT-MO-EQ	330,005.85	172.2800	362,993.96	32,988.11

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	FISERV INC 337738108				
11,852.0000	PLANT-MO-EQ	437,188.56	132.8400	1,574,419.68	1,137,231.12
	FLEETCOR TECHNOLOGIES INC 339041105				
1,428.0000	PLANT-MO-EQ	312,553.03	282.6100	403,567.08	91,014.05
	FORD MOTOR CO 345370860				
77,596.0000	PLANT-MO-EQ	644,772.98	12.1900	945,895.24	301,122.26
	FORTINET INC 34959E109				
12,839.0000	PLANT-MO-EQ	220,790.74	58.5300	751,466.67	530,675.93
	FORTIVE CORP 34959J108				
6,762.0000	PLANT-MO-EQ	106,271.56	73.6300	497,886.06	391,614.50
	FOX CORP 35137L105				
5,302.0000	PLANT-MO-EQ	218,301.95	29.6700	157,310.34	60,991.61-
	FOX CORP 35137L204				
2,714.0000	PLANT-MO-EQ	112,359.60	27.6500	75,042.10	37,317.50-
	FRANKLIN RESOURCES INC 354613101				
5,489.0000	PLANT-MO-EQ	58,850.71	29.7900	163,517.31	104,666.60

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	FREEPORT-MCMORAN INC 35671D857				
28,242.0000	PLANT-MO-EQ	386,281.96	42.5700	1,202,261.94	815,979.98
	GE HEALTHCARE INC 36266G107				
7,697.0000	PLANT-MO-EQ	438,504.06	77.3200	595,132.04	156,627.98
	ARTHUR J GALLAGHER & CO 363576109				
4,187.0000	PLANT-MO-EQ	271,186.56	224.8800	941,572.56	670,386.00
	GARTNER INC 366651107				
1,551.0000	PLANT-MO-EQ	169,005.43	451.1100	699,671.61	530,666.18
	GENERAC HOLDINGS INC 368736104				
1,268.0000	PLANT-MO-EQ	381,854.12	129.2400	163,876.32	217,977.80-
	GENERAL DYNAMICS CORP 369550108				
4,480.0000	PLANT-MO-EQ	118,964.34	259.6700	1,163,321.60	1,044,357.26
	GENERAL ELECTRIC CO 369604301				
21,457.0000	PLANT-MO-EQ	1,500,413.02	127.6300	2,738,556.91	1,238,143.89
	GENERAL MILLS INC 370334104				
11,668.0000	PLANT-MO-EQ	214,144.72	65.1400	760,053.52	545,908.80

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	GENERAL MOTORS CO 37045V100				
26,671.0000	PLANT-MO-EQ	920,857.25	35.9200	958,022.32	37,165.07
	GENUINE PARTS CO 372460105				
2,791.0000	PLANT-MO-EQ	101,978.93	138.5000	386,553.50	284,574.57
	GILEAD SCIENCES INC 375558103				
24,564.0000	PLANT-MO-EQ	257,689.47	81.0100	1,989,929.64	1,732,240.17
	GLOBAL PAYMENTS INC 37940X102				
5,164.0000	PLANT-MO-EQ	247,585.88	127.0000	655,828.00	408,242.12
	GLOBE LIFE INC 37959E102				
1,699.0000	PLANT-MO-EQ	140,888.14	121.7200	206,802.28	65,914.14
	GOLDMAN SACHS GROUP INC/THE 38141G104				
6,441.0000	PLANT-MO-EQ	484,535.37	385.7700	2,484,744.57	2,000,209.20
	WW GRAINGER INC 384802104				
873.0000	PLANT-MO-EQ	61,533.29	828.6900	723,446.37	661,913.08
	HCA HEALTHCARE INC 40412C101				
3,911.0000	PLANT-MO-EQ	278,110.64	270.6800	1,058,629.48	780,518.84

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	HP INC 40434L105				
17,535.0000	PLANT-MO-EQ	75,489.42	30.0900	527,628.15	452,138.73
	HALLIBURTON CO 406216101				
18,002.0000	PLANT-MO-EQ	471,720.65	36.1500	650,772.30	179,051.65
	HARTFORD FINANCIAL SERVICES GR 416515104				
6,113.0000	PLANT-MO-EQ	110,732.02	80.3800	491,362.94	380,630.92
	HASBRO INC 418056107				
2,552.0000	PLANT-MO-EQ	70,079.33	51.0600	130,305.12	60,225.79
	HEALTHPEAK PROPERTIES INC 42250P103				
10,967.0000	PLANT-MO-EQ	304,734.53	19.8000	217,146.60	87,587.93-
	JACK HENRY & ASSOCIATES INC 426281101				
1,397.0000	PLANT-MO-EQ	197,086.76	163.4100	228,283.77	31,197.01
	HERSHEY CO/THE 427866108				
2,890.0000	PLANT-MO-EQ	125,917.14	186.4400	538,811.60	412,894.46
	HESS CORP 42809H107				
5,494.0000	PLANT-MO-EQ	195,836.17	144.1600	792,015.04	596,178.87

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	HEWLETT PACKARD ENTERPRISE CO 42824C109				
24,670.0000	PLANT-MO-EQ	73,008.56	16.9800	418,896.60	345,888.04
	HILTON WORLDWIDE HOLDINGS INC 43300A203				
5,062.0000	PLANT-MO-EQ	339,649.76	182.0900	921,739.58	582,089.82
	HOLOGIC INC 436440101				
5,013.0000	PLANT-MO-EQ	185,209.39	71.4500	358,178.85	172,969.46
	HOME DEPOT INC/THE 437076102				
19,753.0000	PLANT-MO-EQ	217,777.05	346.5500	6,845,402.15	6,627,625.10
	HONEYWELL INTERNATIONAL INC 438516106				
13,018.0000	PLANT-MO-EQ	282,478.29	209.7100	2,730,004.78	2,447,526.49
	HORMEL FOODS CORP 440452100				
5,716.0000	PLANT-MO-EQ	165,476.95	32.1100	183,540.76	18,063.81
	HOST HOTELS & RESORTS INC 44107P104				
14,390.0000	PLANT-MO-EQ	181,072.19	19.4700	280,173.30	99,101.11
	HOWMET AEROSPACE INC 443201108				
7,698.0000	PLANT-MO-EQ	166,768.37	54.1200	416,615.76	249,847.39

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	HUBBELL INC 443510607				
1,060.0000	PLANT-MO-EQ	317,623.70	328.9300	348,665.80	31,042.10
	HUMANA INC 444859102				
2,455.0000	PLANT-MO-EQ	56,232.25	457.8100	1,123,923.55	1,067,691.30
	JB HUNT TRANSPORT SERVICES INC 445658107				
1,585.0000	PLANT-MO-EQ	131,538.62	199.7400	316,587.90	185,049.28
	HUNTINGTON BANCSHARES INC/OH 446150104				
27,303.0000	PLANT-MO-EQ	285,655.48	12.7200	347,294.16	61,638.68
	HUNTINGTON INGALLS INDUSTRIES 446413106				
753.0000	PLANT-MO-EQ	176,082.20	259.6400	195,508.92	19,426.72
	IDEX CORP 45167R104				
1,502.0000	PLANT-MO-EQ	243,510.25	217.1100	326,099.22	82,588.97
	IDEXX LABORATORIES INC 45168D104				
1,648.0000	PLANT-MO-EQ	206,167.34	555.0500	914,722.40	708,555.06
	ILLINOIS TOOL WORKS INC 452308109				
5,412.0000	PLANT-MO-EQ	82,633.56	261.9400	1,417,619.28	1,334,985.72

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ILLUMINA INC 452327109				
3,153.0000	PLANT-MO-EQ	552,637.20	139.2400	439,023.72	113,613.48-
	INCYTE CORP 45337C102				
3,777.0000	PLANT-MO-EQ	467,872.54	62.7900	237,157.83	230,714.71-
	INGERSOLL RAND INC 45687V106				
8,001.0000	PLANT-MO-EQ	149,161.91	77.3400	618,797.34	469,635.43
	INSULET CORP 45784P101				
1,360.0000	PLANT-MO-EQ	425,360.40	216.9800	295,092.80	130,267.60-
	INTEL CORP 458140100				
83,276.0000	PLANT-MO-EQ	791,809.49	50.2500	4,184,619.00	3,392,809.51
	INTERCONTINENTAL EXCHANGE INC 45866F104				
11,300.0000	PLANT-MO-EQ	410,007.57	128.4300	1,451,259.00	1,041,251.43
	INTERNATIONAL BUSINESS MACHINE 459200101				
18,043.0000	PLANT-MO-EQ	396,673.83	163.5500	2,950,932.65	2,554,258.82
	INTERNATIONAL FLAVORS & FRAGRA 459506101				
4,984.0000	PLANT-MO-EQ	506,216.25	80.9700	403,554.48	102,661.77-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	INTERNATIONAL PAPER CO 460146103				
6,836.0000	PLANT-MO-EQ	160,056.09	36.1500	247,121.40	87,065.31
	INTERPUBLIC GROUP OF COS INC/T 460690100				
7,427.0000	PLANT-MO-EQ	70,630.98	32.6400	242,417.28	171,786.30
	INTUITIVE SURGICAL INC 46120E602				
6,943.0000	PLANT-MO-EQ	228,721.72	337.3600	2,342,290.48	2,113,568.76
	INTUIT INC 461202103				
5,520.0000	PLANT-MO-EQ	246,936.47	625.0300	3,450,165.60	3,203,229.13
	INVITATION HOMES INC 46187W107				
11,170.0000	PLANT-MO-EQ	411,670.35	34.1100	381,008.70	30,661.65-
	IQVIA HOLDINGS INC 46266C105				
3,603.0000	PLANT-MO-EQ	362,364.78	231.3800	833,662.14	471,297.36
	IRON MOUNTAIN INC 46284V101				
5,834.0000	PLANT-MO-EQ	159,794.10	69.9800	408,263.32	248,469.22
	JPMORGAN CHASE & CO 46625H100				
57,107.0000	PLANT-MO-EQ	1,320,143.86	170.1000	9,713,900.70	8,393,756.84

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	JABIL INC 466313103				
2,527.0000	PLANT-MO-EQ	335,863.57	127.4000	321,939.80	13,923.77-
	JACOBS SOLUTIONS INC 46982L108				
2,458.0000	PLANT-MO-EQ	173,115.65	129.8000	319,048.40	145,932.75
	JOHNSON & JOHNSON 478160104				
47,517.0000	PLANT-MO-EQ	1,443,498.61	156.7400	7,447,814.58	6,004,315.97
	JUNIPER NETWORKS INC 48203R104				
6,135.0000	PLANT-MO-EQ	95,530.96	29.4800	180,859.80	85,328.84
	KLA CORP 482480100				
2,680.0000	PLANT-MO-EQ	111,419.34	581.3000	1,557,884.00	1,446,464.66
	KELLANOVA 487836108				
4,981.0000	PLANT-MO-EQ	154,180.37	55.9100	278,487.71	124,307.34
	KENVUE INC 49177J102				
34,632.0000	PLANT-MO-EQ	703,698.11	21.5300	745,626.96	41,928.85
	KEURIG DR PEPPER INC 49271V100				
19,784.0000	PLANT-MO-EQ	682,788.35	33.3200	659,202.88	23,585.47-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	KEYCORP 493267108				
17,589.0000	PLANT-MO-EQ	174,297.23	14.4000	253,281.60	78,984.37
	KEYSIGHT TECHNOLOGIES INC 49338L103				
3,474.0000	PLANT-MO-EQ	219,037.15	159.0900	552,678.66	333,641.51
	KIMBERLY-CLARK CORP 494368103				
6,685.0000	PLANT-MO-EQ	213,552.73	121.5100	812,294.35	598,741.62
	KIMCO REALTY CORP 49446R109				
12,271.0000	PLANT-MO-EQ	223,754.37	21.3100	261,495.01	37,740.64
	KINDER MORGAN INC 49456B101				
38,278.0000	PLANT-MO-EQ	1,156,473.55	17.6400	675,223.92	481,249.63-
	KRAFT HEINZ CO/THE 500754106				
16,010.0000	PLANT-MO-EQ	357,912.72	36.9800	592,049.80	234,137.08
	KROGER CO/THE 501044101				
13,231.0000	PLANT-MO-EQ	105,133.74	45.7100	604,789.01	499,655.27
	LKQ CORP 501889208				
5,471.0000	PLANT-MO-EQ	179,648.95	47.7900	261,459.09	81,810.14

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	L3HARRIS TECHNOLOGIES INC 502431109				
3,701.0000	PLANT-MO-EQ	182,589.53	210.6200	779,504.62	596,915.09
	LABORATORY CORP OF AMERICA HOL 50540R409				
1,678.0000	PLANT-MO-EQ	73,978.87	227.2900	381,392.62	307,413.75
	LAM RESEARCH CORP 512807108				
2,603.0000	PLANT-MO-EQ	78,356.01	783.2600	2,038,825.78	1,960,469.77
	LAMB WESTON HOLDINGS INC 513272104				
2,772.0000	PLANT-MO-EQ	213,098.44	108.0900	299,625.48	86,527.04
	LAS VEGAS SANDS CORP 517834107				
7,296.0000	PLANT-MO-EQ	406,045.82	49.2100	359,036.16	47,009.66-
	ESTEE LAUDER COS INC/THE 518439104				
4,532.0000	PLANT-MO-EQ	118,238.12	146.2500	662,805.00	544,566.88
	LEIDOS HOLDINGS INC 525327102				
2,732.0000	PLANT-MO-EQ	229,214.80	108.2400	295,711.68	66,496.88
	LENNAR CORP 526057104				
4,948.0000	PLANT-MO-EQ	134,156.61	149.0400	737,449.92	603,293.31

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ELI LILLY & CO 532457108				
15,765.0000	PLANT-MO-EQ	629,187.88	582.9200	9,189,733.80	8,560,545.92
	LIVE NATION ENTERTAINMENT INC 538034109				
2,774.0000	PLANT-MO-EQ	200,786.95	93.6000	259,646.40	58,859.45
	LOCKHEED MARTIN CORP 539830109				
4,361.0000	PLANT-MO-EQ	97,993.29	453.2400	1,976,579.64	1,878,586.35
	LOEWS CORP 540424108				
3,777.0000	PLANT-MO-EQ	36,443.12	69.5900	262,841.43	226,398.31
	LOWE'S COS INC 548661107				
11,397.0000	PLANT-MO-EQ	41,963.38	222.5500	2,536,402.35	2,494,438.97
	LULULEMON ATHLETICA INC 550021109				
2,285.0000	PLANT-MO-EQ	943,538.20	511.2900	1,168,297.65	224,759.45
	M&T BANK CORP 55261F104				
3,268.0000	PLANT-MO-EQ	320,871.21	137.0800	447,977.44	127,106.23
	MGM RESORTS INTERNATIONAL 552953101				
5,542.0000	PLANT-MO-EQ	182,711.35	44.6800	247,616.56	64,905.21

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	MSCI INC 55354G100				
1,555.0000	PLANT-MO-EQ	229,965.86	565.6500	879,585.75	649,619.89
	MARATHON OIL CORP 565849106				
11,465.0000	PLANT-MO-EQ	72,845.27	24.1600	276,994.40	204,149.13
	MARATHON PETROLEUM CORP 56585A102				
7,505.0000	PLANT-MO-EQ	26,733.01	148.3600	1,113,441.80	1,086,708.79
	MARKETAXESS HOLDINGS INC 57060D108				
775.0000	PLANT-MO-EQ	251,265.27	292.8500	226,958.75	24,306.52-
	MARSH & MCLENNAN COS INC 571748102				
9,655.0000	PLANT-MO-EQ	187,650.06	189.4700	1,829,332.85	1,641,682.79
	MARRIOTT INTERNATIONAL INC/MD 571903202				
4,938.0000	PLANT-MO-EQ	49,117.99	225.5100	1,113,568.38	1,064,450.39
	MARTIN MARIETTA MATERIALS INC 573284106				
1,220.0000	PLANT-MO-EQ	169,899.67	498.9100	608,670.20	438,770.53
	MASCO CORP 574599106				
4,603.0000	PLANT-MO-EQ	53,662.49	66.9800	308,308.94	254,646.45

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	MASTERCARD INC 57636Q104				
16,358.0000	PLANT-MO-EQ	363,390.38	426.5100	6,976,850.58	6,613,460.20
	MATCH GROUP INC 57667L107				
5,339.0000	PLANT-MO-EQ	832,863.32	36.5000	194,873.50	637,989.82-
	MCCORMICK & CO INC/MD 579780206				
4,989.0000	PLANT-MO-EQ	86,186.08	68.4200	341,347.38	255,161.30
	MCDONALD'S CORP 580135101				
14,326.0000	PLANT-MO-EQ	271,017.73	296.5100	4,247,802.26	3,976,784.53
	MCKESSON CORP 58155Q103				
2,628.0000	PLANT-MO-EQ	101,654.03	462.9800	1,216,711.44	1,115,057.41
	MERCK & CO INC 58933Y105				
50,050.0000	PLANT-MO-EQ	1,103,193.14	109.0200	5,456,451.00	4,353,257.86
	METLIFE INC 59156R108				
12,450.0000	PLANT-MO-EQ	311,278.44	66.1300	823,318.50	512,040.06
	METTLER-TOLEDO INTERNATIONAL I 592688105				
433.0000	PLANT-MO-EQ	175,428.09	1,212.9600	525,211.68	349,783.59

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	MICROSOFT CORP 594918104				
146,808.0000	PLANT-MO-EQ	2,733,497.66	376.0400	55,205,680.32	52,472,182.66
	MICROCHIP TECHNOLOGY INC 595017104				
10,749.0000	PLANT-MO-EQ	249,545.28	90.1800	969,344.82	719,799.54
	MICRON TECHNOLOGY INC 595112103				
21,702.0000	PLANT-MO-EQ	230,223.74	85.3400	1,852,048.68	1,621,824.94
	MID-AMERICA APARTMENT COMMUNIT 59522J103				
2,329.0000	PLANT-MO-EQ	213,806.52	134.4600	313,157.34	99,350.82
	MODERNA INC 60770K107				
6,695.0000	PLANT-MO-EQ	2,356,077.53	99.4500	665,817.75	1,690,259.78-
	MOHAWK INDUSTRIES INC 608190104				
1,035.0000	PLANT-MO-EQ	145,135.47	103.5000	107,122.50	38,012.97-
	MOLINA HEALTHCARE INC 60855R100				
1,151.0000	PLANT-MO-EQ	361,627.19	361.3100	415,867.81	54,240.62
	MOLSON COORS BEVERAGE CO 60871R209				
3,726.0000	PLANT-MO-EQ	156,277.10	61.2100	228,068.46	71,791.36

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	MONDELEZ INTERNATIONAL INC 609207105				
26,900.0000	PLANT-MO-EQ	268,049.08	72.4300	1,948,367.00	1,680,317.92
	MONOLITHIC POWER SYSTEMS INC 609839105				
941.0000	PLANT-MO-EQ	368,174.85	630.7800	593,563.98	225,389.13
	MONSTER BEVERAGE CORP 61174X109				
14,822.0000	PLANT-MO-EQ	203,085.63	57.6100	853,895.42	650,809.79
	MOODY'S CORP 615369105				
3,102.0000	PLANT-MO-EQ	46,679.42	390.5600	1,211,517.12	1,164,837.70
	MORGAN STANLEY 617446448				
24,962.0000	PLANT-MO-EQ	349,490.44	93.2500	2,327,706.50	1,978,216.06
	MOSAIC CO/THE 61945C103				
6,341.0000	PLANT-MO-EQ	282,333.74	35.7300	226,563.93	55,769.81-
	MOTOROLA SOLUTIONS INC 620076307				
3,280.0000	PLANT-MO-EQ	110,572.96	313.0900	1,026,935.20	916,362.24
	NVR INC 62944T105				
64.0000	PLANT-MO-EQ	246,311.40	7,000.4500	448,028.80	201,717.40

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	NASDAQ INC 631103108				
6,621.0000	PLANT-MO-EQ	184,580.59	58.1400	384,944.94	200,364.35
	NETAPP INC 64110D104				
4,218.0000	PLANT-MO-EQ	86,277.71	88.1600	371,858.88	285,581.17
	NETFLIX INC 64110L106				
8,645.0000	PLANT-MO-EQ	267,270.04	486.8800	4,209,077.60	3,941,807.56
	NEWMONT CORP 651639106				
22,778.0000	PLANT-MO-EQ	753,134.74	41.3900	942,781.42	189,646.68
	NEWS CORP 65249B109				
7,982.0000	PLANT-MO-EQ	51,918.47	24.5500	195,958.10	144,039.63
	NEWS CORP 65249B208				
2,598.0000	PLANT-MO-EQ	37,461.43	25.7200	66,820.56	29,359.13
	NIKE INC 654106103				
24,278.0000	PLANT-MO-EQ	72,876.45	108.5700	2,635,862.46	2,562,986.01
	NISOURCE INC 65473P105				
8,410.0000	PLANT-MO-EQ	136,392.08	26.5500	223,285.50	86,893.42

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	NORDSON CORP 655663102				
1,021.0000	PLANT-MO-EQ	226,764.10	264.1600	269,707.36	42,943.26
	NORFOLK SOUTHERN CORP 655844108				
4,468.0000	PLANT-MO-EQ	99,531.67	236.3800	1,056,145.84	956,614.17
	NORTHERN TRUST CORP 665859104				
4,117.0000	PLANT-MO-EQ	179,178.01	84.3800	347,392.46	168,214.45
	NORTHROP GRUMMAN CORP 666807102				
2,810.0000	PLANT-MO-EQ	69,598.63	468.1400	1,315,473.40	1,245,874.77
	GEN DIGITAL INC 668771108				
11,123.0000	PLANT-MO-EQ	125,919.22	22.8200	253,826.86	127,907.64
	NUCOR CORP 670346105				
4,856.0000	PLANT-MO-EQ	65,647.28	174.0400	845,138.24	779,490.96
	NVIDIA CORP 67066G104				
48,819.0000	PLANT-MO-EQ	562,509.41	495.2200	24,176,145.18	23,613,635.77
	O'REILLY AUTOMOTIVE INC 67103H107				
1,168.0000	PLANT-MO-EQ	39,336.01	950.0800	1,109,693.44	1,070,357.43

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	OCCIDENTAL PETROLEUM CORP 674599105				
13,084.0000	PLANT-MO-EQ	193,317.45	59.7100	781,245.64	587,928.19
	OLD DOMINION FREIGHT LINE INC 679580100				
1,757.0000	PLANT-MO-EQ	215,888.45	405.3300	712,164.81	496,276.36
	OMNICOM GROUP INC 681919106				
4,009.0000	PLANT-MO-EQ	95,267.17	86.5100	346,818.59	251,551.42
	ON SEMICONDUCTOR CORP 682189105				
8,552.0000	PLANT-MO-EQ	453,689.52	83.5300	714,348.56	260,659.04
	ONEOK INC 682680103				
11,484.0000	PLANT-MO-EQ	502,346.37	70.2200	806,406.48	304,060.11
	ORACLE CORP 68389X105				
31,229.0000	PLANT-MO-EQ	267,308.25	105.4300	3,292,473.47	3,025,165.22
	OTIS WORLDWIDE CORP 68902V107				
8,089.0000	PLANT-MO-EQ	99,098.25	89.4700	723,722.83	624,624.58
	PNC FINANCIAL SERVICES GROUP I 693475105				
7,866.0000	PLANT-MO-EQ	318,226.00	154.8500	1,218,050.10	899,824.10

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	PPG INDUSTRIES INC 693506107				
4,639.0000	PLANT-MO-EQ	104,151.30	149.5500	693,762.45	589,611.15
	PPL CORP 69351T106				
15,023.0000	PLANT-MO-EQ	531,882.90	27.1000	407,123.30	124,759.60-
	PTC INC 69370C100				
2,337.0000	PLANT-MO-EQ	327,031.92	174.9600	408,881.52	81,849.60
	PACCAR INC 693718108				
10,358.0000	PLANT-MO-EQ	125,759.66	97.6500	1,011,458.70	885,699.04
	PACKAGING CORP OF AMERICA 695156109				
1,792.0000	PLANT-MO-EQ	197,721.22	162.9100	291,934.72	94,213.50
	PALO ALTO NETWORKS INC 697435105				
6,139.0000	PLANT-MO-EQ	1,520,214.61	294.8800	1,810,268.32	290,053.71
	PARKER-HANNIFIN CORP 701094104				
2,509.0000	PLANT-MO-EQ	57,252.99	460.7000	1,155,896.30	1,098,643.31
	PAYCOM SOFTWARE INC 70432V102				
963.0000	PLANT-MO-EQ	302,324.90	206.7200	199,071.36	103,253.54-

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	PAYCHEX INC 704326107				
6,385.0000	PLANT-MO-EQ	257,418.58	119.1100	760,517.35	503,098.77
	PAYPAL HOLDINGS INC 70450Y103				
21,295.0000	PLANT-MO-EQ	187,678.76	61.4100	1,307,725.95	1,120,047.19
	PEPSICO INC 713448108				
27,160.0000	PLANT-MO-EQ	902,174.34	169.8400	4,612,854.40	3,710,680.06
	REVVITY INC 714046109				
2,521.0000	PLANT-MO-EQ	133,146.96	109.3100	275,570.51	142,423.55
	PFIZER INC 717081103				
111,238.0000	PLANT-MO-EQ	1,233,551.30	28.7900	3,202,542.02	1,968,990.72
	PHILIP MORRIS INTERNATIONAL IN 718172109				
30,622.0000	PLANT-MO-EQ	528,000.83	94.0800	2,880,917.76	2,352,916.93
	PHILLIPS 66 718546104				
8,783.0000	PLANT-MO-EQ	109,712.69	133.1400	1,169,368.62	1,059,655.93
	PIONEER NATURAL RESOURCES CO 723787107				
4,572.0000	PLANT-MO-EQ	435,218.42	224.8800	1,028,151.36	592,932.94

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	POOL CORP 73278L105				
756.0000	PLANT-MO-EQ	247,978.58	398.7100	301,424.76	53,446.18
	T ROWE PRICE GROUP INC 74144T108				
4,410.0000	PLANT-MO-EQ	106,069.00	107.6900	474,912.90	368,843.90
	PRINCIPAL FINANCIAL GROUP INC 74251V102				
4,371.0000	PLANT-MO-EQ	99,945.31	78.6700	343,866.57	243,921.26
	PROCTER & GAMBLE CO/THE 742718109				
46,632.0000	PLANT-MO-EQ	1,036,146.98	146.5400	6,833,453.28	5,797,306.30
	PROGRESSIVE CORP/THE 743315103				
11,633.0000	PLANT-MO-EQ	187,469.80	159.2800	1,852,904.24	1,665,434.44
	PROLOGIS INC 74340W103				
18,264.0000	PLANT-MO-EQ	870,757.67	133.3000	2,434,591.20	1,563,833.53
	PRUDENTIAL FINANCIAL INC 744320102				
7,129.0000	PLANT-MO-EQ	215,029.19	103.7100	739,348.59	524,319.40
	PUBLIC STORAGE 74460D109				
3,131.0000	PLANT-MO-EQ	295,332.93	305.0000	954,955.00	659,622.07

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	PULTEGROUP INC 745867101				
4,139.0000	PLANT-MO-EQ	34,477.03	103.2200	427,227.58	392,750.55
	QORVO INC 74736K101				
1,926.0000	PLANT-MO-EQ	158,332.03	112.6100	216,886.86	58,554.83
	QUALCOMM INC 747525103				
21,941.0000	PLANT-MO-EQ	789,715.02	144.6300	3,173,326.83	2,383,611.81
	QUANTA SERVICES INC 74762E102				
2,785.0000	PLANT-MO-EQ	71,675.94	215.8000	601,003.00	529,327.06
	QUEST DIAGNOSTICS INC 74834L100				
2,314.0000	PLANT-MO-EQ	67,851.67	137.8800	319,054.32	251,202.65
	RALPH LAUREN CORP 751212101				
786.0000	PLANT-MO-EQ	56,686.74	144.2000	113,341.20	56,654.46
	RAYMOND JAMES FINANCIAL INC 754730109				
3,688.0000	PLANT-MO-EQ	183,565.33	111.5000	411,212.00	227,646.67
	RTX CORP 75513E101				
28,401.0000	PLANT-MO-EQ	340,608.53	84.1400	2,389,660.14	2,049,051.61

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	REALTY INCOME CORP 756109104				
13,936.0000	PLANT-MO-EQ	840,494.17	57.4200	800,205.12	40,289.05-
	REGENCY CENTERS CORP 758849103				
3,073.0000	PLANT-MO-EQ	201,472.40	67.0000	205,891.00	4,418.60
	REGENERON PHARMACEUTICALS INC 75886F107				
2,114.0000	PLANT-MO-EQ	642,936.84	878.2900	1,856,705.06	1,213,768.22
	REGIONS FINANCIAL CORP 7591EP100				
18,010.0000	PLANT-MO-EQ	88,900.18	19.3800	349,033.80	260,133.62
	REPUBLIC SERVICES INC 760759100				
4,101.0000	PLANT-MO-EQ	113,473.93	164.9100	676,295.91	562,821.98
	RESMED INC 761152107				
2,908.0000	PLANT-MO-EQ	251,757.57	172.0200	500,234.16	248,476.59
	ROBERT HALF INC 770323103				
2,100.0000	PLANT-MO-EQ	50,577.05	87.9200	184,632.00	134,054.95
	ROCKWELL AUTOMATION INC 773903109				
2,255.0000	PLANT-MO-EQ	41,577.33	310.4800	700,132.40	658,555.07

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ROLLINS INC 775711104				
5,536.0000	PLANT-MO-EQ	159,279.18	43.6700	241,757.12	82,477.94
	ROPER TECHNOLOGIES INC 776696106				
2,115.0000	PLANT-MO-EQ	169,193.54	545.1700	1,153,034.55	983,841.01
	ROSS STORES INC 778296103				
6,703.0000	PLANT-MO-EQ	74,336.27	138.3900	927,628.17	853,291.90
	S&P GLOBAL INC 78409V104				
6,414.0000	PLANT-MO-EQ	357,100.25	440.5200	2,825,495.28	2,468,395.03
	SBA COMMUNICATIONS CORP 78410G104				
2,117.0000	PLANT-MO-EQ	329,075.60	253.6900	537,061.73	207,986.13
	SALESFORCE INC 79466L302				
19,220.0000	PLANT-MO-EQ	1,175,176.77	263.1400	5,057,550.80	3,882,374.03
	HENRY SCHEIN INC 806407102				
2,616.0000	PLANT-MO-EQ	139,923.91	75.7100	198,057.36	58,133.45
	SCHLUMBERGER LTD 806857108				
28,110.0000	PLANT-MO-EQ	833,985.73	52.0400	1,462,844.40	628,858.67

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	CHARLES SCHWAB CORP/THE 808513105				
29,283.0000	PLANT-MO-EQ	469,103.74	68.8000	2,014,670.40	1,545,566.66
	SEMPRA 816851109				
12,338.0000	PLANT-MO-EQ	658,406.71	74.7300	922,018.74	263,612.03
	SERVICENOW INC 81762P102				
4,048.0000	PLANT-MO-EQ	1,195,729.12	706.4900	2,859,871.52	1,664,142.40
	SHERWIN-WILLIAMS CO/THE 824348106				
4,643.0000	PLANT-MO-EQ	50,489.55	311.9000	1,448,151.70	1,397,662.15
	SIMON PROPERTY GROUP INC 828806109				
6,449.0000	PLANT-MO-EQ	313,809.58	142.6400	919,885.36	606,075.78
	SKYWORKS SOLUTIONS INC 83088M102				
3,115.0000	PLANT-MO-EQ	284,564.45	112.4200	350,188.30	65,623.85
	A O SMITH CORP 831865209				
2,427.0000	PLANT-MO-EQ	137,483.73	82.4400	200,081.88	62,598.15
	J M SMUCKER CO/THE 832696405				
2,044.0000	PLANT-MO-EQ	81,254.36	126.3800	258,320.72	177,066.36

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	SNAP-ON INC 833034101				
1,084.0000	PLANT-MO-EQ	134,946.91	288.8400	313,102.56	178,155.65
	SOUTHWEST AIRLINES CO 844741108				
11,618.0000	PLANT-MO-EQ	110,776.14	28.8800	335,527.84	224,751.70
	STANLEY BLACK & DECKER INC 854502101				
3,106.0000	PLANT-MO-EQ	93,643.61	98.1000	304,698.60	211,054.99
	STARBUCKS CORP 855244109				
22,630.0000	PLANT-MO-EQ	1,470,440.58	96.0100	2,172,706.30	702,265.72
	STATE STREET CORP 857477103				
6,101.0000	PLANT-MO-EQ	167,691.32	77.4600	472,583.46	304,892.14
	STEEL DYNAMICS INC 858119100				
3,009.0000	PLANT-MO-EQ	315,373.29	118.1000	355,362.90	39,989.61
	STRYKER CORP 863667101				
6,622.0000	PLANT-MO-EQ	297,335.20	299.4600	1,983,024.12	1,685,688.92
	SYNOPSYS INC 871607107				
2,990.0000	PLANT-MO-EQ	261,671.09	514.9100	1,539,580.90	1,277,909.81

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	SYNCHRONY FINANCIAL 87165B103				
8,165.0000	PLANT-MO-EQ	240,302.50	38.1900	311,821.35	71,518.85
	SYSCO CORP 871829107				
9,886.0000	PLANT-MO-EQ	129,273.00	73.1300	722,963.18	593,690.18
	TJX COS INC/THE 872540109				
22,678.0000	PLANT-MO-EQ	87,990.64	93.8100	2,127,423.18	2,039,432.54
	T-MOBILE US INC 872590104				
10,051.0000	PLANT-MO-EQ	858,256.89	160.3300	1,611,476.83	753,219.94
	TAKE-TWO INTERACTIVE SOFTWARE 874054109				
3,163.0000	PLANT-MO-EQ	351,424.47	160.9500	509,084.85	157,660.38
	TAPESTRY INC 876030107				
4,769.0000	PLANT-MO-EQ	95,312.04	36.8100	175,546.89	80,234.85
	TARGET CORP 87612E106				
8,997.0000	PLANT-MO-EQ	104,147.93	142.4200	1,281,352.74	1,177,204.81
	TARGA RESOURCES CORP 87612G101				
4,368.0000	PLANT-MO-EQ	287,619.70	86.8700	379,448.16	91,828.46

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	TELEDYNE TECHNOLOGIES INC 879360105				
929.0000	PLANT-MO-EQ	311,148.49	446.2900	414,603.41	103,454.92
	TELEFLEX INC 879369106				
975.0000	PLANT-MO-EQ	242,166.13	249.3400	243,106.50	940.37
	TERADYNE INC 880770102				
3,074.0000	PLANT-MO-EQ	234,773.68	108.5200	333,590.48	98,816.80
	TESLA INC 88160R101				
54,587.0000	PLANT-MO-EQ	12,928,439.55	248.4800	13,563,777.76	635,338.21
	TEXAS INSTRUMENTS INC 882508104				
17,938.0000	PLANT-MO-EQ	204,373.06	170.4600	3,057,711.48	2,853,338.42
	TEXTRON INC 883203101				
3,889.0000	PLANT-MO-EQ	50,029.68	80.4200	312,753.38	262,723.70
	THERMO FISHER SCIENTIFIC INC 883556102				
7,643.0000	PLANT-MO-EQ	365,359.74	530.7900	4,056,827.97	3,691,468.23
	3M CO 88579Y101				
10,757.0000	PLANT-MO-EQ	376,637.94	109.3200	1,175,955.24	799,317.30

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	TRACTOR SUPPLY CO 892356106				
2,146.0000	PLANT-MO-EQ	153,534.64	215.0300	461,454.38	307,919.74
	TRANSDIGM GROUP INC 893641100				
1,088.0000	PLANT-MO-EQ	340,153.20	1,011.6000	1,100,620.80	760,467.60
	TRAVELERS COS INC/THE 89417E109				
4,505.0000	PLANT-MO-EQ	91,489.79	190.4900	858,157.45	766,667.66
	TRIMBLE INC 896239100				
4,734.0000	PLANT-MO-EQ	338,095.18	53.2000	251,848.80	86,246.38-
	TRUIST FINANCIAL CORP 89832Q109				
25,949.0000	PLANT-MO-EQ	630,634.13	36.9200	958,037.08	327,402.95
	TYLER TECHNOLOGIES INC 902252105				
826.0000	PLANT-MO-EQ	278,446.03	418.1200	345,367.12	66,921.09
	TYSON FOODS INC 902494103				
5,560.0000	PLANT-MO-EQ	83,121.03	53.7500	298,850.00	215,728.97
	UDR INC 902653104				
6,082.0000	PLANT-MO-EQ	223,744.00	38.2900	232,879.78	9,135.78

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	US BANCORP 902973304				
30,671.0000	PLANT-MO-EQ	885,175.72	43.2800	1,327,440.88	442,265.16
	UBER TECHNOLOGIES INC 90353T100				
40,645.0000	PLANT-MO-EQ	2,514,299.70	61.5700	2,502,512.65	11,787.05-
	ULTA BEAUTY INC 90384S303				
964.0000	PLANT-MO-EQ	196,268.20	489.9900	472,350.36	276,082.16
	UNION PACIFIC CORP 907818108				
12,089.0000	PLANT-MO-EQ	154,781.11	245.6200	2,969,300.18	2,814,519.07
	UNITED AIRLINES HOLDINGS INC 910047109				
6,491.0000	PLANT-MO-EQ	330,257.58	41.2600	267,818.66	62,438.92-
	UNITED PARCEL SERVICE INC 911312106				
14,325.0000	PLANT-MO-EQ	902,499.81	157.2300	2,252,319.75	1,349,819.94
	UNITED RENTALS INC 911363109				
1,338.0000	PLANT-MO-EQ	157,422.39	573.4200	767,235.96	609,813.57
	UNITEDHEALTH GROUP INC 91324P102				
18,271.0000	PLANT-MO-EQ	416,844.90	526.4700	9,619,133.37	9,202,288.47

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	UNIVERSAL HEALTH SERVICES INC 913903100				
1,240.0000	PLANT-MO-EQ	130,792.10	152.4400	189,025.60	58,233.50
	VF CORP 918204108				
6,151.0000	PLANT-MO-EQ	47,470.18	18.8000	115,638.80	68,168.62
	VALERO ENERGY CORP 91913Y100				
6,727.0000	PLANT-MO-EQ	97,408.59	130.0000	874,510.00	777,101.41
	VENTAS INC 92276F100				
8,008.0000	PLANT-MO-EQ	295,989.10	49.8400	399,118.72	103,129.62
	VERALTO CORP 92338C103				
4,317.0000	PLANT-MO-EQ	51,360.23	82.2600	355,116.42	303,756.19
	VERISIGN INC 92343E102				
1,822.0000	PLANT-MO-EQ	87,473.03	205.9600	375,259.12	287,786.09
	VERIZON COMMUNICATIONS INC 92343V104				
83,196.0000	PLANT-MO-EQ	2,797,866.22	37.7000	3,136,489.20	338,622.98
	VERISK ANALYTICS INC 92345Y106				
2,853.0000	PLANT-MO-EQ	222,355.69	238.8600	681,467.58	459,111.89

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	VERTEX PHARMACEUTICALS INC 92532F100				
5,087.0000	PLANT-MO-EQ	477,849.54	406.8900	2,069,849.43	1,591,999.89
	PARAMOUNT GLOBAL 92556H206				
9,857.0000	PLANT-MO-EQ	131,536.42	14.7900	145,785.03	14,248.61
	VIATRIS INC 92556V106				
23,674.0000	PLANT-MO-EQ	159,915.53	10.8300	256,389.42	96,473.89
	VICI PROPERTIES INC 925652109				
20,407.0000	PLANT-MO-EQ	646,929.25	31.8800	650,575.16	3,645.91
	VISA INC 92826C839				
31,487.0000	PLANT-MO-EQ	672,946.40	260.3500	8,197,640.45	7,524,694.05
	VULCAN MATERIALS CO 929160109				
2,617.0000	PLANT-MO-EQ	137,900.98	227.0100	594,085.17	456,184.19
	WEC ENERGY GROUP INC 92939U106				
6,341.0000	PLANT-MO-EQ	312,960.51	84.1700	533,721.97	220,761.46
	WESTINGHOUSE AIR BRAKE TECHNOL 929740108				
3,661.0000	PLANT-MO-EQ	268,183.88	126.9000	464,580.90	196,397.02

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	WALMART INC 931142103				
28,267.0000	PLANT-MO-EQ	595,543.26	157.6500	4,456,292.55	3,860,749.29
	WALGREENS BOOTS ALLIANCE INC 931427108				
14,438.0000	PLANT-MO-EQ	143,852.21	26.1100	376,976.18	233,123.97
	WARNER BROS DISCOVERY INC 934423104				
43,180.0000	PLANT-MO-EQ	769,082.95	11.3800	491,388.40	277,694.55-
	WASTE MANAGEMENT INC 94106L109				
7,245.0000	PLANT-MO-EQ	225,181.36	179.1000	1,297,579.50	1,072,398.14
	WATERS CORP 941848103				
1,151.0000	PLANT-MO-EQ	43,967.69	329.2300	378,943.73	334,976.04
	WELLS FARGO & CO 949746101				
71,734.0000	PLANT-MO-EQ	1,052,309.27	49.2200	3,530,747.48	2,478,438.21
	WELLTOWER INC 95040Q104				
10,944.0000	PLANT-MO-EQ	664,009.33	90.1700	986,820.48	322,811.15
	WEST PHARMACEUTICAL SERVICES I 955306105				
1,472.0000	PLANT-MO-EQ	319,524.24	352.1200	518,320.64	198,796.40

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	WESTERN DIGITAL CORP 958102105				
6,202.0000	PLANT-MO-EQ	202,665.83	52.3700	324,798.74	122,132.91
	WESTROCK CO 96145D105				
5,303.0000	PLANT-MO-EQ	185,064.97	41.5200	220,180.56	35,115.59
	WEYERHAEUSER CO 962166104				
14,126.0000	PLANT-MO-EQ	264,569.34	34.7700	491,161.02	226,591.68
	WHIRLPOOL CORP 963320106				
1,145.0000	PLANT-MO-EQ	62,071.29	121.7700	139,426.65	77,355.36
	WILLIAMS COS INC/THE 969457100				
23,581.0000	PLANT-MO-EQ	491,286.13	34.8300	821,326.23	330,040.10
	WYNN RESORTS LTD 983134107				
1,909.0000	PLANT-MO-EQ	120,143.02	91.1100	173,928.99	53,785.97
	XYLEM INC/NY 98419M100				
4,696.0000	PLANT-MO-EQ	197,911.86	114.3600	537,034.56	339,122.70
	YUM! BRANDS INC 988498101				
5,528.0000	PLANT-MO-EQ	14,407.94	130.6600	722,288.48	707,880.54

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
	ZEBRA TECHNOLOGIES CORP				
	989207105				
1,008.0000	PLANT-MO-EQ	254,513.96	273.3300	275,516.64	21,002.68
	ZIMMER BIOMET HOLDINGS INC				
	98956P102				
4,103.0000	PLANT-MO-EQ	153,984.32	121.7000	499,335.10	345,350.78
	ZIONS BANCORP NA				
	989701107				
2,961.0000	PLANT-MO-EQ	84,394.01	43.8700	129,899.07	45,505.06
	ZOETIS INC				
	98978V103				
9,067.0000	PLANT-MO-EQ	273,753.48	197.3700	1,789,553.79	1,515,800.31
TOTAL INVESTMENTS EQUITY		181,292,524.10		764,033,688.30	582,741,164.20
TOTAL INVESTMENT		557,350,486.78		1,113,040,570.79	555,690,084.01
SHORT CASH EQUIVALENTS					
	PAYABLE LEHMAN TBA				
	999F64618				
28,678.0000-	PLANT-MO-FI	0.00	0.0000	0.00	0.00
TOTAL SHORT CASH EQUIVALENTS		0.00		0.00	0.00
TOTAL SHORT INVESTMENT		0.00		0.00	0.00
TOTAL NET INVESTMENT		557,350,486.78		1,113,040,570.79	555,690,084.01

BNY MELLON

AMEREN SERVICES
PLANT - MO - CONSOLIDATED

INVESTMENT DISTRIBUTION	COST	MARKET VALUE	UNREALIZED GAIN/LOSS
CASH EQUIVALENTS	5,247,582.88	5,247,582.88	0.00
FIXED INCOME SECURITIES	370,810,379.80	343,759,299.61	27,051,080.19-
EQUITY	181,292,524.10	764,033,688.30	582,741,164.20
TOTAL INVESTMENTS	557,350,486.78	1,113,040,570.79	555,690,084.01
SHORT CASH EQUIVALENTS	0.00	0.00	0.00
TOTAL SHORT INVESTMENTS	0.00	0.00	0.00
NET INVESTMENTS	557,350,486.78	1,113,040,570.79	555,690,084.01



BNY MELLON

TRDA56 A56G36817000 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

PURCHASES PENDING SETTLEMENT

A56 G368170 31 DECEMBER 2023 MT525I

AMEREN SERVICES

PLANT - MO - CONSOLIDATED

SECURITY DESCRIPTION/ TRADING BROKER	TRD DATE/ SET DATE	SHARES-PAR VALUE/ (ORIGINAL SHARES)/ PRICE	SETTLEMENT AMOUNT	UNREALIZED CURRENCY GAIN/LOSS

S INDICATES PARTIAL SETTLEMENT

* * * NO POSITIONS END OF PERIOD * * *

BNY MELLON

TRDA56 A56G36817000 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

PENDING FOREIGN EXCHANGE CONTRACTS PAGE: 1

A56 G368170 31 DECEMBER 2023 MT527I

AMEREN SERVICES

PLANT - MO - CONSOLIDATED

UNITS	CONTRACT DESCRIPTION	TRD DATE/ SET DATE	PAY FX RATE/ RCV FX RATE/ CONTRACT RATE	PAY OPENING VALUE/ RCV OPENING VALUE	PAY MARKET VALUE/ RCV MARKET VALUE	UNREALIZED CURRENCY GAIN/LOSS

* * * NO POSITIONS END OF PERIOD * * *

BNY MELLON

TRDA56 A56G36817000 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

SALES PENDING SETTLEMENT PAGE: 1

A56 G368170 31 DECEMBER 2023 MT526I

AMEREN SERVICES

PLANT - MO - CONSOLIDATED

SECURITY DESCRIPTION/ TRADING BROKER	TRD DATE/ SET DATE	SHARES-PAR VALUE/ (ORIGINAL SHARES)/ PRICE	SETTLEMENT AMOUNT	UNREALIZED CURRENCY GAIN/LOSS

S INDICATES PARTIAL SETTLEMENT

* * * NO POSITIONS END OF PERIOD * * *

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	INTEREST ACCRUED NET/EXPENSE/ RECLAIM	INTEREST RECEIVED NET/EXPENSE/ RECLAIM	INTEREST RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
					S INDICATES PARTIAL SETTLEMENT * INDICATES PENDING INTEREST		
U.S. DOLLAR							
ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 PLANT-MO-FI	14-MAY-24 14-NOV-48	400,000.0000 4.8750	100.0000	2,545.83	0.00	2,545.83	0.00
ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 PLANT-MO-FI	21-MAY-24 21-NOV-39	555,000.0000 4.0500	100.0000	2,497.50	0.00	2,497.50	0.00
AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 PLANT-MO-FI	30-JAN-24 30-JAN-32	545,000.0000 3.3000	100.0000	7,543.71	0.00	7,543.71	0.00
AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 PLANT-MO-FI	30-JAN-24 30-JAN-26	1,420,000.0000 1.7500	100.0000	10,423.19	0.00	10,423.19	0.00
AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 PLANT-MO-FI	15-JAN-24 15-JAN-26	405,000.0000 2.8750	100.0000	5,369.06	0.00	5,369.06	0.00
AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 PLANT-MO-FI	15-FEB-24 15-AUG-26	585,000.0000 1.8750	100.0000	4,143.75	0.00	4,143.75	0.00
ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 PLANT-MO-FI	30-JAN-24 30-JUL-29	560,000.0000 4.5000	100.0000	10,570.00	0.00	10,570.00	0.00

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	INTEREST ACCRUED NET/EXPENSE/ RECLAIM	INTEREST RECEIVED NET/EXPENSE/ RECLAIM	INTEREST RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 PLANT-MO-FI	15-APR-24 15-APR-26	750,000.0000 3.8000	100.0000	6,016.67	0.00	6,016.67	0.00
AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 PLANT-MO-FI	05-JUN-24 05-DEC-44	480,000.0000 4.9500	100.0000	1,716.00	0.00	1,716.00	0.00
AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 PLANT-MO-FI	30-JAN-24 30-JUL-24	205,000.0000 2.5000	100.0000	2,149.65	0.00	2,149.65	0.00
AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 PLANT-MO-FI	03-JUN-24 03-DEC-42	300,000.0000 4.0500	100.0000	945.00	0.00	945.00	0.00
AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 PLANT-MO-FI	15-JAN-24 15-JUL-31	240,000.0000 2.3750	100.0000	2,628.33	0.00	2,628.33	0.00
AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 PLANT-MO-FI	30-DEC-23 30-JUN-50	610,000.0000 4.3750	100.0000	13,343.75	0.00	13,343.75	0.00
AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 PLANT-MO-FI	01-APR-24 01-APR-28	535,000.0000 4.2000	100.0000	5,617.50	0.00	5,617.50	0.00

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	INTEREST ACCRUED NET/EXPENSE/ RECLAIM	INTEREST RECEIVED NET/EXPENSE/ RECLAIM	INTEREST RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 PLANT-MO-FI	30-JUN-24 30-JUN-50	610,000.0000 4.3750	100.0000	74.13	0.00	74.13	0.00
AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 PLANT-MO-FI	16-JAN-24 15-JUL-33	879,000.0000 5.5500	100.0000	29,270.70	0.00	29,270.70	0.00
AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 PLANT-MO-FI	15-MAR-24 15-SEP-26	950,000.0000 2.8750	100.0000	8,042.01	0.00	8,042.01	0.00
AMGEN INC 3.150% 02/21/2040 DD 02/21/20 PLANT-MO-FI	21-FEB-24 21-FEB-40	1,145,000.0000 3.1500	100.0000	13,024.38	0.00	13,024.38	0.00
AMGEN INC 5.650% 03/02/2053 DD 03/02/23 PLANT-MO-FI	02-MAR-24 02-MAR-53	825,000.0000 5.6500	100.0000	15,408.02	0.00	15,408.02	0.00
AMGEN INC 4.663% 06/15/2051 DD 12/15/16 PLANT-MO-FI	15-JUN-24 15-JUN-51	575,000.0000 4.6630	100.0000	1,191.66	0.00	1,191.66	0.00
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 PLANT-MO-FI	01-FEB-24 01-FEB-46	515,000.0000 4.9000	100.0000	10,514.58	0.00	10,514.58	0.00

SECURITY DESCRIPTION	PAY DATE/ MAT DATE/ CONTRACT SETTLE DATE	SHARES/PAR VALUE/ INTEREST RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	INTEREST ACCRUED NET/EXPENSE/ RECLAIM	INTEREST RECEIVED NET/EXPENSE/ RECLAIM	INTEREST RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 PLANT-MO-FI	01-FEB-24 01-FEB-46	475,000.0000 4.9000	100.0000	9,697.92	0.00	9,697.92	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 PLANT-MO-FI	13-APR-24 13-APR-28	1,370,000.0000 4.0000	100.0000	11,873.33	0.00	11,873.33	0.00
APPLE INC 2.050% 09/11/2026 DD 09/11/19 PLANT-MO-FI	11-MAR-24 11-SEP-26	240,000.0000 2.0500	100.0000	1,503.33	0.00	1,503.33	0.00
APPLE INC 3.850% 05/04/2043 DD 05/03/13 PLANT-MO-FI	04-MAY-24 04-MAY-43	550,000.0000 3.8500	100.0000	3,352.71	0.00	3,352.71	0.00
APPLE INC 1.650% 05/11/2030 DD 05/11/20 PLANT-MO-FI	11-MAY-24 11-MAY-30	380,000.0000 1.6500	100.0000	870.83	0.00	870.83	0.00
ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 PLANT-MO-FI	06-FEB-24 06-AUG-30	580,000.0000 1.3750	100.0000	3,212.15	0.00	3,212.15	0.00
AT&T INC 4.250% 03/01/2027 DD 02/09/17 PLANT-MO-FI	01-MAR-24 01-MAR-27	975,000.0000 4.2500	100.0000	13,812.50	0.00	13,812.50	0.00

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U.S. DOLLAR							
AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 PLANT-MO-FI	15-APR-24 15-APR-30	640,000.0000 4.0000	100.0000	5,404.44	0.00	5,404.44	0.00
AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 PLANT-MO-FI	01-JUN-24 01-JUN-29	575,000.0000 3.3000	100.0000	1,581.25	0.00	1,581.25	0.00
BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 PLANT-MO-FI	15-JAN-24 15-APR-28	969,000.0000 5.0000	100.0000	4,037.50	0.00	4,037.50	0.00
BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 PLANT-MO-FI	05-MAR-24 05-MAR-29	3,060,000.0000 3.9700	100.0000	39,144.20	0.00	39,144.20	0.00
BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 PLANT-MO-FI	24-APR-24 24-OCT-26	330,000.0000 1.1970	100.0000	735.16	0.00	735.16	0.00
BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 PLANT-MO-FI	25-APR-24 25-APR-34	2,500,000.0000 5.2880	100.0000	24,236.67	0.00	24,236.67	0.00
BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 PLANT-MO-FI	20-JUN-24 20-DEC-28	730,000.0000 3.4190	100.0000	762.63	0.00	762.63	0.00

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U.S. DOLLAR							
BARCLAYS PLC VAR RT 05/07/2025 DD 05/07/19 PLANT-MO-FI	07-MAY-24 07-MAY-25	490,000.0000 3.9320	100.0000	2,890.02	0.00	2,890.02	0.00
BAYER US FINANCE LLC 144A 6.375% 11/21/2030 DD 11/21/23 PLANT-MO-FI	21-MAY-24 21-NOV-30	1,165,000.0000 6.3750	100.0000	8,252.08	0.00	8,252.08	0.00
BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 PLANT-MO-FI	15-MAR-24 15-MAR-26	855,000.0000 3.1250	100.0000	7,867.19	0.00	7,867.19	0.00
BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 PLANT-MO-FI	15-MAR-24 15-MAR-32	1,270,000.0000 3.7000	100.0000	13,835.94	0.00	13,835.94	0.00
BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 PLANT-MO-FI	01-MAY-24 01-MAY-30	710,000.0000 2.2500	100.0000	2,662.50	0.00	2,662.50	0.00
BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 PLANT-MO-FI	01-FEB-24 01-FEB-31	870,000.0000 3.6250	100.0000	13,140.63	0.00	13,140.63	0.00
BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 PLANT-MO-FI	01-MAR-24 01-MAR-25	1,825,000.0000 2.5000	100.0000	15,208.33	0.00	15,208.33	0.00

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U.S. DOLLAR							
BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 PLANT-MO-FI	19-MAR-24 19-SEP-27	1,360,000.0000 3.2790	100.0000	12,635.08	0.00	12,635.08	0.00
BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 PLANT-MO-FI	15-APR-24 15-APR-33	1,125,000.0000 3.4190	100.0000	8,120.13	0.00	8,120.13	0.00
CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 PLANT-MO-FI	01-MAR-24 01-MAR-38	1,615,000.0000 5.1250	100.0000	27,589.58	0.00	27,589.58	0.00
CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 PLANT-MO-FI	01-APR-24 01-OCT-26	685,000.0000 2.3750	100.0000	4,067.19	0.00	4,067.19	0.00
CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2029 DD 06/08/23 PLANT-MO-FI	10-JUN-24 08-JUN-29	726,000.0000 6.3120	100.0000	2,927.72	0.00	2,927.72	0.00
CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 PLANT-MO-FI	15-FEB-24 15-FEB-30	1,645,000.0000 2.7220	100.0000	16,915.72	0.00	16,915.72	0.00
CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 PLANT-MO-FI	10-JAN-24 11-JAN-27	676,967.6829 1.3100	100.0000	517.32	0.00	517.32	0.00

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U.S. DOLLAR							
CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 PLANT-MO-FI	15-FEB-24 15-AUG-42	610,000.0000 3.8030	100.0000	8,763.80	0.00	8,763.80	0.00
CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 PLANT-MO-FI	10-JAN-24 10-NOV-49	310,000.0000 3.5260	100.0000	910.88	0.00	910.88	0.00
CENCORA INC 3.250% 03/01/2025 DD 02/20/15 PLANT-MO-FI	01-MAR-24 01-MAR-25	255,000.0000 3.2500	100.0000	2,762.50	0.00	2,762.50	0.00
CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 PLANT-MO-FI	03-MAR-24 03-MAR-27	280,000.0000 2.4500	100.0000	2,248.56	0.00	2,248.56	0.00
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 PLANT-MO-FI	23-JAN-24 23-JUL-25	524,000.0000 4.9080	100.0000	11,287.31	0.00	11,287.31	0.00
CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 PLANT-MO-FI	01-MAY-24 01-MAY-47	400,000.0000 5.3750	100.0000	3,583.33	0.00	3,583.33	0.00
CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 PLANT-MO-FI	15-MAY-24 15-NOV-29	1,075,000.0000 3.7000	100.0000	5,082.36	0.00	5,082.36	0.00

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U.S. DOLLAR							
CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 PLANT-MO-FI	15-MAR-24 15-MAR-30	615,000.0000 2.4000	100.0000	4,346.00	0.00	4,346.00	0.00
CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 PLANT-MO-FI	15-APR-24 15-OCT-28	1,045,000.0000 4.3750	100.0000	9,651.74	0.00	9,651.74	0.00
CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 PLANT-MO-FI	10-JAN-24 10-FEB-48	1,310,000.0000 3.1370	100.0000	3,424.56	0.00	3,424.56	0.00
CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 PLANT-MO-FI	10-JAN-24 10-JAN-28	800,000.0000 3.8870	100.0000	14,770.60	0.00	14,770.60	0.00
CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 PLANT-MO-FI	29-JAN-24 29-JAN-31	1,985,000.0000 2.6660	100.0000	22,344.04	0.00	22,344.04	0.00
CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 PLANT-MO-FI	30-JAN-24 30-JUL-45	535,000.0000 4.6500	100.0000	10,434.73	0.00	10,434.73	0.00
CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 PLANT-MO-FI	01-MAR-24 01-MAR-44	1,405,000.0000 4.8750	100.0000	22,831.25	0.00	22,831.25	0.00

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U.S. DOLLAR							
CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 PLANT-MO-FI	15-JAN-24 15-DEC-25	470,581.6117 0.4000	100.0000	83.66	0.00	83.66	0.00
COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 PLANT-MO-FI	15-MAY-24 15-NOV-53	175,000.0000 6.5440	100.0000	4,548.99	0.00	4,548.99	0.00
COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 PLANT-MO-FI	01-FEB-24 01-FEB-30	1,200,000.0000 2.6500	100.0000	13,250.00	0.00	13,250.00	0.00
COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 PLANT-MO-FI	01-MAR-24 01-MAR-26	255,000.0000 3.1500	100.0000	2,677.50	0.00	2,677.50	0.00
COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 PLANT-MO-FI	15-MAR-24 15-MAR-33	413,000.0000 7.0500	100.0000	8,573.19	0.00	8,573.19	0.00
COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 PLANT-MO-FI	01-MAY-24 01-NOV-51	323,000.0000 2.8870	100.0000	1,554.17	0.00	1,554.17	0.00
COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 PLANT-MO-FI	10-JAN-24 10-JUN-47	1,022,287.8338 3.5460	100.0000	3,020.86	0.00	3,020.86	0.00

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U.S. DOLLAR							
CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 PLANT-MO-FI	01-MAY-24 01-NOV-27	525,000.0000 1.3750	100.0000	1,203.13	0.00	1,203.13	0.00
CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 PLANT-MO-FI	01-APR-24 01-APR-48	365,000.0000 4.0000	100.0000	3,650.00	0.00	3,650.00	0.00
CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 PLANT-MO-FI	01-JUN-24 01-JUN-45	695,000.0000 4.1500	100.0000	2,403.54	0.00	2,403.54	0.00
CONNECTICUT ST 2.098% 07/01/2025 DD 06/11/20 PLANT-MO-FI	01-JAN-24 01-JUL-25	125,000.0000 2.0980	100.0000	1,311.25	0.00	1,311.25	0.00
CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 PLANT-MO-FI	01-APR-24 01-APR-30	750,000.0000 3.3500	100.0000	6,281.25	0.00	6,281.25	0.00
CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 PLANT-MO-FI	01-JUN-24 01-DEC-48	550,000.0000 4.6500	100.0000	2,131.25	0.00	2,131.25	0.00
CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 PLANT-MO-FI	15-APR-24 15-APR-49	550,000.0000 4.3500	100.0000	5,050.83	0.00	5,050.83	0.00

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U.S. DOLLAR							
COREBRIDGE FINANCIAL INC 5.750% 01/15/2034 DD 12/08/23 PLANT-MO-FI	15-JUL-24 15-JAN-34	604,000.0000 5.7500	100.0000	2,218.86	0.00	2,218.86	0.00
CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 PLANT-MO-FI	15-JAN-24 15-JAN-31	2,010,000.0000 2.2500	100.0000	20,853.75	0.00	20,853.75	0.00
CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 PLANT-MO-FI	15-JAN-24 15-NOV-50	735,000.0000 3.1908	100.0000	1,954.37	0.00	1,954.37	0.00
CSX CORP 4.100% 03/15/2044 DD 10/22/12 PLANT-MO-FI	15-MAR-24 15-MAR-44	300,000.0000 4.1000	100.0000	3,621.67	0.00	3,621.67	0.00
CSX CORP 3.350% 11/01/2025 DD 10/20/15 PLANT-MO-FI	01-MAY-24 01-NOV-25	480,000.0000 3.3500	100.0000	2,680.00	0.00	2,680.00	0.00
CSX CORP 2.600% 11/01/2026 DD 10/18/16 PLANT-MO-FI	01-MAY-24 01-NOV-26	455,000.0000 2.6000	100.0000	1,971.67	0.00	1,971.67	0.00
CSX CORP 3.250% 06/01/2027 DD 05/01/17 PLANT-MO-FI	01-JUN-24 01-JUN-27	1,148,000.0000 3.2500	100.0000	3,109.17	0.00	3,109.17	0.00

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U.S. DOLLAR							
CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 PLANT-MO-FI	21-FEB-24 21-AUG-30	1,005,000.0000 1.7500	100.0000	6,351.04	0.00	6,351.04	0.00
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 PLANT-MO-FI	25-MAR-24 25-MAR-48	600,000.0000 5.0500	100.0000	8,080.00	0.00	8,080.00	0.00
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 PLANT-MO-FI	25-MAR-24 25-MAR-28	145,000.0000 4.3000	100.0000	1,662.67	0.00	1,662.67	0.00
CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 PLANT-MO-FI	05-JUN-24 05-DEC-43	600,000.0000 5.3000	100.0000	2,296.67	0.00	2,296.67	0.00
DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 PLANT-MO-FI	22-JAN-24 23-AUG-27	1,242,042.9009 2.4900	100.0000	773.17	0.00	773.17	0.00
DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 PLANT-MO-FI	15-MAY-24 15-NOV-29	540,000.0000 2.6000	100.0000	1,794.00	0.00	1,794.00	0.00
DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 PLANT-MO-FI	29-MAY-24 29-NOV-32	1,150,000.0000 6.7000	100.0000	6,848.89	0.00	6,848.89	0.00

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U.S. DOLLAR							
DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 PLANT-MO-FI	15-MAY-24 15-MAY-28	305,000.0000 4.2000	100.0000	1,636.83	0.00	1,636.83	0.00
DREYFUS INS RSRV PR MONEY 6546 PLANT-MO-FI	01-JAN-24 31-DEC-49	3,508,028.2200 5.3288	100.0000	16,067.17	0.00	16,067.17	0.00
DREYFUS INS RSRV PR MONEY 6546 PLANT-MO-EQ	01-JAN-24 31-DEC-49	1,739,554.6600 5.3288	100.0000	5,808.90	0.00	5,808.90	0.00
EATON CORP 4.150% 03/15/2033 DD 08/23/22 PLANT-MO-FI	15-MAR-24 15-MAR-33	1,945,000.0000 4.1500	100.0000	23,766.82	0.00	23,766.82	0.00
ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 PLANT-MO-FI	08-MAR-24 08-MAR-33	686,000.0000 5.7000	100.0000	12,273.68	0.00	12,273.68	0.00
ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 PLANT-MO-FI	15-MAY-24 15-NOV-29	455,000.0000 3.1250	100.0000	1,816.84	0.00	1,816.84	0.00
ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 PLANT-MO-FI	01-FEB-24 01-FEB-43	805,000.0000 5.1500	100.0000	17,273.96	0.00	17,273.96	0.00

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U.S. DOLLAR							
ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23 PLANT-MO-FI	20-JAN-24 22-OCT-29	897,000.0000 5.4200	100.0000	1,485.53	0.00	1,485.53	0.00
ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 PLANT-MO-FI	31-JAN-24 31-JAN-30	535,000.0000 2.8000	100.0000	6,241.67	0.00	6,241.67	0.00
ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 PLANT-MO-FI	15-FEB-24 15-FEB-53	490,000.0000 3.3000	100.0000	6,108.67	0.00	6,108.67	0.00
EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 PLANT-MO-FI	15-MAY-24 15-MAY-31	875,000.0000 2.5000	100.0000	2,795.14	0.00	2,795.14	0.00
EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 PLANT-MO-FI	18-MAY-24 18-NOV-49	365,000.0000 3.2500	100.0000	1,416.91	0.00	1,416.91	0.00
ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 PLANT-MO-FI	15-APR-24 15-OCT-37	370,000.0000 7.0000	100.0000	5,467.78	0.00	5,467.78	0.00
ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 PLANT-MO-FI	01-JUN-24 01-DEC-29	335,000.0000 2.3750	100.0000	663.02	0.00	663.02	0.00

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U.S. DOLLAR							
EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 PLANT-MO-FI	01-APR-24 01-APR-29	990,000.0000 4.2500	100.0000	10,518.75	0.00	10,518.75	0.00
EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 PLANT-MO-FI	01-APR-24 01-APR-28	242,000.0000 5.7000	100.0000	3,448.50	0.00	3,448.50	0.00
FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 PLANT-MO-FI	15-JAN-24 15-JAN-47	475,000.0000 4.4000	100.0000	9,637.22	0.00	9,637.22	0.00
FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 PLANT-MO-FI	25-JAN-24 01-AUG-53	3,195,873.1835 5.5000	100.0000	14,647.75	0.00	14,647.75	0.00
FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 PLANT-MO-FI	25-JAN-24 25-JUL-29	1,200,000.0000 2.5190	100.0000	2,519.00	0.00	2,519.00	0.00
FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 PLANT-MO-FI	15-JAN-24 15-JAN-25	36,331.3188 4.0000	100.0000	121.10	0.00	121.10	0.00
FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 PLANT-MO-FI	25-JAN-24 01-NOV-42	2,451,035.3592 3.5000	100.0000	7,911.36	762.51	7,148.85	0.00

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U.S. DOLLAR							
FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 PLANT-MO-FI	25-JAN-24 01-JUL-52	1,521,359.6970 4.0000	100.0000	7,545.33	2,474.13	5,071.20	0.00
FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22 PLANT-MO-FI	19-FEB-24 19-AUG-32	1,060,000.0000 6.1000	100.0000	23,708.67	0.00	23,708.67	0.00
GE HEALTHCARE TECHNOLOGIES INC 5.905% 11/22/2032 DD 05/22/23 PLANT-MO-FI	22-MAY-24 22-NOV-32	1,280,000.0000 5.9050	100.0000	8,188.27	0.00	8,188.27	0.00
GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 PLANT-MO-FI	01-APR-24 01-APR-48	255,000.0000 5.4000	100.0000	3,442.50	0.00	3,442.50	0.00
GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 PLANT-MO-FI	08-JAN-24 08-JAN-26	945,000.0000 1.2500	100.0000	5,676.56	0.00	5,676.56	0.00
GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 PLANT-MO-FI	10-APR-24 10-APR-28	825,000.0000 2.4000	100.0000	4,455.00	0.00	4,455.00	0.00
GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 PLANT-MO-FI	01-MAR-24 01-MAR-26	670,000.0000 3.6500	100.0000	8,151.67	0.00	8,151.67	0.00

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U.S. DOLLAR							
GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 PLANT-MO-FI	23-MAR-24 23-SEP-31	1,150,000.0000 2.6250	100.0000	8,217.71	0.00	8,217.71	0.00
GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 PLANT-MO-FI	20-JAN-24 20-JUN-51	1,585,334.5942 5.0000	100.0000	6,605.56	0.00	6,605.56	0.00
GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 PLANT-MO-FI	20-JAN-24 20-JUL-53	2,429,368.8426 6.0000	100.0000	12,146.84	0.00	12,146.84	0.00
GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 PLANT-MO-FI	03-MAR-24 03-MAR-24	475,000.0000 4.0000	100.0000	6,227.78	0.00	6,227.78	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 PLANT-MO-FI	23-APR-24 23-APR-29	2,560,000.0000 3.8140	100.0000	18,442.81	0.00	18,442.81	0.00
HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19 PLANT-MO-FI	15-FEB-24 15-FEB-30	700,000.0000 3.1000	100.0000	8,197.78	0.00	8,197.78	0.00
HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 PLANT-MO-FI	15-APR-24 15-OCT-25	315,000.0000 4.9000	100.0000	3,258.50	0.00	3,258.50	0.00

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U.S. DOLLAR							
HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 PLANT-MO-FI	21-JAN-24 21-APR-27	650,000.0000 5.0400	100.0000	910.00	0.00	910.00	0.00
HONOLULU CITY & CNTY HI WSTWTR 2.495% 07/01/2027 DD 11/06/19 PLANT-MO-FI	01-JAN-24 01-JUL-27	80,000.0000 2.4950	100.0000	998.00	0.00	998.00	0.00
HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 PLANT-MO-FI	20-JAN-24 22-FEB-28	2,460,000.0000 5.4100	100.0000	4,066.52	0.00	4,066.52	0.00
HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 PLANT-MO-FI	21-MAR-24 22-SEP-31	410,000.0000 2.1250	100.0000	2,420.14	0.00	2,420.14	0.00
HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 PLANT-MO-FI	16-JUN-24 16-JUN-29	440,000.0000 5.2500	100.0000	962.50	0.00	962.50	0.00
HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22 PLANT-MO-FI	15-JAN-24 16-OCT-28	1,264,000.0000 5.5200	100.0000	3,101.01	0.00	3,101.01	0.00
IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 PLANT-MO-FI	15-JAN-24 15-JUL-36	355,000.0000 6.7500	100.0000	11,049.38	0.00	11,049.38	0.00

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U.S. DOLLAR							
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 PLANT-MO-FI	01-JUN-24 01-JUN-33	1,680,000.0000 5.1000	100.0000	7,140.00	0.00	7,140.00	0.00
ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 PLANT-MO-FI	13-JUN-24 13-DEC-27	289,000.0000 5.7500	100.0000	830.88	0.00	830.88	0.00
ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 PLANT-MO-FI	09-APR-24 09-APR-24	515,000.0000 3.5500	100.0000	4,164.35	0.00	4,164.35	0.00
INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 PLANT-MO-FI	15-JUN-24 15-JUN-29	446,000.0000 4.3500	100.0000	862.27	0.00	862.27	0.00
J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 PLANT-MO-FI	15-MAY-24 15-NOV-33	443,000.0000 6.2000	100.0000	5,035.43	0.00	5,035.43	0.00
JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 PLANT-MO-FI	15-JAN-24 15-MAR-28	829,000.0000 5.1800	100.0000	1,908.54	0.00	1,908.54	0.00
JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 PLANT-MO-FI	15-JAN-24 15-SEP-47	900,000.0000 3.8012	100.0000	2,850.90	0.00	2,850.90	0.00

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U.S. DOLLAR							
JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 PLANT-MO-FI	23-JAN-24 23-JAN-25	280,000.0000 3.1250	100.0000	3,840.28	0.00	3,840.28	0.00
JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 PLANT-MO-FI	14-MAR-24 14-SEP-33	1,005,000.0000 5.7170	100.0000	17,077.16	0.00	17,077.16	0.00
JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 PLANT-MO-FI	03-JUN-24 01-JUN-34	1,660,000.0000 5.3500	100.0000	7,400.83	0.00	7,400.83	0.00
JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 PLANT-MO-FI	05-JUN-24 05-DEC-29	3,070,000.0000 4.4520	100.0000	9,871.07	0.00	9,871.07	0.00
KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 PLANT-MO-FI	15-MAR-24 15-MAR-51	805,000.0000 3.3500	100.0000	7,940.43	0.00	7,940.43	0.00
KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 PLANT-MO-FI	01-MAY-24 01-MAY-30	720,000.0000 3.2000	100.0000	3,840.00	0.00	3,840.00	0.00
KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 PLANT-MO-FI	15-JAN-24 15-JAN-32	995,000.0000 7.7500	100.0000	35,557.43	0.00	35,557.43	0.00

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U.S. DOLLAR							
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 PLANT-MO-FI	01-JUN-24 01-JUN-46	990,000.0000 4.3750	100.0000	3,609.38	0.00	3,609.38	0.00
LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 PLANT-MO-FI	11-MAY-24 11-MAY-27	2,080,000.0000 1.6270	100.0000	4,700.22	0.00	4,700.22	0.00
LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 PLANT-MO-FI	15-FEB-24 15-FEB-55	1,180,000.0000 5.2000	100.0000	23,180.44	0.00	23,180.44	0.00
LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/2039 DD 06/02/10 PLANT-MO-FI	01-JAN-24 01-JUL-39	210,000.0000 5.7160	100.0000	6,001.80	0.00	6,001.80	0.00
LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 PLANT-MO-FI	01-JUN-24 01-DEC-34	1,650,000.0000 5.0480	100.0000	6,941.00	0.00	6,941.00	0.00
LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 PLANT-MO-FI	15-APR-24 15-APR-33	1,700,000.0000 5.0000	100.0000	17,944.44	0.00	17,944.44	0.00
LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 PLANT-MO-FI	15-APR-24 15-APR-53	840,000.0000 5.6250	100.0000	9,975.00	0.00	9,975.00	0.00

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U.S. DOLLAR							
MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 PLANT-MO-FI	15-APR-24 15-APR-31	1,370,000.0000 2.8500	100.0000	8,242.83	0.00	8,242.83	0.00
MASSACHUSETTS ST SCH BLDG AUTH 2.436% 10/15/2027 DD 11/20/19 PLANT-MO-FI	15-APR-24 15-OCT-27	320,000.0000 2.4360	100.0000	1,645.65	0.00	1,645.65	0.00
MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 PLANT-MO-FI	01-JAN-24 01-JUL-27	320,000.0000 3.5000	100.0000	5,600.00	0.00	5,600.00	0.00
MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 PLANT-MO-FI	01-JAN-24 01-JUL-30	260,000.0000 3.6000	100.0000	4,680.00	0.00	4,680.00	0.00
MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 PLANT-MO-FI	01-MAR-24 01-SEP-49	750,000.0000 3.6250	100.0000	9,062.50	0.00	9,062.50	0.00
MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 PLANT-MO-FI	15-MAR-24 15-MAR-45	79,000.0000 4.6250	100.0000	1,075.83	0.00	1,075.83	0.00
MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 PLANT-MO-FI	15-JAN-24 15-NOV-27	907,000.0000 4.5100	100.0000	3,408.81	0.00	3,408.81	0.00

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U.S. DOLLAR							
MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 PLANT-MO-FI	07-MAR-24 07-MAR-29	150,000.0000 3.4000	100.0000	1,615.00	0.00	1,615.00	0.00
MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 PLANT-MO-FI	15-MAY-24 15-NOV-40	20,000.0000 6.0890	100.0000	155.61	0.00	155.61	0.00
MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 PLANT-MO-FI	15-MAY-24 15-NOV-31	395,000.0000 6.5480	100.0000	3,304.92	0.00	3,304.92	0.00
META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 PLANT-MO-FI	15-FEB-24 15-AUG-32	972,000.0000 3.8500	100.0000	14,137.20	0.00	14,137.20	0.00
META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 PLANT-MO-FI	15-MAY-24 15-MAY-53	825,000.0000 5.6000	100.0000	5,903.33	0.00	5,903.33	0.00
METLIFE INC 6.500% 12/15/2032 DD 12/10/02 PLANT-MO-FI	15-JUN-24 15-DEC-32	578,000.0000 6.5000	100.0000	1,669.78	0.00	1,669.78	0.00
MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 PLANT-MO-FI	14-FEB-24 14-AUG-41	410,000.0000 4.2800	100.0000	6,677.99	0.00	6,677.99	0.00

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U.S. DOLLAR							
MEXICO GOVERNMENT INTERNATIONA 2.659% 05/24/2031 DD 11/24/20 PLANT-MO-FI	24-MAY-24 24-MAY-31	925,000.0000 2.6590	100.0000	2,527.90	0.00	2,527.90	0.00
MIAMI-DADE CNTY FL WTR & SWR R 2.551% 10/01/2028 DD 11/06/19 PLANT-MO-FI	01-APR-24 01-OCT-28	750,000.0000 2.5510	100.0000	4,783.13	0.00	4,783.13	0.00
MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 PLANT-MO-FI	01-JUN-24 01-JUN-50	1,505,000.0000 2.5250	100.0000	3,166.77	0.00	3,166.77	0.00
MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 PLANT-MO-FI	17-MAR-24 17-MAR-32	775,000.0000 3.0000	100.0000	6,716.67	0.00	6,716.67	0.00
MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 PLANT-MO-FI	23-JAN-24 23-JUL-25	365,000.0000 4.0000	100.0000	6,407.78	0.00	6,407.78	0.00
MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 PLANT-MO-FI	23-JAN-24 23-JAN-30	1,765,000.0000 4.4310	100.0000	34,324.25	0.00	34,324.25	0.00
MPLX LP 4.950% 09/01/2032 DD 08/11/22 PLANT-MO-FI	01-MAR-24 01-SEP-32	804,000.0000 4.9500	100.0000	13,266.00	0.00	13,266.00	0.00

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U.S. DOLLAR							
MPLX LP 5.200% 03/01/2047 DD 02/10/17 PLANT-MO-FI	01-MAR-24 01-MAR-47	760,000.0000 5.2000	100.0000	13,173.33	0.00	13,173.33	0.00
MPLX LP 4.125% 03/01/2027 DD 02/10/17 PLANT-MO-FI	01-MAR-24 01-MAR-27	280,000.0000 4.1250	100.0000	3,850.00	0.00	3,850.00	0.00
NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 PLANT-MO-FI	15-FEB-24 15-AUG-53	513,000.0000 5.9500	100.0000	15,516.11	0.00	15,516.11	0.00
NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 PLANT-MO-FI	22-MAR-24 22-MAR-25	650,000.0000 4.2690	100.0000	7,630.84	0.00	7,630.84	0.00
NATWEST GROUP PLC VAR RT 06/14/2027 DD 06/14/21 PLANT-MO-FI	14-JUN-24 14-JUN-27	200,000.0000 1.6420	100.0000	155.08	0.00	155.08	0.00
NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 PLANT-MO-FI	20-JAN-24 20-OCT-61	1,345,000.0000 1.9100	100.0000	784.96	0.00	784.96	0.00
NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 PLANT-MO-FI	01-JUN-24 01-DEC-36	370,000.0000 5.9850	100.0000	1,845.38	0.00	1,845.38	0.00

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U.S. DOLLAR							
NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 PLANT-MO-FI	01-APR-24 01-OCT-29	1,270,000.0000 2.8000	100.0000	8,890.00	0.00	8,890.00	0.00
NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 PLANT-MO-FI	01-FEB-24 01-FEB-45	240,000.0000 5.6500	100.0000	5,650.00	0.00	5,650.00	0.00
NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 PLANT-MO-FI	30-MAR-24 30-MAR-28	91,000.0000 5.2500	100.0000	1,207.65	0.00	1,207.65	0.00
NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 PLANT-MO-FI	15-JAN-24 15-JAN-26	1,281,000.0000 4.9100	100.0000	2,795.43	0.00	2,795.43	0.00
NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 PLANT-MO-FI	01-JUN-24 01-JUN-53	1,220,000.0000 4.5500	100.0000	4,625.83	0.00	4,625.83	0.00
NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 PLANT-MO-FI	13-MAY-24 13-MAY-30	900,000.0000 2.9500	100.0000	3,540.00	0.00	3,540.00	0.00
NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 PLANT-MO-FI	15-FEB-24 15-FEB-32	970,000.0000 2.6500	100.0000	9,710.78	0.00	9,710.78	0.00

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U.S. DOLLAR							
O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 PLANT-MO-FI	01-JUN-24 01-JUN-28	695,000.0000 4.3500	100.0000	2,519.38	0.00	2,519.38	0.00
ONEOK INC 5.650% 11/01/2028 DD 08/24/23 PLANT-MO-FI	01-MAY-24 01-NOV-28	283,000.0000 5.6500	100.0000	5,640.74	0.00	5,640.74	0.00
ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 PLANT-MO-FI	15-JAN-24 15-JUL-26	930,000.0000 2.6500	100.0000	11,364.08	0.00	11,364.08	0.00
PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 PLANT-MO-FI	14-APR-24 14-APR-26	1,845,000.0000 1.3750	100.0000	5,426.09	0.00	5,426.09	0.00
PFIZER INC 3.450% 03/15/2029 DD 03/11/19 PLANT-MO-FI	15-MAR-24 15-MAR-29	140,000.0000 3.4500	100.0000	1,422.17	0.00	1,422.17	0.00
PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 PLANT-MO-FI	17-MAY-24 17-NOV-29	166,000.0000 5.6250	100.0000	1,141.25	0.00	1,141.25	0.00
PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 PLANT-MO-FI	23-FEB-24 23-FEB-25	1,800,000.0000 2.9500	100.0000	18,880.00	0.00	18,880.00	0.00

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U.S. DOLLAR							
PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 PLANT-MO-FI	12-JUN-24 12-JUN-29	1,350,000.0000 5.5820	100.0000	3,977.18	0.00	3,977.18	0.00
PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 PLANT-MO-FI	15-MAY-24 15-NOV-46	1,280,000.0000 4.3000	100.0000	7,032.89	0.00	7,032.89	0.00
PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 PLANT-MO-FI	15-APR-24 15-APR-30	350,000.0000 2.2500	100.0000	1,662.50	0.00	1,662.50	0.00
PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 PLANT-MO-FI	15-APR-24 15-APR-27	115,000.0000 2.1250	100.0000	515.90	0.00	515.90	0.00
PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 PLANT-MO-FI	15-MAY-24 15-MAY-44	1,070,000.0000 4.6000	100.0000	6,289.22	0.00	6,289.22	0.00
REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 PLANT-MO-FI	15-JUN-24 15-DEC-32	700,000.0000 2.8500	100.0000	886.67	0.00	886.67	0.00
REEDY CREEK FL IMPT DIST 2.397% 06/01/2032 DD 02/27/20 PLANT-MO-FI	01-JUN-24 01-JUN-32	190,000.0000 2.3970	100.0000	379.53	0.00	379.53	0.00

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U.S. DOLLAR							
REEDY CREEK FL IMPT DIST 2.447% 06/01/2033 DD 02/27/20 PLANT-MO-FI	01-JUN-24 01-JUN-33	190,000.0000 2.4470	100.0000	387.44	0.00	387.44	0.00
REEDY CREEK FL IMPT DIST 2.497% 06/01/2034 DD 02/27/20 PLANT-MO-FI	01-JUN-24 01-JUN-34	150,000.0000 2.4970	100.0000	312.13	0.00	312.13	0.00
REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 PLANT-MO-FI	15-MAR-24 15-SEP-30	334,000.0000 1.7500	100.0000	1,721.03	0.00	1,721.03	0.00
REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 PLANT-MO-FI	17-FEB-24 17-FEB-26	1,175,000.0000 1.2500	100.0000	5,467.01	0.00	5,467.01	0.00
REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 PLANT-MO-FI	17-APR-24 17-OCT-29	675,000.0000 2.8750	100.0000	3,989.06	0.00	3,989.06	0.00
REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 PLANT-MO-FI	15-FEB-24 15-AUG-24	290,000.0000 2.5000	100.0000	2,738.89	0.00	2,738.89	0.00
ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 PLANT-MO-FI	15-MAR-24 15-MAR-44	245,000.0000 5.0000	100.0000	3,606.94	0.00	3,606.94	0.00

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U.S. DOLLAR							
ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 PLANT-MO-FI	16-JAN-24 16-JUL-24	675,000.0000 2.5500	100.0000	7,889.06	0.00	7,889.06	0.00
ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 PLANT-MO-FI	02-MAR-24 02-SEP-31	905,000.0000 2.1500	100.0000	6,431.78	0.00	6,431.78	0.00
RTX CORP 4.625% 11/16/2048 DD 08/16/18 PLANT-MO-FI	16-MAY-24 16-NOV-48	1,205,000.0000 4.6250	100.0000	6,966.41	0.00	6,966.41	0.00
RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 PLANT-MO-FI	03-JUN-24 01-JUN-28	584,000.0000 5.2500	100.0000	2,555.00	0.00	2,555.00	0.00
SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 PLANT-MO-FI	20-JAN-24 20-JUL-29	797,832.6489 2.9200	100.0000	711.84	0.00	711.84	0.00
SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 PLANT-MO-FI	25-JAN-24 25-SEP-29	780,000.0000 2.7500	100.0000	1,787.50	0.00	1,787.50	0.00
SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 PLANT-MO-FI	25-JAN-24 25-NOV-29	725,000.0000 2.7500	100.0000	1,661.46	0.00	1,661.46	0.00

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U.S. DOLLAR							
SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 PLANT-MO-FI	15-MAY-24 15-MAY-30	1,175,000.0000 2.3000	100.0000	3,453.19	0.00	3,453.19	0.00
SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 PLANT-MO-FI	15-MAR-24 15-MAR-42	430,000.0000 4.7500	100.0000	6,014.03	0.00	6,014.03	0.00
SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 PLANT-MO-FI	23-APR-24 23-APR-45	300,000.0000 5.8750	100.0000	3,329.17	0.00	3,329.17	0.00
SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 PLANT-MO-FI	15-MAR-24 15-MAR-24	130,000.0000 4.7500	100.0000	1,818.19	0.00	1,818.19	0.00
SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 PLANT-MO-FI	15-JAN-24 15-JAN-30	990,000.0000 3.4000	100.0000	15,521.00	0.00	15,521.00	0.00
STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 PLANT-MO-FI	15-MAY-24 15-NOV-30	1,880,000.0000 2.5500	100.0000	6,125.67	0.00	6,125.67	0.00
STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 PLANT-MO-FI	15-MAR-24 15-SEP-31	2,040,000.0000 2.6910	100.0000	16,163.94	0.00	16,163.94	0.00

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U.S. DOLLAR							
T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 PLANT-MO-FI	15-JAN-24 15-JAN-33	603,000.0000 5.2000	100.0000	14,458.60	0.00	14,458.60	0.00
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 PLANT-MO-FI	15-APR-24 15-APR-30	1,235,000.0000 3.8750	100.0000	10,102.99	0.00	10,102.99	0.00
TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 PLANT-MO-FI	31-MAR-24 31-MAR-30	805,000.0000 2.0500	100.0000	4,171.47	0.00	4,171.47	0.00
TARGET CORP 3.375% 04/15/2029 DD 03/27/19 PLANT-MO-FI	15-APR-24 15-APR-29	660,000.0000 3.3750	100.0000	4,702.50	0.00	4,702.50	0.00
TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 PLANT-MO-FI	08-MAR-24 08-MAR-47	585,000.0000 5.2130	100.0000	9,572.37	0.00	9,572.37	0.00
TORONTO-DOMINION BANK/THE 5.523% 07/17/2028 DD 07/17/23 PLANT-MO-FI	17-JAN-24 17-JUL-28	1,330,000.0000 5.5230	100.0000	33,463.24	0.00	33,463.24	0.00
TOTALENERGIES CAPITAL INTERNAT 3.455% 02/19/2029 DD 02/19/19 PLANT-MO-FI	19-FEB-24 19-FEB-29	685,000.0000 3.4550	100.0000	8,677.81	0.00	8,677.81	0.00

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U.S. DOLLAR							
TOTALENERGIES CAPITAL INTERNAT 3.127% 05/29/2050 DD 05/29/20 PLANT-MO-FI	29-MAY-24 29-MAY-50	645,000.0000 3.1270	100.0000	1,792.81	0.00	1,792.81	0.00
TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 PLANT-MO-FI	15-JAN-24 15-SEP-27	739,000.0000 4.6300	100.0000	2,851.31	0.00	2,851.31	0.00
TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22 PLANT-MO-FI	15-JAN-24 15-SEP-27	1,950,000.0000 5.3000	100.0000	4,593.33	0.00	4,593.33	0.00
TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 PLANT-MO-FI	06-JUN-24 06-JUN-28	2,150,000.0000 4.1230	100.0000	6,155.87	0.00	6,155.87	0.00
TRUIST FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23 PLANT-MO-FI	10-JUN-24 08-JUN-34	144,000.0000 5.8670	100.0000	539.76	0.00	539.76	0.00
U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 PLANT-MO-FI	15-FEB-24 15-AUG-41	32,872,000.0000 1.7500	100.0000	220,685.85	3,400.14	217,285.71	0.00
U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 PLANT-MO-FI	15-FEB-24 15-FEB-52	2,285,000.0000 2.2500	100.0000	20,510.77	1,091.37	19,419.40	0.00

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U.S. DOLLAR							
U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 PLANT-MO-FI	15-FEB-24 15-AUG-53	970,000.0000 4.1250	100.0000	15,113.42	0.00	15,113.42	0.00
U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 PLANT-MO-FI	15-MAY-24 15-NOV-53	1,100,000.0000 4.7500	100.0000	7,738.33	991.76	6,746.57	0.00
U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 PLANT-MO-FI	15-MAY-24 15-MAY-51	25,739,000.0000 2.3750	100.0000	78,931.75	0.00	78,931.75	0.00
U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 PLANT-MO-FI	31-JAN-24 31-JAN-29	10,000.0000 1.7500	100.0000	73.23	0.00	73.23	0.00
U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 PLANT-MO-FI	15-FEB-24 15-FEB-32	1,372,000.0000 1.8750	100.0000	30,250.07	20,533.29	9,716.78	0.00
U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 PLANT-MO-FI	15-FEB-24 15-AUG-33	3,780,000.0000 3.8750	100.0000	113,353.76	58,027.61	55,326.15	0.00
U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 PLANT-MO-FI	28-FEB-24 31-AUG-30	2,100,000.0000 4.1250	100.0000	37,638.02	8,204.66	29,433.36	0.00

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U.S. DOLLAR							
U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 PLANT-MO-FI	29-MAR-24 30-SEP-30	2,800,000.0000 4.6250	100.0000	33,269.34	0.00	33,269.34	0.00
U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 PLANT-MO-FI	31-MAR-24 30-SEP-26	26,568,000.0000 0.8750	100.0000	87,158.42	28,088.17	59,070.25	0.00
U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 PLANT-MO-FI	30-APR-24 31-OCT-28	31,300,000.0000 4.8750	100.0000	259,901.79	0.00	259,901.79	0.00
U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 PLANT-MO-FI	15-MAY-24 15-MAY-31	2,200,000.0000 1.6250	100.0000	4,616.07	0.00	4,616.07	0.00
U S TREASURY NOTE 4.875% 11/30/2025 DD 11/30/23 PLANT-MO-FI	31-MAY-24 30-NOV-25	28,600,000.0000 4.8750	100.0000	121,901.64	0.00	121,901.64	0.00
U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23 PLANT-MO-FI	31-MAY-24 30-NOV-30	1,150,000.0000 4.3750	100.0000	4,398.91	0.00	4,398.91	0.00
UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 PLANT-MO-FI	15-JAN-24 15-JUL-45	475,000.0000 4.7500	100.0000	10,403.82	0.00	10,403.82	0.00

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U.S. DOLLAR							
UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 PLANT-MO-FI	15-FEB-24 15-AUG-29	530,000.0000 2.8750	100.0000	5,756.39	0.00	5,756.39	0.00
US BANCORP 2.400% 07/30/2024 DD 07/29/19 PLANT-MO-FI	30-JAN-24 30-JUL-24	620,000.0000 2.4000	100.0000	6,241.33	0.00	6,241.33	0.00
VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 PLANT-MO-FI	08-JAN-24 08-JUL-30	560,000.0000 3.7500	100.0000	10,091.67	0.00	10,091.67	0.00
VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 PLANT-MO-FI	08-FEB-24 08-FEB-29	865,000.0000 3.8750	100.0000	13,314.39	0.00	13,314.39	0.00
VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 PLANT-MO-FI	20-MAY-24 20-NOV-50	1,165,000.0000 2.8750	100.0000	3,814.57	0.00	3,814.57	0.00
VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 PLANT-MO-FI	03-JUN-24 03-DEC-29	185,000.0000 4.0160	100.0000	577.86	0.00	577.86	0.00
VISA INC 3.150% 12/14/2025 DD 12/14/15 PLANT-MO-FI	14-JUN-24 14-DEC-25	1,250,000.0000 3.1500	100.0000	1,859.38	0.00	1,859.38	0.00

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U.S. DOLLAR							
WARNERMEDIA HOLDINGS INC 3.755% 03/15/2027 DD 03/15/23 PLANT-MO-FI	15-MAR-24 15-MAR-27	1,134,000.0000 3.7550	100.0000	12,537.95	0.00	12,537.95	0.00
WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 PLANT-MO-FI	15-MAY-24 15-NOV-50	525,000.0000 2.5000	100.0000	1,677.08	0.00	1,677.08	0.00
WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 PLANT-MO-FI	01-JUN-24 01-JUN-29	205,000.0000 2.0000	100.0000	341.67	0.00	341.67	0.00
WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 PLANT-MO-FI	15-JUN-24 15-JUN-25	234,000.0000 3.5500	100.0000	369.20	0.00	369.20	0.00
WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 PLANT-MO-FI	22-JAN-24 22-JUL-27	660,000.0000 4.3000	100.0000	12,534.50	0.00	12,534.50	0.00
WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 PLANT-MO-FI	24-JAN-24 24-JAN-29	2,675,000.0000 4.1500	100.0000	48,413.78	0.00	48,413.78	0.00
WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 PLANT-MO-FI	15-JAN-24 15-JUN-53	400,000.0000 2.4480	100.0000	816.00	0.00	816.00	0.00

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U.S. DOLLAR							
WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 PLANT-MO-FI	15-JAN-24 15-DEC-47	521,819.8019 3.1470	100.0000	1,368.47	0.00	1,368.47	0.00
WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 PLANT-MO-FI	15-JAN-24 15-JAN-60	1,545,000.0000 3.6310	100.0000	4,674.91	0.00	4,674.91	0.00
WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 PLANT-MO-FI	01-APR-24 01-APR-33	154,000.0000 6.1500	100.0000	2,367.75	0.00	2,367.75	0.00
WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 PLANT-MO-FI	15-JAN-24 15-SEP-57	484,920.6246 3.4880	100.0000	1,409.50	0.00	1,409.50	0.00
WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 PLANT-MO-FI	15-MAR-24 15-MAR-31	955,000.0000 2.6000	100.0000	7,311.06	0.00	7,311.06	0.00
WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 PLANT-MO-FI	01-MAY-24 01-NOV-44	670,000.0000 4.7520	100.0000	5,306.40	0.00	5,306.40	0.00
WISCONSIN ST GEN FUND ANNUAL A 2.196% 05/01/2027 DD 02/13/20 PLANT-MO-FI	01-MAY-24 01-MAY-27	400,000.0000 2.1960	100.0000	1,464.00	0.00	1,464.00	0.00

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U.S. DOLLAR							
WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 PLANT-MO-FI	01-FEB-24 01-FEB-31	500,000.0000 2.4000	100.0000	5,000.00	0.00	5,000.00	0.00
WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 PLANT-MO-FI	01-APR-24 01-APR-33	875,000.0000 2.2500	100.0000	4,921.88	0.00	4,921.88	0.00
			TOTAL INTEREST NET RECEIVABLE			2,691,516.69	0.00
			TOTAL INTEREST TAX EXPENSE PAYABLE			0.00	0.00
			TOTAL INTEREST TAX RECLAIM RECEIVABLE			0.00	0.00
			TOTAL PENDING INTEREST RECEIVABLE			0.00	0.00
			TOTAL PENDING TAX EXPENSE PAYABLE			0.00	0.00
			GROSS INTEREST RECEIVABLE			2,691,516.69	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
ACCENTURE PLC	11-APR-18 15-MAY-18	1.0000 3400.5400	100.0000	3,400.54	0.00	3,400.54	0.00
ACCENTURE PLC	17-OCT-18 15-NOV-18	1.0000 3831.6200	100.0000	3,831.62	0.00	3,831.62	0.00
ACCENTURE PLC	10-APR-19 15-MAY-19	1.0000 3831.6200	100.0000	3,831.62	0.00	3,831.62	0.00
ACCENTURE PLC	15-JAN-20 14-FEB-20	13,645.0000 0.8000	100.0000	10,916.00	8,187.00	2,729.00	0.00
ACCENTURE PLC	15-APR-20 15-MAY-20	13,730.0000 0.8000	100.0000	10,984.00	8,238.00	2,746.00	0.00
ACCENTURE PLC	15-JUL-20 14-AUG-20	1.0000 2790.2000	100.0000	2,790.20	0.00	2,790.20	0.00
ACCENTURE PLC	09-OCT-20 13-NOV-20	1.0000 3069.2200	100.0000	3,069.22	0.00	3,069.22	0.00
ACCENTURE PLC	13-JAN-21 12-FEB-21	13,703.0000 0.8800	100.0000	12,058.64	9,043.98	3,014.66	0.00
ACCENTURE PLC	14-APR-21 14-MAY-21	1.0000 2837.1200	100.0000	2,837.12	0.00	2,837.12	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
ACCENTURE PLC	14-JUL-21 13-AUG-21	12,988.0000 0.8800	100.0000	11,429.44	8,572.08	2,857.36	0.00
ACCENTURE PLC	13-OCT-21 15-NOV-21	12,929.0000 0.9700	100.0000	12,541.13	9,405.85	3,135.28	0.00
ACCENTURE PLC	12-JAN-22 15-FEB-22	12,929.0000 0.9700	100.0000	12,541.13	9,405.85	3,135.28	0.00
ACCENTURE PLC	13-APR-22 13-MAY-22	11,912.0000 0.9700	100.0000	11,554.64	8,665.98	2,888.66	0.00
ACCENTURE PLC	13-JUL-22 15-AUG-22	12,082.0000 0.9700	100.0000	11,719.54	8,789.65	2,929.89	0.00
ACCENTURE PLC	12-OCT-22 15-NOV-22	12,146.0000 1.1200	100.0000	13,603.52	10,202.64	3,400.88	0.00
ACCENTURE PLC	11-JAN-23 15-FEB-23	12,282.0000 1.1200	100.0000	13,755.84	10,316.88	3,438.96	0.00
ACCENTURE PLC	11-OCT-23 15-NOV-23	12,444.0000 1.2900	100.0000	16,052.76	12,039.57	4,013.19	0.00
AGILENT TECHNOLOGIES INC	29-DEC-23 24-JAN-24	5,844.0000 0.2360	100.0000	1,379.18	0.00	1,379.18	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
AIR PRODUCTS AND CHEMICALS INC	29-DEC-23 12-FEB-24	4,417.0000 1.7500	100.0000	7,729.75	0.00	7,729.75	0.00
ALBEMARLE CORP	14-DEC-23 02-JAN-24	2,399.0000 0.4000	100.0000	959.60	0.00	959.60	0.00
ALEXANDRIA REAL ESTATE EQUITIE	28-DEC-23 12-JAN-24	3,101.0000 1.2700	100.0000	3,938.27	0.00	3,938.27	0.00
ALLERGAN PLC	27-FEB-18 28-MAR-18	1.0000 995.7600	100.0000	995.76	0.00	995.76	0.00
ALLERGAN PLC	17-MAY-18 15-JUN-18	1.0000 995.7600	100.0000	995.76	0.00	995.76	0.00
ALLERGAN PLC	16-AUG-18 17-SEP-18	1.0000 995.7600	100.0000	995.76	0.00	995.76	0.00
ALLERGAN PLC	09-NOV-18 14-DEC-18	1.0000 995.7600	100.0000	995.76	0.00	995.76	0.00
ALLERGAN PLC	14-FEB-19 15-MAR-19	1.0000 1023.4200	100.0000	1,023.42	0.00	1,023.42	0.00
ALLERGAN PLC	13-MAY-19 14-JUN-19	1.0000 1023.4200	100.0000	1,023.42	0.00	1,023.42	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
ALLERGAN PLC	12-AUG-19 13-SEP-19	6,542.0000 0.7400	100.0000	4,841.08	3,872.86	968.22	0.00
ALLERGAN PLC	13-FEB-20 13-MAR-20	7,088.0000 0.7400	100.0000	5,245.12	3,933.84	1,311.28	0.00
ALLERGAN PLC	15-APR-20 08-MAY-20	1.0000 1311.2800	100.0000	1,311.28	0.00	1,311.28	0.00
ALLSTATE CORP/THE	29-NOV-23 02-JAN-24	5,228.0000 0.8900	100.0000	4,652.92	0.00	4,652.92	0.00
ALTRIA GROUP INC	20-DEC-23 10-JAN-24	35,034.0000 0.9800	100.0000	34,333.32	0.00	34,333.32	0.00
AMERICAN TOWER CORP	27-DEC-23 01-FEB-24	9,157.0000 1.7000	100.0000	15,566.90	0.00	15,566.90	0.00
AMPHENOL CORP	18-DEC-23 10-JAN-24	11,704.0000 0.2200	100.0000	2,574.88	0.00	2,574.88	0.00
AON PLC	30-APR-20 15-MAY-20	1.0000 561.7700	100.0000	561.77	0.00	561.77	0.00
AON PLC	31-JUL-20 14-AUG-20	5,107.0000 0.4400	100.0000	2,247.08	1,685.31	561.77	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
AON PLC	30-OCT-20 13-NOV-20	5,107.0000 0.4600	100.0000	2,349.22	1,761.91	587.31	0.00
AON PLC	29-JAN-21 12-FEB-21	4,655.0000 0.4600	100.0000	2,141.30	1,605.97	535.33	0.00
AON PLC	30-APR-21 14-MAY-21	4,655.0000 0.5100	100.0000	2,374.05	1,780.54	593.51	0.00
AON PLC	30-JUL-21 13-AUG-21	4,655.0000 0.5100	100.0000	2,374.05	1,780.54	593.51	0.00
AON PLC	29-OCT-21 15-NOV-21	4,586.0000 0.5100	100.0000	2,338.86	1,754.14	584.72	0.00
AON PLC	31-JAN-22 15-FEB-22	4,155.0000 0.5100	100.0000	2,119.05	1,589.29	529.76	0.00
AON PLC	29-APR-22 13-MAY-22	4,155.0000 0.5600	100.0000	2,326.80	1,745.10	581.70	0.00
AON PLC	29-JUL-22 12-AUG-22	4,047.0000 0.5600	100.0000	2,266.32	1,699.74	566.58	0.00
AON PLC	31-OCT-22 15-NOV-22	4,045.0000 0.5600	100.0000	2,265.20	1,698.90	566.30	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
AON PLC	31-JAN-23 15-FEB-23	4,045.0000 0.5600	100.0000	2,265.20	1,698.90	566.30	0.00
APTIV PLC	04-FEB-20 19-FEB-20	5,535.0000 0.2200	100.0000	1,217.70	913.27	304.43	0.00
AUTOMATIC DATA PROCESSING INC	07-DEC-23 01-JAN-24	8,138.0000 1.4000	100.0000	11,393.20	0.00	11,393.20	0.00
AVALONBAY COMMUNITIES INC	28-DEC-23 16-JAN-24	2,798.0000 1.6500	100.0000	4,616.70	0.00	4,616.70	0.00
BAXTER INTERNATIONAL INC	30-NOV-23 02-JAN-24	10,409.0000 0.2900	100.0000	3,018.61	0.00	3,018.61	0.00
BEST BUY CO INC	11-DEC-23 02-JAN-24	3,882.0000 0.9200	100.0000	3,571.44	0.00	3,571.44	0.00
BOSTON PROPERTIES INC	28-DEC-23 30-JAN-24	2,846.0000 0.9800	100.0000	2,789.08	0.00	2,789.08	0.00
BROADRIDGE FINANCIAL SOLUTIONS	14-DEC-23 05-JAN-24	2,325.0000 0.8000	100.0000	1,860.00	0.00	1,860.00	0.00
BROWN-FORMAN CORP	30-NOV-23 02-JAN-24	3,447.0000 0.2178	100.0000	750.76	0.00	750.76	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
CAMDEN PROPERTY TRUST	14-DEC-23 17-JAN-24	2,097.0000 1.0000	100.0000	2,097.00	0.00	2,097.00	0.00
CARDINAL HEALTH INC	29-DEC-23 15-JAN-24	4,864.0000 0.5006	100.0000	2,434.92	0.00	2,434.92	0.00
CARRIER GLOBAL CORP	20-DEC-23 09-FEB-24	16,342.0000 0.1900	100.0000	3,104.98	0.00	3,104.98	0.00
CH ROBINSON WORLDWIDE INC	30-NOV-23 02-JAN-24	2,452.0000 0.6100	100.0000	1,495.72	0.00	1,495.72	0.00
CHUBB LTD	14-DEC-23 05-JAN-24	8,123.0000 0.8600	100.0000	6,985.78	0.00	6,985.78	0.00
CINCINNATI FINANCIAL CORP	18-DEC-23 16-JAN-24	3,067.0000 0.7500	100.0000	2,300.25	0.00	2,300.25	0.00
CME GROUP INC	27-DEC-23 18-JAN-24	7,089.0000 5.2500	100.0000	37,217.25	0.00	37,217.25	0.00
COMERICA INC	14-DEC-23 01-JAN-24	2,478.0000 0.7100	100.0000	1,759.38	0.00	1,759.38	0.00
COSTCO WHOLESALE CORP	27-DEC-23 12-JAN-24	8,761.0000 15.0000	100.0000	131,415.00	0.00	131,415.00	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
DANAHER CORP	28-DEC-23 26-JAN-24	12,952.0000 0.2400	100.0000	3,108.48	0.00	3,108.48	0.00
DEERE & CO	28-DEC-23 08-FEB-24	5,290.0000 1.4700	100.0000	7,776.30	0.00	7,776.30	0.00
DENTSPLY SIRONA INC	28-DEC-23 12-JAN-24	4,472.0000 0.1400	100.0000	626.08	0.00	626.08	0.00
DIGITAL REALTY TRUST INC	14-DEC-23 19-JAN-24	5,966.0000 1.2200	100.0000	7,278.52	0.00	7,278.52	0.00
EASTMAN CHEMICAL CO	15-DEC-23 05-JAN-24	2,536.0000 0.8100	100.0000	2,054.16	0.00	2,054.16	0.00
EATON CORP PLC	09-MAR-18 23-MAR-18	1.0000 1240.9300	100.0000	1,240.93	0.00	1,240.93	0.00
EATON CORP PLC	03-MAY-18 18-MAY-18	1.0000 1240.9300	100.0000	1,240.93	0.00	1,240.93	0.00
EATON CORP PLC	02-AUG-18 17-AUG-18	1.0000 1174.1400	100.0000	1,174.14	0.00	1,174.14	0.00
EATON CORP PLC	01-NOV-18 16-NOV-18	1.0000 1174.1400	100.0000	1,174.14	0.00	1,174.14	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
EATON CORP PLC	07-MAR-19 22-MAR-19	1.0000 1263.0900	100.0000	1,263.09	0.00	1,263.09	0.00
EATON CORP PLC	02-MAY-19 17-MAY-19	1.0000 1263.0900	100.0000	1,263.09	0.00	1,263.09	0.00
EATON CORP PLC	01-AUG-19 16-AUG-19	8,895.0000 0.7100	100.0000	6,315.45	5,052.36	1,263.09	0.00
EATON CORP PLC	12-MAR-20 27-MAR-20	8,895.0000 0.7300	100.0000	6,493.35	4,870.01	1,623.34	0.00
EATON CORP PLC	13-MAY-20 29-MAY-20	8,895.0000 0.7300	100.0000	6,493.35	4,870.01	1,623.34	0.00
EATON CORP PLC	13-AUG-20 28-AUG-20	8,895.0000 0.7300	100.0000	6,493.35	4,870.01	1,623.34	0.00
EATON CORP PLC	05-NOV-20 20-NOV-20	8,895.0000 0.7300	100.0000	6,493.35	4,870.01	1,623.34	0.00
EATON CORP PLC	15-MAR-21 30-MAR-21	8,114.0000 0.7600	100.0000	6,166.64	4,624.98	1,541.66	0.00
EATON CORP PLC	13-MAY-21 28-MAY-21	8,114.0000 0.7600	75.0000	6,166.64	4,624.98	1,541.66	0.00
PLANT-MO-EQ			25.0000	0.00	0.00	0.00	0.00

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U.S. DOLLAR							
EATON CORP PLC	10-NOV-21 30-NOV-21	8,114.0000 0.7600	100.0000	6,166.64	4,624.98	1,541.66	0.00
EATON CORP PLC	10-MAR-22 31-MAR-22	7,517.0000 0.8100	100.0000	6,088.77	4,566.58	1,522.19	0.00
EATON CORP PLC	12-MAY-22 27-MAY-22	7,517.0010 0.8100	100.0000	7,610.96	6,088.77	1,522.19	0.00
EATON CORP PLC	09-NOV-22 30-NOV-22	7,678.0000 0.8100	100.0000	6,219.18	4,664.38	1,554.80	0.00
EATON CORP PLC	03-NOV-23 24-NOV-23	7,894.0000 0.8600	100.0000	6,788.84	5,091.63	1,697.21	0.00
ECOLAB INC	18-DEC-23 16-JAN-24	5,011.0000 0.5700	100.0000	2,856.27	0.00	2,856.27	0.00
EQUITY RESIDENTIAL	29-DEC-23 12-JAN-24	6,762.0000 0.6625	100.0000	4,479.83	0.00	4,479.83	0.00
ESSEX PROPERTY TRUST INC	29-DEC-23 12-JAN-24	1,227.0000 2.3100	100.0000	2,834.37	0.00	2,834.37	0.00
FEDERAL REALTY INVESTMENT TRUS	29-DEC-23 16-JAN-24	1,513.0000 1.0900	100.0000	1,649.17	0.00	1,649.17	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
FEDEX CORP	08-DEC-23 02-JAN-24	4,609.0000 1.2600	100.0000	5,807.34	0.00	5,807.34	0.00
FIFTH THIRD BANCORP	28-DEC-23 16-JAN-24	13,444.0000 0.3500	100.0000	4,705.40	0.00	4,705.40	0.00
FMC CORP	28-DEC-23 18-JAN-24	2,391.0000 0.5800	100.0000	1,386.78	0.00	1,386.78	0.00
GENERAL ELECTRIC CO	27-DEC-23 25-JAN-24	21,457.0000 0.0800	100.0000	1,716.56	0.00	1,716.56	0.00
GENUINE PARTS CO	30-NOV-23 02-JAN-24	2,791.0000 0.9500	100.0000	2,651.45	0.00	2,651.45	0.00
HARTFORD FINANCIAL SERVICES GR	30-NOV-23 03-JAN-24	6,113.0000 0.4700	100.0000	2,873.11	0.00	2,873.11	0.00
HEWLETT PACKARD ENTERPRISE CO	12-DEC-23 11-JAN-24	24,670.0000 0.1300	100.0000	3,207.10	0.00	3,207.10	0.00
HOST HOTELS & RESORTS INC	28-DEC-23 16-JAN-24	14,390.0000 0.4500	100.0000	6,475.50	0.00	6,475.50	0.00
HP INC	12-DEC-23 03-JAN-24	17,535.0000 0.2756	100.0000	4,832.65	0.00	4,832.65	0.00

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U.S. DOLLAR							
HUMANA INC	28-DEC-23 26-JAN-24	2,455.0000 0.8850	100.0000	2,172.68	0.00	2,172.68	0.00
HUNTINGTON BANCSHARES INC/OH	15-DEC-23 02-JAN-24	27,303.0000 0.1550	100.0000	4,231.97	0.00	4,231.97	0.00
ILLINOIS TOOL WORKS INC	28-DEC-23 11-JAN-24	5,412.0000 1.4000	100.0000	7,576.80	0.00	7,576.80	0.00
INGERSOLL-RAND PLC	08-MAR-18 30-MAR-18	1.0000 477.8100	100.0000	477.81	0.00	477.81	0.00
INGERSOLL-RAND PLC	07-JUN-18 29-JUN-18	1.0000 477.8100	100.0000	477.81	0.00	477.81	0.00
INGERSOLL-RAND PLC	06-SEP-18 28-SEP-18	1.0000 562.7500	100.0000	562.75	0.00	562.75	0.00
INGERSOLL-RAND PLC	06-DEC-18 31-DEC-18	1.0000 562.7500	100.0000	562.75	0.00	562.75	0.00
INGERSOLL-RAND PLC	07-MAR-19 29-MAR-19	1.0000 562.7500	100.0000	562.75	0.00	562.75	0.00
INGERSOLL-RAND PLC	06-JUN-19 28-JUN-19	1.0000 562.7500	100.0000	562.75	0.00	562.75	0.00

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U.S. DOLLAR							
INGERSOLL-RAND PLC	05-SEP-19 30-SEP-19	5,120.0000 0.5300	100.0000	2,713.60	2,170.88	542.72	0.00
INTERNATIONAL FLAVORS & FRAGRA	27-DEC-23 08-JAN-24	4,984.0000 0.8100	100.0000	4,037.04	0.00	4,037.04	0.00
INVITATION HOMES INC	26-DEC-23 19-JAN-24	11,170.0000 0.2800	100.0000	3,127.60	0.00	3,127.60	0.00
IRON MOUNTAIN INC	14-DEC-23 04-JAN-24	5,834.0000 0.6500	100.0000	3,792.10	0.00	3,792.10	0.00
JOHNSON CONTROLS INTERNATIONAL	15-DEC-17 12-JAN-18	1.0000 1013.0600	100.0000	1,013.06	0.00	1,013.06	0.00
JOHNSON CONTROLS INTERNATIONAL	16-MAR-18 13-APR-18	1.0000 1013.0600	100.0000	1,013.06	0.00	1,013.06	0.00
JOHNSON CONTROLS INTERNATIONAL	22-JUN-18 13-JUL-18	1.0000 1013.0600	100.0000	1,013.06	0.00	1,013.06	0.00
JOHNSON CONTROLS INTERNATIONAL	21-SEP-18 12-OCT-18	1.0000 979.6800	100.0000	979.68	0.00	979.68	0.00
JOHNSON CONTROLS INTERNATIONAL	14-DEC-18 11-JAN-19	1.0000 989.3000	100.0000	989.30	0.00	989.30	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
JOHNSON CONTROLS INTERNATIONAL	15-MAR-19 12-APR-19	1.0000 989.3000	100.0000	989.30	0.00	989.30	0.00
JOHNSON CONTROLS INTERNATIONAL	21-JUN-19 12-JUL-19	19,025.0000 0.2600	100.0000	4,946.50	3,957.20	989.30	0.00
JOHNSON CONTROLS INTERNATIONAL	13-SEP-19 04-OCT-19	16,896.0000 0.2600	80.0000	4,392.96	3,514.37	878.59	0.00
PLANT-MO-EQ			20.0000	0.00	0.00	0.00	0.00
JOHNSON CONTROLS INTERNATIONAL	13-DEC-19 10-JAN-20	16,896.0000 0.2600	100.0000	4,392.96	3,294.72	1,098.24	0.00
JOHNSON CONTROLS INTERNATIONAL	13-MAR-20 10-APR-20	16,896.0000 0.2600	100.0000	4,392.96	3,294.72	1,098.24	0.00
JOHNSON CONTROLS INTERNATIONAL	19-JUN-20 17-JUL-20	1.0000 1098.2400	100.0000	1,098.24	0.00	1,098.24	0.00
JOHNSON CONTROLS INTERNATIONAL	25-SEP-20 16-OCT-20	16,298.0000 0.2600	100.0000	4,237.48	3,178.11	1,059.37	0.00
JOHNSON CONTROLS INTERNATIONAL	18-DEC-20 15-JAN-21	16,298.0000 0.2600	100.0000	4,237.48	3,178.11	1,059.37	0.00
JOHNSON CONTROLS INTERNATIONAL	19-MAR-21 16-APR-21	14,862.0000 0.2700	100.0000	4,012.74	3,009.55	1,003.19	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
JOHNSON CONTROLS INTERNATIONAL	18-JUN-21 16-JUL-21	14,862.0000 0.2700	100.0000	4,012.74	3,009.55	1,003.19	0.00
JOHNSON CONTROLS INTERNATIONAL	17-DEC-21 14-JAN-22	14,556.0000 0.3400	100.0000	4,949.04	3,711.78	1,237.26	0.00
JOHNSON CONTROLS INTERNATIONAL	18-MAR-22 14-APR-22	13,365.0110 0.3500	100.0000	4,677.75	3,508.31	1,169.44	0.00
JOHNSON CONTROLS INTERNATIONAL	17-JUN-22 15-JUL-22	13,365.0000 0.3500	100.0000	4,677.75	3,508.31	1,169.44	0.00
JOHNSON CONTROLS INTERNATIONAL	23-SEP-22 14-OCT-22	13,365.0000 0.3500	100.0000	4,677.75	3,508.31	1,169.44	0.00
JOHNSON CONTROLS INTERNATIONAL	16-DEC-22 13-JAN-23	13,365.0000 0.3500	100.0000	4,677.75	3,508.31	1,169.44	0.00
JOHNSON CONTROLS INTERNATIONAL	15-DEC-23 12-JAN-24	13,365.0000 0.3700	100.0000	4,945.05	0.00	4,945.05	0.00
KIMBERLY-CLARK CORP	07-DEC-23 03-JAN-24	6,685.0000 1.1800	100.0000	7,888.30	0.00	7,888.30	0.00
LAM RESEARCH CORP	12-DEC-23 03-JAN-24	2,655.0000 2.0000	100.0000	5,310.00	0.00	5,310.00	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
MCCORMICK & CO INC/MD	28-DEC-23 08-JAN-24	4,989.0000 0.4200	100.0000	2,095.38	0.00	2,095.38	0.00
MCKESSON CORP	30-NOV-23 02-JAN-24	2,628.0000 0.6200	100.0000	1,629.36	0.00	1,629.36	0.00
MEDTRONIC PLC	28-DEC-17 19-JAN-18	1.0000 2577.7500	100.0000	2,577.75	0.00	2,577.75	0.00
MEDTRONIC PLC	22-MAR-18 13-APR-18	1.0000 2599.8300	100.0000	2,599.83	0.00	2,599.83	0.00
MEDTRONIC PLC	05-JUL-18 25-JUL-18	1.0000 2862.5000	100.0000	2,862.50	0.00	2,862.50	0.00
MEDTRONIC PLC	27-SEP-18 19-OCT-18	1.0000 2754.5000	100.0000	2,754.50	0.00	2,754.50	0.00
MEDTRONIC PLC	27-DEC-18 18-JAN-19	1.0000 2777.6000	100.0000	2,777.60	0.00	2,777.60	0.00
MEDTRONIC PLC	21-MAR-19 12-APR-19	1.0000 2801.3000	100.0000	2,801.30	0.00	2,801.30	0.00
MEDTRONIC PLC	05-JUL-19 25-JUL-19	28,465.0000 0.5400	100.0000	15,371.10	12,296.88	3,074.22	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
MEDTRONIC PLC	26-SEP-19 18-OCT-19	28,616.0000 0.5400	100.0000	15,452.64	12,362.11	3,090.53	0.00
MEDTRONIC PLC	26-DEC-19 17-JAN-20	1.0000 3901.3700	100.0000	3,901.37	0.00	3,901.37	0.00
MEDTRONIC PLC	26-MAR-20 17-APR-20	1.0000 3922.2900	100.0000	3,922.29	0.00	3,922.29	0.00
MEDTRONIC PLC	25-JUN-20 17-JUL-20	1.0000 4234.2900	100.0000	4,234.29	0.00	4,234.29	0.00
MEDTRONIC PLC	24-SEP-20 16-OCT-20	29,448.0000 0.5800	100.0000	17,079.84	12,809.88	4,269.96	0.00
MEDTRONIC PLC	21-DEC-20 15-JAN-21	29,111.0000 0.5800	100.0000	16,884.38	12,663.28	4,221.10	0.00
MEDTRONIC PLC	25-MAR-21 16-APR-21	27,411.0000 0.5800	100.0000	15,898.38	11,923.78	3,974.60	0.00
MEDTRONIC PLC	24-JUN-21 16-JUL-21	27,411.0000 0.6300	100.0000	17,268.93	12,951.70	4,317.23	0.00
MEDTRONIC PLC	21-DEC-21 14-JAN-22	27,411.0000 0.6300	100.0000	17,268.93	12,951.70	4,317.23	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
MEDTRONIC PLC	24-MAR-22 22-APR-22	25,381.0000 0.6300	100.0000	15,990.03	11,992.52	3,997.51	0.00
MEDTRONIC PLC	23-JUN-22 15-JUL-22	25,381.0000 0.6800	100.0000	17,259.08	12,944.31	4,314.77	0.00
MEDTRONIC PLC	22-SEP-22 14-OCT-22	25,662.0000 0.6800	75.0000	17,450.16	13,087.62	4,362.54	0.00
PLANT-MO-EQ			25.0000	0.00	0.00	0.00	0.00
MEDTRONIC PLC	20-DEC-22 13-JAN-23	25,934.0000 0.6800	100.0000	17,635.12	13,226.34	4,408.78	0.00
MEDTRONIC PLC	22-JUN-23 14-JUL-23	26,215.0000 0.6900	100.0000	18,088.35	13,566.26	4,522.09	0.00
MEDTRONIC PLC	19-DEC-23 12-JAN-24	26,215.0000 0.6900	100.0000	18,088.35	0.00	18,088.35	0.00
MERCK & CO INC	14-DEC-23 08-JAN-24	50,198.0000 0.7700	100.0000	38,652.46	0.00	38,652.46	0.00
MICRON TECHNOLOGY INC	29-DEC-23 18-JAN-24	21,702.0000 0.1150	100.0000	2,495.73	0.00	2,495.73	0.00
MONDELEZ INTERNATIONAL INC	28-DEC-23 12-JAN-24	26,900.0000 0.4250	100.0000	11,432.50	0.00	11,432.50	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
MONOLITHIC POWER SYSTEMS INC	28-DEC-23 15-JAN-24	941.0000 1.0000	100.0000	941.00	0.00	941.00	0.00
MOTOROLA SOLUTIONS INC	14-DEC-23 12-JAN-24	3,333.0000 0.9800	100.0000	3,266.34	0.00	3,266.34	0.00
NIKE INC	01-DEC-23 02-JAN-24	24,278.0000 0.3700	100.0000	8,982.86	0.00	8,982.86	0.00
NORDSON CORP	18-DEC-23 02-JAN-24	1,021.0000 0.6800	100.0000	694.28	0.00	694.28	0.00
NORTHERN TRUST CORP	07-DEC-23 01-JAN-24	4,117.0000 0.7500	100.0000	3,087.75	0.00	3,087.75	0.00
NUCOR CORP	28-DEC-23 09-FEB-24	4,856.0000 0.5400	100.0000	2,622.24	0.00	2,622.24	0.00
NXP SEMICONDUCTORS NV	12-DEC-23 05-JAN-24	5,138.0000 1.0140	100.0000	5,209.93	0.00	5,209.93	0.00
OCCIDENTAL PETROLEUM CORP	07-DEC-23 16-JAN-24	13,084.0000 0.1800	100.0000	2,355.12	0.00	2,355.12	0.00
OMNICOM GROUP INC	21-DEC-23 12-JAN-24	4,009.0000 0.7000	100.0000	2,806.30	0.00	2,806.30	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
PACCAR INC	14-DEC-23 04-JAN-24	10,358.0000 3.2000	100.0000	33,145.60	0.00	33,145.60	0.00
PACKAGING CORP OF AMERICA	15-DEC-23 15-JAN-24	1,792.0000 1.2500	100.0000	2,240.00	0.00	2,240.00	0.00
PARAMOUNT GLOBAL	14-DEC-23 02-JAN-24	9,857.0000 0.0500	100.0000	492.85	0.00	492.85	0.00
PEPSICO INC	30-NOV-23 05-JAN-24	27,160.0000 1.2650	100.0000	34,357.40	0.00	34,357.40	0.00
PHILIP MORRIS INTERNATIONAL IN	20-DEC-23 10-JAN-24	30,622.0000 1.3000	100.0000	39,808.60	0.00	39,808.60	0.00
PPL CORP	07-DEC-23 02-JAN-24	15,023.0000 0.2400	100.0000	3,605.52	0.00	3,605.52	0.00
PULTEGROUP INC	18-DEC-23 03-JAN-24	4,139.0000 0.2000	100.0000	827.80	0.00	827.80	0.00
QUANTA SERVICES INC	29-DEC-23 12-JAN-24	2,785.0000 0.0900	100.0000	250.65	0.00	250.65	0.00
RALPH LAUREN CORP	28-DEC-23 12-JAN-24	786.0000 0.7500	100.0000	589.50	0.00	589.50	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
RAYMOND JAMES FINANCIAL INC	29-DEC-23 16-JAN-24	3,688.0000 0.4500	100.0000	1,659.60	0.00	1,659.60	0.00
REALTY INCOME CORP	29-DEC-23 12-JAN-24	13,936.0000 0.2565	100.0000	3,574.58	0.00	3,574.58	0.00
REGENCY CENTERS CORP	13-DEC-23 03-JAN-24	3,073.0000 0.6700	100.0000	2,058.91	0.00	2,058.91	0.00
REGIONS FINANCIAL CORP	07-DEC-23 02-JAN-24	18,010.0000 0.2400	100.0000	4,322.40	0.00	4,322.40	0.00
REPUBLIC SERVICES INC	29-DEC-23 16-JAN-24	4,101.0000 0.5350	100.0000	2,194.04	0.00	2,194.04	0.00
SCHLUMBERGER LTD	05-DEC-23 11-JAN-24	28,110.0000 0.2500	100.0000	7,027.50	0.00	7,027.50	0.00
SEAGATE TECHNOLOGY HOLDINGS PL	21-DEC-21 05-JAN-22	4,097.0000 0.7000	100.0000	2,867.90	2,150.92	716.98	0.00
SEAGATE TECHNOLOGY HOLDINGS PL	21-MAR-22 06-APR-22	3,863.0000 0.7000	100.0000	2,704.10	2,028.07	676.03	0.00
SEAGATE TECHNOLOGY HOLDINGS PL	20-SEP-22 05-OCT-22	3,863.0000 0.7000	100.0000	2,704.10	2,028.07	676.03	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
SEAGATE TECHNOLOGY HOLDINGS PL	20-DEC-22 05-JAN-23	3,863.0000 0.7000	100.0000	2,704.10	2,028.07	676.03	0.00
SEAGATE TECHNOLOGY HOLDINGS PL	20-DEC-23 09-JAN-24	3,863.0000 0.7000	100.0000	2,704.10	0.00	2,704.10	0.00
SEAGATE TECHNOLOGY PLC	19-DEC-17 03-JAN-18	1.0000 771.8800	100.0000	771.88	0.00	771.88	0.00
SEAGATE TECHNOLOGY PLC	20-MAR-18 04-APR-18	1.0000 771.8800	100.0000	771.88	0.00	771.88	0.00
SEAGATE TECHNOLOGY PLC	19-JUN-18 05-JUL-18	1.0000 771.8800	100.0000	771.88	0.00	771.88	0.00
SEAGATE TECHNOLOGY PLC	18-SEP-18 03-OCT-18	1.0000 735.5900	100.0000	735.59	0.00	735.59	0.00
SEAGATE TECHNOLOGY PLC	18-DEC-18 02-JAN-19	1.0000 735.5900	100.0000	735.59	0.00	735.59	0.00
SEAGATE TECHNOLOGY PLC	19-MAR-19 03-APR-19	1.0000 735.5900	100.0000	735.59	0.00	735.59	0.00
SEAGATE TECHNOLOGY PLC	18-JUN-19 03-JUL-19	5,838.0000 0.6300	100.0000	3,677.94	2,942.35	735.59	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
SEAGATE TECHNOLOGY PLC	24-SEP-19 09-OCT-19	5,349.0000 0.6300	100.0000	3,369.87	2,695.90	673.97	0.00
SEAGATE TECHNOLOGY PLC	24-DEC-19 08-JAN-20	4,986.0000 0.6500	100.0000	3,240.90	2,430.67	810.23	0.00
SEAGATE TECHNOLOGY PLC	24-MAR-20 08-APR-20	4,986.0000 0.6500	100.0000	3,240.90	2,430.67	810.23	0.00
SEAGATE TECHNOLOGY PLC	23-JUN-20 08-JUL-20	1.0000 810.2300	100.0000	810.23	0.00	810.23	0.00
SEAGATE TECHNOLOGY PLC	22-SEP-20 07-OCT-20	1.0000 810.2300	100.0000	810.23	0.00	810.23	0.00
SEAGATE TECHNOLOGY PLC	22-DEC-20 06-JAN-21	4,986.0000 0.6700	100.0000	3,340.62	2,505.46	835.16	0.00
SEAGATE TECHNOLOGY PLC	23-MAR-21 07-APR-21	4,097.0000 0.6700	100.0000	2,744.99	2,058.74	686.25	0.00
SEAGATE TECHNOLOGY PLC	11-MAY-21 07-JUL-21	4,097.0000 0.6700	100.0000	2,744.99	2,058.74	686.25	0.00
SEMPRA	05-DEC-23 15-JAN-24	12,338.0000 0.5950	100.0000	7,341.11	0.00	7,341.11	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
SOUTHWEST AIRLINES CO	20-DEC-23 11-JAN-24	11,618.0000 0.1800	100.0000	2,091.24	0.00	2,091.24	0.00
STATE STREET CORP	29-DEC-23 12-JAN-24	6,101.0000 0.6900	100.0000	4,209.69	0.00	4,209.69	0.00
STEEL DYNAMICS INC	28-DEC-23 16-JAN-24	3,009.0000 0.4250	100.0000	1,278.83	0.00	1,278.83	0.00
STERIS PLC	20-NOV-23 21-DEC-23	1,991.0000 0.5200	100.0000	1,035.32	776.49	258.83	0.00
STRYKER CORP	28-DEC-23 31-JAN-24	6,622.0000 0.8000	100.0000	5,297.60	0.00	5,297.60	0.00
TEXTRON INC	14-DEC-23 01-JAN-24	3,889.0000 0.0200	100.0000	77.78	0.00	77.78	0.00
THERMO FISHER SCIENTIFIC INC	14-DEC-23 16-JAN-24	7,643.0000 0.3500	100.0000	2,675.05	0.00	2,675.05	0.00
TRANE TECHNOLOGIES PLC	12-MAR-20 31-MAR-20	5,120.0000 0.5300	100.0000	2,713.60	2,035.20	678.40	0.00
TRANE TECHNOLOGIES PLC	04-JUN-20 30-JUN-20	5,120.0000 0.5300	100.0000	2,713.60	2,035.20	678.40	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
TRANE TECHNOLOGIES PLC	03-SEP-20 30-SEP-20	5,120.0000 0.5300	100.0000	2,713.60	2,035.20	678.40	0.00
TRANE TECHNOLOGIES PLC	03-DEC-20 31-DEC-20	5,120.0000 0.5300	100.0000	2,713.60	2,035.20	678.40	0.00
TRANE TECHNOLOGIES PLC	04-MAR-21 31-MAR-21	4,902.0000 0.5900	100.0000	2,892.18	2,169.13	723.05	0.00
TRANE TECHNOLOGIES PLC	03-JUN-21 30-JUN-21	4,902.0000 0.5900	100.0000	2,892.18	2,169.13	723.05	0.00
TRANE TECHNOLOGIES PLC	02-DEC-21 31-DEC-21	4,902.0000 0.5900	100.0000	2,892.18	2,169.13	723.05	0.00
TRANE TECHNOLOGIES PLC	03-MAR-22 31-MAR-22	4,480.0000 0.6700	100.0000	3,001.60	2,251.20	750.40	0.00
TRANE TECHNOLOGIES PLC	02-JUN-22 30-JUN-22	4,480.0000 0.6700	100.0000	3,001.60	2,251.20	750.40	0.00
TRANE TECHNOLOGIES PLC	01-SEP-22 30-SEP-22	4,480.0000 0.6700	100.0000	3,001.60	2,251.20	750.40	0.00
TRANE TECHNOLOGIES PLC	01-DEC-22 30-DEC-22	4,480.0000 0.6700	100.0000	3,001.60	2,251.20	750.40	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
TRANE TECHNOLOGIES PLC	02-MAR-23 31-MAR-23	4,480.0000 0.7500	100.0000	3,360.00	2,520.00	840.00	0.00
TRANE TECHNOLOGIES PLC	30-NOV-23 29-DEC-23	4,480.0000 0.7500	100.0000	3,360.00	2,520.00	840.00	0.00
US BANCORP	28-DEC-23 16-JAN-24	30,671.0000 0.4900	100.0000	15,028.79	0.00	15,028.79	0.00
VENTAS INC	29-DEC-23 18-JAN-24	8,008.0000 0.4500	100.0000	3,603.60	0.00	3,603.60	0.00
VERALTO CORP	28-DEC-23 31-JAN-24	4,317.0000 0.0900	100.0000	388.53	0.00	388.53	0.00
VICI PROPERTIES INC	20-DEC-23 04-JAN-24	20,407.0000 0.4150	100.0000	8,468.91	0.00	8,468.91	0.00
WALMART INC	07-DEC-23 02-JAN-24	28,267.0000 0.5700	100.0000	16,112.19	0.00	16,112.19	0.00
WALT DISNEY CO/THE	08-DEC-23 10-JAN-24	35,911.0000 0.3000	100.0000	10,773.30	0.00	10,773.30	0.00
WILLIS TOWERS WATSON PLC	28-DEC-17 16-JAN-18	1.0000 280.2600	100.0000	280.26	0.00	280.26	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
WILLIS TOWERS WATSON PLC	28-MAR-18 16-APR-18	1.0000 317.2800	100.0000	317.28	0.00	317.28	0.00
WILLIS TOWERS WATSON PLC	27-SEP-18 15-OCT-18	1.0000 317.2800	100.0000	317.28	0.00	317.28	0.00
WILLIS TOWERS WATSON PLC	28-DEC-18 15-JAN-19	1.0000 317.2800	100.0000	317.28	0.00	317.28	0.00
WILLIS TOWERS WATSON PLC	28-MAR-19 15-APR-19	1.0000 343.7200	100.0000	343.72	0.00	343.72	0.00
WILLIS TOWERS WATSON PLC	27-JUN-19 15-JUL-19	2,744.0000 0.6500	100.0000	1,783.60	1,426.88	356.72	0.00
WILLIS TOWERS WATSON PLC	27-SEP-19 15-OCT-19	2,744.0000 0.6500	100.0000	1,783.60	1,426.88	356.72	0.00
WILLIS TOWERS WATSON PLC	30-MAR-20 15-APR-20	2,744.0000 0.6800	100.0000	1,865.92	1,399.44	466.48	0.00
WILLIS TOWERS WATSON PLC	29-JUN-20 15-JUL-20	2,827.0000 0.6800	100.0000	1,922.36	1,441.77	480.59	0.00
WILLIS TOWERS WATSON PLC	29-SEP-20 15-OCT-20	1.0000 480.5900	100.0000	480.59	0.00	480.59	0.00

SECURITY DESCRIPTION	EX DATE/ PAY DATE	SHARES/PAR VALUE/ DIVIDEND RATE/ UNFRANKED DIVIDEND RATE	TAX PERCENT NET/EXPENSE/ RECLAIM	DIVIDEND ACCRUED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVED NET/EXPENSE/ RECLAIM	DIVIDEND RECEIVABLE NET/EXPENSE/ RECLAIM	UNREALIZED CURRENCY GAIN/LOSS
U.S. DOLLAR							
WILLIS TOWERS WATSON PLC	30-DEC-20 15-JAN-21	2,827.0000 0.7100	100.0000	2,007.17	1,505.38	501.79	0.00
WILLIS TOWERS WATSON PLC	30-MAR-21 15-APR-21	2,626.0000 0.7100	100.0000	1,864.46	1,398.34	466.12	0.00
WILLIS TOWERS WATSON PLC	27-MAY-21 15-JUN-21	2,626.0000 0.7100	100.0000	1,864.46	1,398.34	466.12	0.00
WILLIS TOWERS WATSON PLC	30-DEC-21 18-JAN-22	2,626.0000 0.8000	100.0000	2,100.80	1,575.60	525.20	0.00
WILLIS TOWERS WATSON PLC	30-MAR-22 15-APR-22	2,350.0000 0.8200	100.0000	1,927.00	1,445.25	481.75	0.00
WILLIS TOWERS WATSON PLC	29-JUN-22 15-JUL-22	2,119.0000 0.8200	100.0000	1,737.58	1,303.18	434.40	0.00
WILLIS TOWERS WATSON PLC	29-SEP-22 17-OCT-22	2,119.0000 0.8200	100.0000	1,737.58	1,303.18	434.40	0.00
WILLIS TOWERS WATSON PLC	28-DEC-23 16-JAN-24	2,042.0000 0.8400	100.0000	1,715.28	0.00	1,715.28	0.00
ZIMMER BIOMET HOLDINGS INC	26-DEC-23 31-JAN-24	4,103.0000 0.2400	100.0000	984.72	0.00	984.72	0.00
			TOTAL DIVIDEND NET RECEIVABLE			950,675.08	0.00
			TOTAL DIVIDEND TAX EXPENSE PAYABLE			0.00	0.00
			TOTAL DIVIDEND TAX RECLAIM RECEIVABLE			0.00	0.00
			GROSS DIVIDEND RECEIVABLE			950,675.08	0.00

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
RECEIPTS AND DISBURSEMENT TRANSACTIONS						
EMPLOYER CONTRIBUTIONS						
U.S. DOLLAR						
CD						
25-JAN-23	ORD CUST: 000130103013681 AMER	1,560,556.50	1,560,556.50	0.00	0.00	
25-JAN-23	EN MISSOURI ACCOUNTS PAYABLE 1 PLANT-MO-EQ					
CD						
25-APR-23	ORD CUST: 000130103013681 AMEREN MISSOURI ACCOUNTS PLANT-MO-FI	1,560,556.50	1,560,556.50	0.00	0.00	
CD						
25-JUL-23	ORD CUST: 000130103013681 AMER	1,560,556.50	1,560,556.50	0.00	0.00	
25-JUL-23	EN MISSOURI ACCOUNTS PAYABLE 1 PLANT-MO-FI					
CD						
25-OCT-23	ORD CUST: 000130103013681 AMER	1,560,556.50	1,560,556.50	0.00	0.00	
25-OCT-23	EN MISSOURI ACCOUNTS PAYABLE 1 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL		6,242,226.00	6,242,226.00	0.00	0.00	0.00 I
EMPLOYER CONTRIBUTIONS						0.00 C 0.00 T 0.00 S
CASH TRANSFERRED IN						
U.S. DOLLAR						
CD 12-APR-23	CASH XFER FOR TAX PMT PLANT-MO-FI	1,810,000.00	1,810,000.00	0.00	0.00	
TRUSTEE/CUSTODIAN FEES						
U.S. DOLLAR						
CW 03-MAR-23	A56F000000A E SG Q3/22 GLBL CUST FEE PYMT PLANT-MO-EQ	13,589.97-	13,589.97-	0.00	0.00	
CW 03-MAR-23	A56F000000A E SG Q3/22 GLBL CUST FEE PYMT PLANT-MO-FI	6,824.04-	6,824.04-	0.00	0.00	
CW 31-MAR-23	BNY MELLON 4Q2022 TRUSTEE FEES PLANT-MO-FI	11,734.49-	11,734.49-	0.00	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CW 31-MAR-23	BNY MELLON 4Q2022 TRUSTEE FEES PLANT-MO-EQ	24,049.24-	24,049.24-	0.00	0.00	
CW 21-NOV-23	BNY MELLON 4Q2022 TRUSTEE FEES PLANT-MO-FI	6,730.60-	6,730.60-	0.00	0.00	
CW 21-NOV-23	BNY MELLON 4Q2022 TRUSTEE FEES PLANT-MO-EQ	14,500.49-	14,500.49-	0.00	0.00	
CW 21-NOV-23	BNY MELLON4Q2022 TRUSTEE FEES PLANT-MO-FI	6,547.22-	6,547.22-	0.00	0.00	
CW 21-NOV-23	BNY MELLON PLANT-MO-EQ	13,550.65-	13,550.65-	0.00	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL		97,526.70-	97,526.70-	0.00	0.00	0.00 I
TRUSTEE/CUSTODIAN FEES						0.00 C 0.00 T 0.00 S
INVESTMENT MANAGEMENT FEES						
U.S. DOLLAR						
CW 27-FEB-23 27-FEB-23	AMEREN MO PLANT FIXED INCOME INSIGHT PLANT-MO-FI	40,966.83-	40,966.83-	0.00	0.00	
CW 27-FEB-23 27-FEB-23	AMEREN MO PLANT EQUITY NUVEEN PLANT-MO-EQ	45,629.61-	45,629.61-	0.00	0.00	
CW 08-MAY-23 08-MAY-23	AMEREN MO PLANT FIXED INCOME INSIGHT PLANT-MO-FI	42,293.95-	42,293.95-	0.00	0.00	
CW 03-JUL-23 03-JUL-23	AMEREN MO PLANT EQUITY NUVEEN PLANT-MO-EQ	48,266.41-	48,266.41-	0.00	0.00	
CW 03-JUL-23 03-JUL-23	AMEREN MO PLANT FIXED INCOME INSIGHT PLANT-MO-FI	42,293.95-	42,293.95-	0.00	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CW						
15-AUG-23	AMEREN MO PLANT	53,003.80-	53,003.80-	0.00	0.00	
15-AUG-23	EQUITY NUVEEN PLANT-MO-EQ					
CW						
28-SEP-23	AMEREN MO PLANT	40,673.83-	40,673.83-	0.00	0.00	
28-SEP-23	FIXED INCOME INSIGHT PLANT-MO-FI					
CW						
21-NOV-23	AMEREN MO PLANT	40,830.69-	40,830.69-	0.00	0.00	
21-NOV-23	FIXED INCOME INSIGHT PLANT-MO-FI					
TOTAL INVESTMENT MANAGEMENT FEES		353,959.07-	353,959.07-	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
CONSULTING FEES						
U.S. DOLLAR						
CW						
27-FEB-23	AMEREN MO PLANT	855.11-	855.11-	0.00	0.00	
27-FEB-23	FIXED INCOME INSIGHT PLANT-MO-FI					
CW						
27-FEB-23	AMEREN MO PLANT	1,574.34-	1,574.34-	0.00	0.00	
27-FEB-23	EQUITY NUVEEN PLANT-MO-EQ					

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CW						
01-MAY-23	AMEREN MO PLANT	1,600.41-	1,600.41-	0.00	0.00	
01-MAY-23	EQUITY NUVEEN					
	PLANT-MO-EQ					
CW						
01-MAY-23	AMEREN MO PLANT	828.90-	828.90-	0.00	0.00	
01-MAY-23	FIXED INCOME INSIGHT					
	PLANT-MO-FI					
CW						
03-JUL-23	AMEREN MO PLANT	1,600.41-	1,600.41-	0.00	0.00	
03-JUL-23	EQUITY NUVEEN					
	PLANT-MO-EQ					
CW						
03-JUL-23	AMEREN MO PLANT	828.90-	828.90-	0.00	0.00	
03-JUL-23	FIXED INCOME INSIGHT					
	PLANT-MO-FI					
CW						
18-AUG-23	WTW ALM STUDY FEE	10,940.81-	10,940.81-	0.00	0.00	
	PLANT-MO-FI					
CW						
18-AUG-23	WTW ALM STUDY FEE	23,067.41-	23,067.41-	0.00	0.00	
	PLANT-MO-EQ					
CW						
21-NOV-23	AMEREN MO PLANT	784.01-	784.01-	0.00	0.00	
21-NOV-23	FIXED INCOME INSIGHT					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CW						
21-NOV-23	AMEREN MO PLANT	1,644.96-	1,644.96-	0.00	0.00	
21-NOV-23	EQUITY NUVEEN					
	PLANT-MO-EQ					
TOTAL		43,725.26-	43,725.26-	0.00	0.00	0.00 I
CONSULTING FEES						0.00 C
						0.00 T
						0.00 S
UBTI TAX EXPENSE						
U.S. DOLLAR						
CW						
14-APR-23	BNF: US TAX OPS INSTITUTIONAL	47,000.00-	47,000.00-	0.00	0.00	
14-APR-23	500 GRANT ST PITTSBURGH, PA 15					
	PLANT-MO-FI					
CW						
14-APR-23	BNF: US TAX OPS INSTITUTIONAL	2,489,000.00-	2,489,000.00-	0.00	0.00	
14-APR-23	500 GRANT ST PITTSBURGH, PA 15					
	PLANT-MO-FI					
CW						
14-APR-23	BNF: US TAX OPS INSTITUTIONAL	86,000.00-	86,000.00-	0.00	0.00	
14-APR-23	500 GRANT ST PITTSBURGH, PA 15					
	PLANT-MO-EQ					
CW						
14-SEP-23	BNF: US TAX OPS INSTITUTIONAL	792,000.00-	792,000.00-	0.00	0.00	
14-SEP-23	500 GRANT ST PITTSBURGH, PA 15					
	PLANT-MO-FI					

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CW 14-DEC-23 14-DEC-23	BNF: US TAX OPS INSTITUTIONAL 500 GRANT ST PITTSBURGH, PA 15 PLANT-MO-FI	1,200,000.00-	1,200,000.00-	0.00	0.00	
TOTAL UBTI TAX EXPENSE		4,614,000.00-	4,614,000.00-	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
CASH TRANSFERRED OUT						
U.S. DOLLAR						
CW 12-APR-23	CASH XFER FOR TAX PMT 1951498400 PLANT-MO-EQ	1,810,000.00-	1,810,000.00-	0.00	0.00	
AMORTIZATION/ACCRETION						
U.S. DOLLAR						
BVA 31-JAN-23	975,000.000 AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	251.83	0.00	
BVA 28-FEB-23	975,000.000 AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	228.35	0.00	

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BVA	975,000.000					
31-MAR-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	253.71	0.00	
BVA	975,000.000					
30-APR-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	246.49	0.00	
BVA	975,000.000					
31-MAY-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	255.67	0.00	
BVA	975,000.000					
30-JUN-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	248.40	0.00	
BVA	975,000.000					
31-JUL-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	257.65	0.00	

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BVA	975,000.000					
31-AUG-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	258.66	0.00	
BVA	975,000.000					
30-SEP-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	251.30	0.00	
BVA	975,000.000					
31-OCT-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	260.66	0.00	
BVA	975,000.000					
30-NOV-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	253.24	0.00	
BVA	975,000.000					
31-DEC-23	AT&T INC 4.250% 03/01/2027 DD 02/09/17 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	262.68	0.00	

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BVA	665,000.000					
31-JAN-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	8.39	0.00	
BVA	665,000.000					
28-FEB-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	7.61	0.00	
BVA	665,000.000					
31-MAR-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	8.45	0.00	
BVA	665,000.000					
30-APR-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	8.21	0.00	
BVA	665,000.000					
31-MAY-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	8.52	0.00	

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BVA	665,000.000					
30-JUN-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	8.28	0.00	
BVA	665,000.000					
11-JUL-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	3.33	0.00	
BVA	400,000.000					
31-JAN-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	160.77-	0.00	
BVA	400,000.000					
28-FEB-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	145.66-	0.00	
BVA	400,000.000					
31-MAR-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	161.73-	0.00	

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BVA	400,000.000					
30-APR-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	157.00-	0.00	
BVA	400,000.000					
31-MAY-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	162.72-	0.00	
BVA	400,000.000					
30-JUN-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	157.97-	0.00	
BVA	400,000.000					
31-JUL-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	163.73-	0.00	
BVA	400,000.000					
31-AUG-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	164.24-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	400,000.000					
30-SEP-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	159.44-	0.00	
BVA	400,000.000					
31-OCT-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	165.25-	0.00	
BVA	400,000.000					
30-NOV-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	160.42-	0.00	
BVA	400,000.000					
31-DEC-23	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	166.27-	0.00	
BVA	555,000.000					
31-JAN-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	381.31-	0.00	

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BVA	555,000.000					
28-FEB-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	345.22-	0.00	
BVA	555,000.000					
31-MAR-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	383.02-	0.00	
BVA	555,000.000					
30-APR-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	371.54-	0.00	
BVA	555,000.000					
31-MAY-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	384.80-	0.00	
BVA	555,000.000					
30-JUN-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	373.27-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	555,000.000					
31-JUL-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	386.59-	0.00	
BVA	555,000.000					
31-AUG-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	387.50-	0.00	
BVA	555,000.000					
30-SEP-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	375.89-	0.00	
BVA	555,000.000					
31-OCT-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	389.31-	0.00	
BVA	555,000.000					
30-NOV-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	377.64-	0.00	

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BVA	555,000.000					
31-DEC-23	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	391.12-	0.00	
BVA	585,000.000					
31-JAN-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	110.10	0.00	
BVA	835,000.000					
31-JAN-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	166.29	0.00	
BVA	585,000.000					
28-FEB-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	99.61	0.00	
BVA	835,000.000					
28-FEB-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	150.45	0.00	

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BVA	585,000.000					
31-MAR-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	110.46	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	835,000.000					
31-MAR-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	166.82	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	585,000.000					
30-APR-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	107.07	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	835,000.000					
30-APR-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	161.72	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	585,000.000					
31-MAY-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	110.82	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					

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BVA	835,000.000					
31-MAY-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	167.38	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-MO-FI					
BVA	585,000.000					
30-JUN-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	107.43	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					
BVA	835,000.000					
30-JUN-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	162.26	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					
BVA	585,000.000					
31-JUL-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	111.19	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	835,000.000					
31-JUL-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	167.94	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					

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BVA	585,000.000					
31-AUG-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	111.38	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	835,000.000					
31-AUG-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	168.23	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	585,000.000					
30-SEP-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	107.97	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-MO-FI					
BVA	835,000.000					
30-SEP-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	163.08	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-MO-FI					
BVA	585,000.000					
31-OCT-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	0.00	0.00	111.75	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					

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BVA	835,000.000					
31-OCT-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	168.79	0.00	
BVA	585,000.000					
30-NOV-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	108.33	0.00	
BVA	835,000.000					
30-NOV-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	163.62	0.00	
BVA	585,000.000					
31-DEC-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	112.12	0.00	
BVA	835,000.000					
31-DEC-23	AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	169.35	0.00	

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BVA	545,000.000					
31-JAN-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	0.00	0.00	15.14	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	545,000.000					
28-FEB-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	0.00	0.00	13.71	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	545,000.000					
31-MAR-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	0.00	0.00	15.22	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	545,000.000					
30-APR-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	0.00	0.00	14.77	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	545,000.000					
31-MAY-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	0.00	0.00	15.30	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					

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BVA	545,000.000					
30-JUN-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	0.00	0.00	14.85	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					
BVA	545,000.000					
31-JUL-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	0.00	0.00	15.39	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	545,000.000					
31-AUG-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	0.00	0.00	15.43	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	545,000.000					
30-SEP-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	0.00	0.00	14.98	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-MO-FI					
BVA	545,000.000					
31-OCT-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	0.00	0.00	15.52	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					

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BVA	545,000.000					
30-NOV-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	15.06	0.00	
BVA	545,000.000					
31-DEC-23	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	15.61	0.00	
BVA	330,000.000					
31-JAN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	72.89	0.00	
BVA	60,000.000					
31-JAN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	20.09	0.00	
BVA	330,000.000					
31-JAN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	97.42	0.00	

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BVA	265,000.000					
31-JAN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	42.64	0.00	
BVA	330,000.000					
28-FEB-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	66.01	0.00	
BVA	60,000.000					
28-FEB-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	18.19	0.00	
BVA	330,000.000					
28-FEB-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	88.23	0.00	
BVA	265,000.000					
28-FEB-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	38.61	0.00	

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BVA	330,000.000					
31-MAR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	73.25	0.00	
BVA	60,000.000					
31-MAR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	20.19	0.00	
BVA	330,000.000					
31-MAR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	97.91	0.00	
BVA	265,000.000					
31-MAR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	42.84	0.00	
BVA	330,000.000					
30-APR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	71.08	0.00	

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BVA	60,000.000					
30-APR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	19.59	0.00	
BVA	330,000.000					
30-APR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	95.01	0.00	
BVA	265,000.000					
30-APR-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	41.57	0.00	
BVA	330,000.000					
31-MAY-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	73.63	0.00	
BVA	60,000.000					
31-MAY-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	20.30	0.00	

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BVA	330,000.000					
31-MAY-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	98.43	0.00	
BVA	265,000.000					
31-MAY-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	43.06	0.00	
BVA	265,000.000					
15-JUN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	14.72	0.00	
BVA	330,000.000					
15-JUN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	23.99	0.00	
BVA	330,000.000					
15-JUN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	30.68	0.00	

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BVA	60,000.000					
15-JUN-23	AETNA INC 2.800% 06/15/2023 DD 06/09/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	6.19	0.00	
BVA	405,000.000					
31-JAN-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	90.31-	0.00	
BVA	405,000.000					
28-FEB-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	81.75-	0.00	
BVA	405,000.000					
31-MAR-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	90.69-	0.00	
BVA	405,000.000					
30-APR-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	87.96-	0.00	

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BVA	405,000.000					
31-MAY-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	91.08-	0.00	
BVA	405,000.000					
30-JUN-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	88.34-	0.00	
BVA	405,000.000					
31-JUL-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	91.48-	0.00	
BVA	405,000.000					
31-AUG-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	91.68-	0.00	
BVA	405,000.000					
30-SEP-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	88.92-	0.00	

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BVA	405,000.000					
31-OCT-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	92.07-	0.00	
BVA	405,000.000					
30-NOV-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	89.30-	0.00	
BVA	405,000.000					
31-DEC-23	AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	92.47-	0.00	
BVA	585,000.000					
31-JAN-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	72.49	0.00	
BVA	585,000.000					
28-FEB-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	65.59	0.00	

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BVA	585,000.000					
31-MAR-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	72.73	0.00	
BVA	585,000.000					
30-APR-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	70.50	0.00	
BVA	585,000.000					
31-MAY-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	72.98	0.00	
BVA	585,000.000					
30-JUN-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	70.74	0.00	
BVA	585,000.000					
31-JUL-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	73.22	0.00	

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BVA	585,000.000					
31-AUG-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	73.35	0.00	
BVA	585,000.000					
30-SEP-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	71.11	0.00	
BVA	585,000.000					
31-OCT-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	73.60	0.00	
BVA	585,000.000					
30-NOV-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	71.35	0.00	
BVA	585,000.000					
31-DEC-23	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	73.85	0.00	

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BVA	560,000.000					
31-JAN-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	56.71-	0.00	
BVA	560,000.000					
28-FEB-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	51.41-	0.00	
BVA	560,000.000					
31-MAR-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	57.10-	0.00	
BVA	560,000.000					
30-APR-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	55.47-	0.00	
BVA	560,000.000					
31-MAY-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	57.52-	0.00	

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BVA	560,000.000					
30-JUN-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	55.87-	0.00	
BVA	560,000.000					
31-JUL-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	57.94-	0.00	
BVA	560,000.000					
31-AUG-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	58.15-	0.00	
BVA	560,000.000					
30-SEP-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	56.48-	0.00	
BVA	560,000.000					
31-OCT-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	58.57-	0.00	

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BVA	560,000.000					
30-NOV-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	56.89-	0.00	
BVA	560,000.000					
31-DEC-23	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	59.00-	0.00	
BVA	750,000.000					
31-JAN-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	9.10	0.00	
BVA	750,000.000					
28-FEB-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	8.24	0.00	
BVA	750,000.000					
31-MAR-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	9.15	0.00	

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BVA	750,000.000					
30-APR-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	8.89	0.00	
BVA	750,000.000					
31-MAY-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	9.21	0.00	
BVA	750,000.000					
30-JUN-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	8.94	0.00	
BVA	750,000.000					
31-JUL-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	9.27	0.00	
BVA	750,000.000					
31-AUG-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	9.30	0.00	

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BVA	750,000.000					
30-SEP-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	9.03	0.00	
BVA	750,000.000					
31-OCT-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	9.36	0.00	
BVA	750,000.000					
30-NOV-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	9.09	0.00	
BVA	750,000.000					
31-DEC-23	ALEXANDRIA REAL ESTATE EQUITIE 3.800% 04/15/2026 DD 03/21/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	9.42	0.00	
BVA	480,000.000					
31-JAN-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	156.15-	0.00	

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BVA	480,000.000					
28-FEB-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	141.52-	0.00	
BVA	480,000.000					
31-MAR-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	157.17-	0.00	
BVA	480,000.000					
30-APR-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	152.63-	0.00	
BVA	480,000.000					
31-MAY-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	158.24-	0.00	
BVA	480,000.000					
30-JUN-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	153.66-	0.00	

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BVA	480,000.000					
31-JUL-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	159.31-	0.00	
BVA	480,000.000					
31-AUG-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	159.86-	0.00	
BVA	480,000.000					
30-SEP-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	155.23-	0.00	
BVA	480,000.000					
31-OCT-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	160.94-	0.00	
BVA	480,000.000					
30-NOV-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	156.28-	0.00	

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BVA	480,000.000					
31-DEC-23	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	162.03-	0.00	
BVA	300,000.000					
31-JAN-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	10.57	0.00	
BVA	300,000.000					
28-FEB-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	9.58	0.00	
BVA	300,000.000					
31-MAR-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	10.64	0.00	
BVA	300,000.000					
30-APR-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	10.33	0.00	

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BVA	300,000.000					
31-MAY-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	10.71	0.00	
BVA	300,000.000					
30-JUN-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	10.40	0.00	
BVA	300,000.000					
31-JUL-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	10.79	0.00	
BVA	300,000.000					
31-AUG-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	10.82	0.00	
BVA	300,000.000					
30-SEP-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	10.51	0.00	

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BVA	300,000.000					
31-OCT-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	10.90	0.00	
BVA	300,000.000					
30-NOV-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	10.59	0.00	
BVA	300,000.000					
31-DEC-23	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	10.98	0.00	
BVA	400,000.000					
31-JAN-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	139.19-	0.00	
BVA	400,000.000					
28-FEB-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	126.04-	0.00	

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BVA	400,000.000					
31-MAR-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	139.86-	0.00	
BVA	400,000.000					
30-APR-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	135.69-	0.00	
BVA	400,000.000					
31-MAY-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	140.56-	0.00	
BVA	400,000.000					
12-JUN-23	AMERICAN EXPRESS CO 3.400% 02/22/2024 DD 02/22/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	59.09-	0.00	
BVA	205,000.000					
31-JAN-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	11.43	0.00	

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BVA	205,000.000					
28-FEB-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	10.35	0.00	
BVA	205,000.000					
31-MAR-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	11.48	0.00	
BVA	205,000.000					
30-APR-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	11.13	0.00	
BVA	205,000.000					
31-MAY-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	11.53	0.00	
BVA	205,000.000					
30-JUN-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	11.18	0.00	

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BVA	205,000.000					
31-JUL-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	11.58	0.00	
BVA	205,000.000					
31-AUG-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	11.60	0.00	
BVA	205,000.000					
30-SEP-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	11.25	0.00	
BVA	205,000.000					
31-OCT-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	11.65	0.00	
BVA	205,000.000					
30-NOV-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	11.30	0.00	

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BVA	205,000.000					
31-DEC-23	AMERICAN EXPRESS CO 2.500% 07/30/2024 DD 07/30/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	11.70	0.00	
BVA	240,000.000					
31-JAN-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	27.79	0.00	
BVA	240,000.000					
28-FEB-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	25.15	0.00	
BVA	240,000.000					
31-MAR-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	27.90	0.00	
BVA	240,000.000					
30-APR-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	27.06	0.00	

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BVA	240,000.000					
31-MAY-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21	0.00	0.00	28.02	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	240,000.000					
30-JUN-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21	0.00	0.00	27.17	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	240,000.000					
31-JUL-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21	0.00	0.00	28.14	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	240,000.000					
31-AUG-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21	0.00	0.00	28.20	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	240,000.000					
30-SEP-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21	0.00	0.00	27.35	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

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BVA	240,000.000					
31-OCT-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	28.32	0.00	
BVA	240,000.000					
30-NOV-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	27.46	0.00	
BVA	240,000.000					
31-DEC-23	AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	28.44	0.00	
BVA	415,000.000					
31-JAN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	12.22	0.00	
BVA	120,000.000					
31-JAN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	3.36	0.00	

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BVA	415,000.000					
28-FEB-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	11.07	0.00	
BVA	120,000.000					
28-FEB-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	3.05	0.00	
BVA	415,000.000					
31-MAR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	12.30	0.00	
BVA	120,000.000					
31-MAR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	3.39	0.00	
BVA	415,000.000					
30-APR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	11.95	0.00	

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BVA	120,000.000					
30-APR-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	3.29	0.00	
BVA	415,000.000					
31-MAY-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	12.39	0.00	
BVA	120,000.000					
31-MAY-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	3.41	0.00	
BVA	415,000.000					
30-JUN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	12.03	0.00	
BVA	120,000.000					
30-JUN-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	3.31	0.00	

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BVA	415,000.000					
31-JUL-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18	0.00	0.00	12.48	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	120,000.000					
31-JUL-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18	0.00	0.00	3.43	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	415,000.000					
31-AUG-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18	0.00	0.00	12.52	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	120,000.000					
31-AUG-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18	0.00	0.00	3.45	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	415,000.000					
30-SEP-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18	0.00	0.00	12.16	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

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BVA	120,000.000					
30-SEP-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	3.35	0.00	
BVA	415,000.000					
31-OCT-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	12.61	0.00	
BVA	120,000.000					
31-OCT-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	3.47	0.00	
BVA	415,000.000					
30-NOV-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	12.25	0.00	
BVA	120,000.000					
30-NOV-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	3.37	0.00	

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BVA	415,000.000					
31-DEC-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	12.70	0.00	
BVA	120,000.000					
31-DEC-23	AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	3.50	0.00	
BVA	610,000.000					
31-JAN-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	4.94	0.00	
BVA	610,000.000					
28-FEB-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4.48	0.00	
BVA	610,000.000					
31-MAR-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	4.97	0.00	

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BVA	610,000.000					
30-APR-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	4.83	0.00	
BVA	610,000.000					
31-MAY-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	5.01	0.00	
BVA	610,000.000					
30-JUN-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	4.86	0.00	
BVA	610,000.000					
31-JUL-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	5.05	0.00	
BVA	610,000.000					
31-AUG-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	5.06	0.00	

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BVA	610,000.000					
30-SEP-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	4.92	0.00	
BVA	610,000.000					
31-OCT-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	5.10	0.00	
BVA	610,000.000					
30-NOV-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	4.96	0.00	
BVA	610,000.000					
31-DEC-23	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	5.14	0.00	
BVA	879,000.000					
31-MAY-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	4.57	0.00	

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BVA	879,000.000					
30-JUN-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	19.61	0.00	
BVA	879,000.000					
31-JUL-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	20.35	0.00	
BVA	879,000.000					
31-AUG-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	20.45	0.00	
BVA	879,000.000					
30-SEP-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	19.88	0.00	
BVA	879,000.000					
31-OCT-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	20.64	0.00	

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BVA	879,000.000					
30-NOV-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	20.07	0.00	
BVA	879,000.000					
31-DEC-23	AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	20.84	0.00	
BVA	255,000.000					
31-JAN-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	11.51	0.00	
BVA	255,000.000					
28-FEB-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	10.43	0.00	
BVA	255,000.000					
31-MAR-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	11.57	0.00	

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BVA	255,000.000					
30-APR-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	11.23	0.00	
BVA	255,000.000					
31-MAY-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	11.64	0.00	
BVA	255,000.000					
30-JUN-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	11.29	0.00	
BVA	255,000.000					
31-JUL-23	AMERISOURCEBERGEN CORP 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	11.70	0.00	
BVA	255,000.000					
31-AUG-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	11.73	0.00	

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BVA	255,000.000					
30-SEP-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	11.39	0.00	
BVA	255,000.000					
31-OCT-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	11.80	0.00	
BVA	255,000.000					
30-NOV-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	11.45	0.00	
BVA	255,000.000					
31-DEC-23	CENCORA INC 3.250% 03/01/2025 DD 02/20/15 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	11.86	0.00	
BVA	950,000.000					
31-JAN-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	8.09	0.00	

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BVA	950,000.000					
28-FEB-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	7.33	0.00	
BVA	950,000.000					
31-MAR-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	8.13	0.00	
BVA	950,000.000					
30-APR-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	7.89	0.00	
BVA	950,000.000					
31-MAY-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	8.17	0.00	
BVA	950,000.000					
30-JUN-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	7.93	0.00	

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BVA	950,000.000					
31-JUL-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	8.21	0.00	
BVA	950,000.000					
31-AUG-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	8.23	0.00	
BVA	950,000.000					
30-SEP-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	7.98	0.00	
BVA	950,000.000					
31-OCT-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	8.27	0.00	
BVA	950,000.000					
30-NOV-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	8.02	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	950,000.000					
31-DEC-23	AMERIPRISE FINANCIAL INC 2.875% 09/15/2026 DD 08/11/16 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	8.31	0.00	
BVA	575,000.000					
31-JAN-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	6.52-	0.00	
BVA	575,000.000					
28-FEB-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	5.91-	0.00	
BVA	575,000.000					
31-MAR-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	6.57-	0.00	
BVA	575,000.000					
30-APR-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	6.38-	0.00	

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BVA	575,000.000					
31-MAY-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	6.62-	0.00	
BVA	575,000.000					
30-JUN-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	6.43-	0.00	
BVA	575,000.000					
31-JUL-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	6.67-	0.00	
BVA	575,000.000					
31-AUG-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	6.70-	0.00	
BVA	575,000.000					
30-SEP-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	6.51-	0.00	

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BVA	575,000.000					
31-OCT-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	6.75-	0.00	
BVA	575,000.000					
30-NOV-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	6.56-	0.00	
BVA	575,000.000					
31-DEC-23	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	6.80-	0.00	
BVA	1,145,000.000					
31-JAN-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	114.31	0.00	
BVA	1,145,000.000					
28-FEB-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	103.54	0.00	

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BVA	1,145,000.000					
31-MAR-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	114.93	0.00	
BVA	1,145,000.000					
30-APR-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	111.54	0.00	
BVA	1,145,000.000					
31-MAY-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	115.57	0.00	
BVA	1,145,000.000					
30-JUN-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	112.16	0.00	
BVA	1,145,000.000					
31-JUL-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	116.22	0.00	

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BVA	1,145,000.000					
31-AUG-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	116.55	0.00	
BVA	1,145,000.000					
30-SEP-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	113.12	0.00	
BVA	1,145,000.000					
31-OCT-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	117.21	0.00	
BVA	1,145,000.000					
30-NOV-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	113.75	0.00	
BVA	1,145,000.000					
31-DEC-23	AMGEN INC 3.150% 02/21/2040 DD 02/21/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	117.87	0.00	

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BVA	825,000.000					
30-JUN-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	0.48-	0.00	
BVA	825,000.000					
31-JUL-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	2.99-	0.00	
BVA	825,000.000					
31-AUG-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	3.00-	0.00	
BVA	825,000.000					
30-SEP-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.92-	0.00	
BVA	825,000.000					
31-OCT-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	3.03-	0.00	

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BVA	825,000.000					
30-NOV-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.95-	0.00	
BVA	825,000.000					
31-DEC-23	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	3.06-	0.00	
BVA	515,000.000					
31-JAN-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	323.65-	0.00	
BVA	515,000.000					
28-FEB-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	293.16-	0.00	
BVA	515,000.000					
31-MAR-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	325.40-	0.00	

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BVA	515,000.000					
30-APR-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	315.80-	0.00	
BVA	515,000.000					
31-MAY-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	327.22-	0.00	
BVA	515,000.000					
30-JUN-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	317.56-	0.00	
BVA	515,000.000					
31-JUL-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	329.05-	0.00	
BVA	515,000.000					
31-AUG-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	329.98-	0.00	

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BVA	515,000.000					
30-SEP-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	320.24-	0.00	
BVA	515,000.000					
31-OCT-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	331.82-	0.00	
BVA	515,000.000					
30-NOV-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	322.03-	0.00	
BVA	515,000.000					
31-DEC-23	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	333.68-	0.00	
BVA	515,000.000					
31-JAN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	32.35	0.00	

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BVA	855,000.000					
31-JAN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	1,008.05-	0.00	
BVA	515,000.000					
28-FEB-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	29.32	0.00	
BVA	855,000.000					
28-FEB-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	912.37-	0.00	
BVA	515,000.000					
31-MAR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	32.56	0.00	
BVA	855,000.000					
31-MAR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	1,012.00-	0.00	

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BVA	515,000.000					
30-APR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	31.62	0.00	
BVA	855,000.000					
30-APR-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	981.37-	0.00	
BVA	515,000.000					
31-MAY-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	32.79	0.00	
BVA	855,000.000					
31-MAY-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	1,016.10-	0.00	
BVA	515,000.000					
30-JUN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	31.84	0.00	

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BVA	855,000.000					
30-JUN-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	985.35-	0.00	
BVA	515,000.000					
31-JUL-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	33.01	0.00	
BVA	855,000.000					
31-JUL-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	1,020.22-	0.00	
BVA	515,000.000					
31-AUG-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	33.13	0.00	
BVA	855,000.000					
31-AUG-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	1,022.32-	0.00	

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BVA	515,000.000					
30-SEP-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	32.17	0.00	
BVA	855,000.000					
30-SEP-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	991.38-	0.00	
BVA	515,000.000					
31-OCT-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	33.35	0.00	
BVA	855,000.000					
31-OCT-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1,026.47-	0.00	
BVA	515,000.000					
30-NOV-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	32.39	0.00	

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BVA	855,000.000					
30-NOV-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	995.40-	0.00	
BVA	515,000.000					
31-DEC-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	33.58	0.00	
BVA	855,000.000					
31-DEC-23	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000% 04/13/2028 DD 04/04/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,030.63-	0.00	
BVA	240,000.000					
31-JAN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	121.40-	0.00	
BVA	235,000.000					
31-JAN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	19.92-	0.00	

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BVA	240,000.000					
28-FEB-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	109.99-	0.00	
BVA	235,000.000					
28-FEB-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	18.06-	0.00	
BVA	240,000.000					
31-MAR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	122.10-	0.00	
BVA	235,000.000					
31-MAR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	20.07-	0.00	
BVA	240,000.000					
30-APR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	118.52-	0.00	

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BVA	235,000.000					
30-APR-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	19.50-	0.00	
BVA	240,000.000					
31-MAY-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	122.83-	0.00	
BVA	235,000.000					
31-MAY-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	20.23-	0.00	
BVA	240,000.000					
30-JUN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	119.23-	0.00	
BVA	235,000.000					
30-JUN-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	19.65-	0.00	

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BVA	240,000.000					
31-JUL-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	123.57-	0.00	
BVA	235,000.000					
31-JUL-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	20.38-	0.00	
BVA	240,000.000					
31-AUG-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	123.94-	0.00	
BVA	235,000.000					
31-AUG-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	20.46-	0.00	
BVA	240,000.000					
30-SEP-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	120.31-	0.00	

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BVA	235,000.000					
30-SEP-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	19.88-	0.00	
BVA	240,000.000					
31-OCT-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	124.68-	0.00	
BVA	235,000.000					
31-OCT-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	20.62-	0.00	
BVA	240,000.000					
30-NOV-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	121.03-	0.00	
BVA	235,000.000					
30-NOV-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	20.03-	0.00	

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BVA	240,000.000					
31-DEC-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	125.43-	0.00	
BVA	235,000.000					
31-DEC-23	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	20.78-	0.00	
BVA	550,000.000					
31-JAN-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	30.64	0.00	
BVA	550,000.000					
28-FEB-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	27.76	0.00	
BVA	550,000.000					
31-MAR-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	30.83	0.00	

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BVA	550,000.000					
30-APR-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	29.94	0.00	
BVA	550,000.000					
31-MAY-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	31.04	0.00	
BVA	550,000.000					
30-JUN-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	30.14	0.00	
BVA	550,000.000					
31-JUL-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	31.25	0.00	
BVA	550,000.000					
31-AUG-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	31.35	0.00	

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BVA	550,000.000					
30-SEP-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	30.44	0.00	
BVA	550,000.000					
31-OCT-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	31.56	0.00	
BVA	550,000.000					
30-NOV-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	30.65	0.00	
BVA	550,000.000					
31-DEC-23	APPLE INC 3.850% 05/04/2043 DD 05/03/13 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	31.77	0.00	
BVA	455,000.000					
31-JAN-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.28	0.00	

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BVA	455,000.000					
28-FEB-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.07	0.00	
BVA	455,000.000					
31-MAR-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.29	0.00	
BVA	455,000.000					
30-APR-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.23	0.00	
BVA	455,000.000					
31-MAY-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.31	0.00	
BVA	455,000.000					
30-JUN-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.24	0.00	

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BVA	455,000.000					
31-JUL-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.32	0.00	
BVA	455,000.000					
29-AUG-23	APPLE INC 3.000% 02/09/2024 DD 02/09/17 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.25	0.00	
BVA	240,000.000					
31-JAN-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	4.86	0.00	
BVA	240,000.000					
28-FEB-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4.40	0.00	
BVA	240,000.000					
31-MAR-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	4.88	0.00	

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BVA	240,000.000					
30-APR-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	4.73	0.00	
BVA	240,000.000					
31-MAY-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	4.90	0.00	
BVA	240,000.000					
30-JUN-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	4.75	0.00	
BVA	240,000.000					
31-JUL-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	4.91	0.00	
BVA	240,000.000					
31-AUG-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	4.92	0.00	

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BVA	240,000.000					
30-SEP-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	4.77	0.00	
BVA	240,000.000					
31-OCT-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	4.94	0.00	
BVA	240,000.000					
30-NOV-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	4.79	0.00	
BVA	240,000.000					
31-DEC-23	APPLE INC 2.050% 09/11/2026 DD 09/11/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	4.96	0.00	
BVA	380,000.000					
31-JAN-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	21.89	0.00	

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BVA	380,000.000					
28-FEB-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	19.80	0.00	
BVA	380,000.000					
31-MAR-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	21.95	0.00	
BVA	380,000.000					
30-APR-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	21.27	0.00	
BVA	380,000.000					
31-MAY-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	22.01	0.00	
BVA	380,000.000					
30-JUN-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	21.33	0.00	

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BVA	380,000.000					
31-JUL-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	22.08	0.00	
BVA	380,000.000					
31-AUG-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	22.11	0.00	
BVA	380,000.000					
30-SEP-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	21.43	0.00	
BVA	380,000.000					
31-OCT-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	22.17	0.00	
BVA	380,000.000					
30-NOV-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	21.49	0.00	

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BVA	380,000.000					
31-DEC-23	APPLE INC 1.650% 05/11/2030 DD 05/11/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	22.24	0.00	
BVA	580,000.000					
31-JAN-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	13.72	0.00	
BVA	580,000.000					
28-FEB-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	12.41	0.00	
BVA	580,000.000					
31-MAR-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	13.75	0.00	
BVA	580,000.000					
30-APR-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	13.32	0.00	

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BVA	580,000.000					
31-MAY-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	13.78	0.00	
BVA	580,000.000					
30-JUN-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	13.35	0.00	
BVA	580,000.000					
31-JUL-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	13.81	0.00	
BVA	580,000.000					
31-AUG-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	13.83	0.00	
BVA	580,000.000					
30-SEP-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	13.40	0.00	

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BVA	580,000.000					
31-OCT-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	13.86	0.00	
BVA	580,000.000					
30-NOV-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	13.43	0.00	
BVA	580,000.000					
31-DEC-23	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	13.90	0.00	
BVA	640,000.000					
31-JAN-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	748.53-	0.00	
BVA	640,000.000					
28-FEB-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	677.45-	0.00	

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BVA	640,000.000					
31-MAR-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	751.40-	0.00	
BVA	640,000.000					
30-APR-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	728.62-	0.00	
BVA	640,000.000					
31-MAY-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	754.37-	0.00	
BVA	640,000.000					
30-JUN-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	731.51-	0.00	
BVA	640,000.000					
31-JUL-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	757.36-	0.00	

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BVA	640,000.000					
31-AUG-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	758.88-	0.00	
BVA	640,000.000					
30-SEP-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	735.88-	0.00	
BVA	640,000.000					
31-OCT-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	761.88-	0.00	
BVA	640,000.000					
30-NOV-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	738.79-	0.00	
BVA	640,000.000					
31-DEC-23	AUTOZONE INC 4.000% 04/15/2030 DD 03/30/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	764.90-	0.00	

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BVA	575,000.000					
31-JAN-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.91	0.00	
BVA	575,000.000					
28-FEB-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.73	0.00	
BVA	575,000.000					
31-MAR-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.92	0.00	
BVA	575,000.000					
30-APR-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.86	0.00	
BVA	575,000.000					
31-MAY-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.93	0.00	

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BVA	575,000.000					
30-JUN-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.87	0.00	
BVA	575,000.000					
31-JUL-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.94	0.00	
BVA	575,000.000					
31-AUG-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.94	0.00	
BVA	575,000.000					
30-SEP-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.89	0.00	
BVA	575,000.000					
31-OCT-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.95	0.00	

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BVA	575,000.000					
30-NOV-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.90	0.00	
BVA	575,000.000					
31-DEC-23	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.96	0.00	
BVA	969,000.000					
31-JAN-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.19	0.00	
BVA	969,000.000					
28-FEB-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.98	0.00	
BVA	969,000.000					
31-MAR-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.20	0.00	

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BVA	969,000.000					
30-APR-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.14	0.00	
BVA	969,000.000					
31-MAY-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.22	0.00	
BVA	969,000.000					
30-JUN-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.16	0.00	
BVA	969,000.000					
31-JUL-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.24	0.00	
BVA	969,000.000					
31-AUG-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.25	0.00	

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BVA	969,000.000					
30-SEP-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.19	0.00	
BVA	969,000.000					
31-OCT-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.27	0.00	
BVA	969,000.000					
30-NOV-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.20	0.00	
BVA	969,000.000					
31-DEC-23	BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.29	0.00	
BVA	300,000.000					
31-JAN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	335.50-	0.00	

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BVA	1,060,000.000					
31-JAN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	824.75-	0.00	
BVA	300,000.000					
28-FEB-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	303.51-	0.00	
BVA	1,060,000.000					
28-FEB-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	746.37-	0.00	
BVA	300,000.000					
31-MAR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	336.50-	0.00	
BVA	1,060,000.000					
31-MAR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	827.77-	0.00	

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BVA	300,000.000					
30-APR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	326.16-	0.00	
BVA	1,060,000.000					
30-APR-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	802.61-	0.00	
BVA	300,000.000					
31-MAY-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	337.54-	0.00	
BVA	1,060,000.000					
31-MAY-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	830.90-	0.00	
BVA	300,000.000					
30-JUN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	327.16-	0.00	

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BVA	1,060,000.000					
30-JUN-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	805.64-	0.00	
BVA	300,000.000					
31-JUL-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	338.58-	0.00	
BVA	1,060,000.000					
31-JUL-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	834.04-	0.00	
BVA	300,000.000					
31-AUG-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	339.11-	0.00	
BVA	1,060,000.000					
31-AUG-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	835.64-	0.00	

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BVA	300,000.000					
30-SEP-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	328.69-	0.00	
BVA	1,060,000.000					
30-SEP-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	810.24-	0.00	
BVA	300,000.000					
31-OCT-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	340.16-	0.00	
BVA	1,060,000.000					
31-OCT-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	838.80-	0.00	
BVA	300,000.000					
30-NOV-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	329.70-	0.00	

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BVA	1,060,000.000					
30-NOV-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	813.30-	0.00	
BVA	300,000.000					
31-DEC-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	341.21-	0.00	
BVA	1,060,000.000					
31-DEC-23	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	841.98-	0.00	
BVA	600,000.000					
31-JAN-23	BANCO SANTANDER SA 3.125% 02/23/2023 DD 10/23/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	194.61-	0.00	
BVA	600,000.000					
23-FEB-23	BANCO SANTANDER SA 3.125% 02/23/2023 DD 10/23/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	81.45-	0.00	

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BVA	480,000.000					
31-JAN-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	48.20-	0.00	
BVA	480,000.000					
28-FEB-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	43.68-	0.00	
BVA	480,000.000					
31-MAR-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	48.50-	0.00	
BVA	480,000.000					
30-APR-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	47.09-	0.00	
BVA	480,000.000					
31-MAY-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	48.82-	0.00	

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BVA	480,000.000					
30-JUN-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	47.40-	0.00	
BVA	480,000.000					
31-JUL-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	49.13-	0.00	
BVA	480,000.000					
29-AUG-23	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	47.71-	0.00	
BVA	960,000.000					
31-JAN-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	119.25-	0.00	
BVA	960,000.000					
28-FEB-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	108.02-	0.00	

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BVA	960,000.000					
31-MAR-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	119.90-	0.00	
BVA	960,000.000					
30-APR-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	116.36-	0.00	
BVA	960,000.000					
31-MAY-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	120.57-	0.00	
BVA	960,000.000					
30-JUN-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	117.01-	0.00	
BVA	960,000.000					
05-JUL-23	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	23.47-	0.00	

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BVA	730,000.000					
31-AUG-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	27.90	0.00	
BVA	730,000.000					
30-SEP-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	837.11	0.00	
BVA	730,000.000					
31-OCT-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	868.75	0.00	
BVA	730,000.000					
30-NOV-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	844.48	0.00	
BVA	730,000.000					
31-DEC-23	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	876.40	0.00	

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	460,000.000					
31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	22.22	0.00	
BVA	110,000.000					
31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	3.76	0.00	
BVA	375,000.000					
31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	58.24	0.00	
BVA	2,115,000.000					
31-JAN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	3,367.74-	0.00	
BVA	460,000.000					
28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	20.13	0.00	

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BVA	110,000.000					
28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	3.40	0.00	
BVA	375,000.000					
28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	52.79	0.00	
BVA	2,115,000.000					
28-FEB-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	3,046.65-	0.00	
BVA	460,000.000					
31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	22.36	0.00	
BVA	110,000.000					
31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	3.78	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	375,000.000					
31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	58.64	0.00	
BVA	2,115,000.000					
31-MAR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	3,377.91-	0.00	
BVA	460,000.000					
30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	21.71	0.00	
BVA	110,000.000					
30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	3.67	0.00	
BVA	375,000.000					
30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	56.95	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	2,115,000.000					
30-APR-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	3,274.13-	0.00	
BVA	460,000.000					
31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	22.51	0.00	
BVA	110,000.000					
31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	3.81	0.00	
BVA	375,000.000					
31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	59.05	0.00	
BVA	2,115,000.000					
31-MAY-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	3,388.46-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	460,000.000					
30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	21.86	0.00	
BVA	110,000.000					
30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	3.70	0.00	
BVA	375,000.000					
30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	57.35	0.00	
BVA	2,115,000.000					
30-JUN-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	3,284.36-	0.00	
BVA	460,000.000					
31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	22.66	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	110,000.000					
31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	3.83	0.00	
BVA	375,000.000					
31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	59.47	0.00	
BVA	2,115,000.000					
31-JUL-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	3,399.04-	0.00	
BVA	460,000.000					
31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	22.74	0.00	
BVA	110,000.000					
31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	3.84	0.00	

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BVA	375,000.000					
31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	59.68	0.00	
BVA	2,115,000.000					
31-AUG-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	3,404.43-	0.00	
BVA	460,000.000					
30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	22.08	0.00	
BVA	110,000.000					
30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	3.73	0.00	
BVA	375,000.000					
30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	57.96	0.00	

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BVA	2,115,000.000					
30-SEP-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	3,299.84-	0.00	
BVA	460,000.000					
31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	22.90	0.00	
BVA	110,000.000					
31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	3.87	0.00	
BVA	375,000.000					
31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	60.10	0.00	
BVA	2,115,000.000					
31-OCT-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	3,415.07-	0.00	

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BVA	460,000.000					
30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	22.23	0.00	
BVA	110,000.000					
30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	3.76	0.00	
BVA	375,000.000					
30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	58.37	0.00	
BVA	2,115,000.000					
30-NOV-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	3,310.14-	0.00	
BVA	460,000.000					
31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	23.05	0.00	

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BVA	110,000.000					
31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	3.90	0.00	
BVA	375,000.000					
31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	60.52	0.00	
BVA	2,115,000.000					
31-DEC-23	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	3,425.73-	0.00	
BVA	330,000.000					
31-JAN-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	64.78	0.00	
BVA	330,000.000					
28-FEB-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	55.69	0.00	

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BVA	330,000.000					
31-MAR-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	66.99	0.00	
BVA	330,000.000					
30-APR-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	64.91	0.00	
BVA	330,000.000					
31-MAY-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	67.15	0.00	
BVA	330,000.000					
30-JUN-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	65.07	0.00	
BVA	330,000.000					
31-JUL-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	67.31	0.00	

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BVA	330,000.000					
31-AUG-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	67.40	0.00	
BVA	330,000.000					
30-SEP-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	65.30	0.00	
BVA	330,000.000					
31-OCT-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	67.56	0.00	
BVA	330,000.000					
30-NOV-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	65.46	0.00	
BVA	330,000.000					
31-DEC-23	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	67.72	0.00	

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BVA	2,500,000.000					
31-JUL-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	158.64	0.00	
BVA	2,500,000.000					
31-AUG-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	197.45	0.00	
BVA	2,500,000.000					
30-SEP-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	191.97	0.00	
BVA	2,500,000.000					
31-OCT-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	200.33	0.00	
BVA	2,500,000.000					
30-NOV-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	194.77	0.00	

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BVA	2,500,000.000					
31-DEC-23	BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	202.16	0.00	
BVA	1,165,000.000					
30-NOV-23	BAYER US FINANCE LLC 144A 6.375% 11/21/2030 DD 11/21/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	15.97	0.00	
BVA	1,165,000.000					
31-DEC-23	BAYER US FINANCE LLC 144A 6.375% 11/21/2030 DD 11/21/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	49.59	0.00	
BVA	855,000.000					
31-JAN-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	388.17	0.00	
BVA	855,000.000					
28-FEB-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	351.72	0.00	

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BVA	855,000.000					
31-MAR-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16	0.00	0.00	390.52	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	855,000.000					
30-APR-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16	0.00	0.00	379.11	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	855,000.000					
31-MAY-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16	0.00	0.00	392.95	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	855,000.000					
30-JUN-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16	0.00	0.00	381.48	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	855,000.000					
31-JUL-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16	0.00	0.00	395.40	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	855,000.000					
31-AUG-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	396.65	0.00	
BVA	855,000.000					
30-SEP-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	385.07	0.00	
BVA	855,000.000					
31-OCT-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	399.13	0.00	
BVA	855,000.000					
30-NOV-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	387.48	0.00	
BVA	855,000.000					
31-DEC-23	BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 DD 03/15/16 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	401.62	0.00	

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BVA	1,270,000.000					
31-JAN-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	24.83	0.00	
BVA	1,270,000.000					
28-FEB-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	22.50	0.00	
BVA	1,270,000.000					
31-MAR-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	24.98	0.00	
BVA	1,270,000.000					
30-APR-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	24.25	0.00	
BVA	1,270,000.000					
31-MAY-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	25.14	0.00	

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BVA	1,270,000.000					
30-JUN-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22	0.00	0.00	24.40	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	1,270,000.000					
31-JUL-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22	0.00	0.00	25.29	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	1,270,000.000					
31-AUG-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22	0.00	0.00	25.37	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	1,270,000.000					
30-SEP-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22	0.00	0.00	24.63	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	1,270,000.000					
31-OCT-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22	0.00	0.00	25.53	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,270,000.000					
30-NOV-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	24.79	0.00	
BVA	1,270,000.000					
31-DEC-23	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	25.69	0.00	
BVA	350,000.000					
31-JAN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.77	0.00	
BVA	360,000.000					
31-JAN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.98	0.00	
BVA	350,000.000					
28-FEB-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.69	0.00	

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BVA	360,000.000					
28-FEB-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.79	0.00	
BVA	350,000.000					
31-MAR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.77	0.00	
BVA	360,000.000					
31-MAR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.99	0.00	
BVA	350,000.000					
30-APR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	0.75	0.00	
BVA	360,000.000					
30-APR-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.93	0.00	

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BVA	350,000.000					
31-MAY-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	0.77	0.00	
BVA	360,000.000					
31-MAY-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.99	0.00	
BVA	350,000.000					
30-JUN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.75	0.00	
BVA	360,000.000					
30-JUN-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.93	0.00	
BVA	350,000.000					
31-JUL-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.77	0.00	

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BVA	360,000.000					
31-JUL-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.00	0.00	
BVA	350,000.000					
31-AUG-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.78	0.00	
BVA	360,000.000					
31-AUG-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.00	0.00	
BVA	350,000.000					
30-SEP-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.75	0.00	
BVA	360,000.000					
30-SEP-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.94	0.00	

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BVA	350,000.000					
31-OCT-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.78	0.00	
BVA	360,000.000					
31-OCT-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.01	0.00	
BVA	350,000.000					
30-NOV-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.76	0.00	
BVA	360,000.000					
30-NOV-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.95	0.00	
BVA	350,000.000					
31-DEC-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.78	0.00	

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BVA	360,000.000					
31-DEC-23	BIOGEN INC 2.250% 05/01/2030 DD 04/30/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.02	0.00	
BVA	1,825,000.000					
31-JAN-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	374.16	0.00	
BVA	1,825,000.000					
28-FEB-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	338.74	0.00	
BVA	1,825,000.000					
31-MAR-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	375.83	0.00	
BVA	1,825,000.000					
30-APR-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	364.55	0.00	

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BVA	1,825,000.000					
31-MAY-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	377.56	0.00	
BVA	1,825,000.000					
30-JUN-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	366.23	0.00	
BVA	1,825,000.000					
31-JUL-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	379.30	0.00	
BVA	1,825,000.000					
31-AUG-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	380.19	0.00	
BVA	1,825,000.000					
30-SEP-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	368.78	0.00	

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BVA	1,825,000.000					
31-OCT-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	381.94	0.00	
BVA	1,825,000.000					
30-NOV-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	370.49	0.00	
BVA	1,825,000.000					
31-DEC-23	BOEING CO/THE 2.500% 03/01/2025 DD 02/20/15 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	383.70	0.00	
BVA	265,000.000					
31-JAN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	159.87-	0.00	
BVA	605,000.000					
31-JAN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	374.74-	0.00	

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BVA	265,000.000					
28-FEB-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	144.73-	0.00	
BVA	605,000.000					
28-FEB-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	339.26-	0.00	
BVA	265,000.000					
31-MAR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	160.58-	0.00	
BVA	605,000.000					
31-MAR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	376.39-	0.00	
BVA	265,000.000					
30-APR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	155.76-	0.00	

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BVA	605,000.000					
30-APR-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	365.09-	0.00	
BVA	265,000.000					
31-MAY-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	161.31-	0.00	
BVA	605,000.000					
31-MAY-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	378.10-	0.00	
BVA	265,000.000					
30-JUN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	156.47-	0.00	
BVA	605,000.000					
30-JUN-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	366.75-	0.00	

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BVA	265,000.000					
31-JUL-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	162.05-	0.00	
BVA	605,000.000					
31-JUL-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	379.82-	0.00	
BVA	265,000.000					
31-AUG-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	162.43-	0.00	
BVA	605,000.000					
31-AUG-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	380.70-	0.00	
BVA	265,000.000					
30-SEP-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	157.56-	0.00	

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BVA	605,000.000					
30-SEP-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	369.27-	0.00	
BVA	265,000.000					
31-OCT-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	163.17-	0.00	
BVA	605,000.000					
31-OCT-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	382.43-	0.00	
BVA	265,000.000					
30-NOV-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	158.28-	0.00	
BVA	605,000.000					
30-NOV-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	370.95-	0.00	

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BVA	265,000.000					
31-DEC-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	163.92-	0.00	
BVA	605,000.000					
31-DEC-23	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	384.17-	0.00	
BVA	1,465,000.000					
31-JAN-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	88.01	0.00	
BVA	1,465,000.000					
28-FEB-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	79.68	0.00	
BVA	1,465,000.000					
31-MAR-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	88.41	0.00	

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BVA	1,465,000.000					
11-APR-23	BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	34.31	0.00	
BVA	1,125,000.000					
31-JAN-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	17.02	0.00	
BVA	1,125,000.000					
28-FEB-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	15.42	0.00	
BVA	1,125,000.000					
31-MAR-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	17.11	0.00	
BVA	1,125,000.000					
30-APR-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	16.61	0.00	

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BVA	1,125,000.000					
31-MAY-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	17.21	0.00	
BVA	1,125,000.000					
30-JUN-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	16.71	0.00	
BVA	1,125,000.000					
31-JUL-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	17.31	0.00	
BVA	1,125,000.000					
31-AUG-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	17.36	0.00	
BVA	1,125,000.000					
30-SEP-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	16.85	0.00	

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BVA	1,125,000.000					
31-OCT-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	17.46	0.00	
BVA	1,125,000.000					
30-NOV-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	16.95	0.00	
BVA	1,125,000.000					
31-DEC-23	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	17.56	0.00	
BVA	310,000.000					
31-JAN-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	46.65-	0.00	
BVA	310,000.000					
28-FEB-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	42.25-	0.00	

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BVA	310,000.000					
31-MAR-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	46.89-	0.00	
BVA	310,000.000					
30-APR-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	45.50-	0.00	
BVA	310,000.000					
31-MAY-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	47.13-	0.00	
BVA	310,000.000					
30-JUN-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	45.73-	0.00	
BVA	310,000.000					
31-JUL-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	47.38-	0.00	

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BVA	310,000.000					
31-AUG-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	47.50-	0.00	
BVA	310,000.000					
30-SEP-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	46.09-	0.00	
BVA	310,000.000					
31-OCT-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	47.75-	0.00	
BVA	310,000.000					
30-NOV-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	46.33-	0.00	
BVA	310,000.000					
31-DEC-23	CD 2016-CD2 MORTGAGE TR CD2 A4 VAR RT 11/10/2049 DD 12/01/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	48.00-	0.00	

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BVA	495,000.000					
31-JAN-23	CIGNA CORP 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	751.18-	0.00	
BVA	550,000.000					
31-JAN-23	CIGNA CORP 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	854.23-	0.00	
BVA	495,000.000					
28-FEB-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	679.83-	0.00	
BVA	550,000.000					
28-FEB-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	773.06-	0.00	
BVA	495,000.000					
31-MAR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	754.02-	0.00	

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BVA	550,000.000					
31-MAR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	857.40-	0.00	
BVA	495,000.000					
30-APR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	731.14-	0.00	
BVA	550,000.000					
30-APR-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	831.35-	0.00	
BVA	495,000.000					
31-MAY-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	756.96-	0.00	
BVA	550,000.000					
31-MAY-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	860.68-	0.00	

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BVA	495,000.000					
30-JUN-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	733.99-	0.00	
BVA	550,000.000					
30-JUN-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	834.54-	0.00	
BVA	495,000.000					
31-JUL-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	759.91-	0.00	
BVA	550,000.000					
31-JUL-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	863.98-	0.00	
BVA	495,000.000					
31-AUG-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	761.42-	0.00	

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BVA	550,000.000					
31-AUG-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	865.66-	0.00	
BVA	495,000.000					
30-SEP-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	738.32-	0.00	
BVA	550,000.000					
30-SEP-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	839.36-	0.00	
BVA	495,000.000					
31-OCT-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	764.39-	0.00	
BVA	550,000.000					
31-OCT-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	868.97-	0.00	

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BVA	495,000.000					
30-NOV-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	741.20-	0.00	
BVA	550,000.000					
30-NOV-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	842.58-	0.00	
BVA	495,000.000					
31-DEC-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	767.37-	0.00	
BVA	550,000.000					
31-DEC-23	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	872.30-	0.00	
BVA	615,000.000					
31-JAN-23	CIGNA CORP 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	8.36	0.00	

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BVA	615,000.000					
28-FEB-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	7.57	0.00	
BVA	615,000.000					
31-MAR-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	8.39	0.00	
BVA	615,000.000					
30-APR-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	8.14	0.00	
BVA	615,000.000					
31-MAY-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	8.43	0.00	
BVA	615,000.000					
30-JUN-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	8.17	0.00	

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BVA	615,000.000					
31-JUL-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	8.46	0.00	
BVA	615,000.000					
31-AUG-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	8.48	0.00	
BVA	615,000.000					
30-SEP-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	8.22	0.00	
BVA	615,000.000					
31-OCT-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	8.51	0.00	
BVA	615,000.000					
30-NOV-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	8.25	0.00	

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BVA	615,000.000					
31-DEC-23	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	8.55	0.00	
BVA	710,000.000					
31-JAN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	128.97-	0.00	
BVA	695,000.000					
31-JAN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	113.60-	0.00	
BVA	710,000.000					
28-FEB-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	116.92-	0.00	
BVA	695,000.000					
28-FEB-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	102.99-	0.00	

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BVA	710,000.000					
31-MAR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	129.88-	0.00	
BVA	695,000.000					
31-MAR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	114.41-	0.00	
BVA	710,000.000					
30-APR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	126.15-	0.00	
BVA	695,000.000					
30-APR-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	111.14-	0.00	
BVA	710,000.000					
31-MAY-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	130.83-	0.00	

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BVA	695,000.000					
31-MAY-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	115.26-	0.00	
BVA	710,000.000					
30-JUN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	127.07-	0.00	
BVA	695,000.000					
30-JUN-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	111.96-	0.00	
BVA	710,000.000					
31-JUL-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	131.78-	0.00	
BVA	695,000.000					
31-JUL-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	116.11-	0.00	

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BVA	710,000.000					
31-AUG-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	132.27-	0.00	
BVA	695,000.000					
31-AUG-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	116.54-	0.00	
BVA	710,000.000					
30-SEP-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	128.47-	0.00	
BVA	695,000.000					
30-SEP-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	113.20-	0.00	
BVA	710,000.000					
31-OCT-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	133.23-	0.00	

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BVA	695,000.000					
31-OCT-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	117.40-	0.00	
BVA	710,000.000					
30-NOV-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	129.41-	0.00	
BVA	695,000.000					
30-NOV-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	114.04-	0.00	
BVA	710,000.000					
31-DEC-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	134.20-	0.00	
BVA	695,000.000					
31-DEC-23	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	118.26-	0.00	

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BVA	381,938.206					
31-JAN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	46.48-	0.00	
BVA	740,005.275					
31-JAN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	90.31-	0.00	
BVA	381,938.206					
28-FEB-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	42.10-	0.00	
BVA	735,386.625					
28-FEB-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	81.29-	0.00	
BVA	381,938.206					
31-MAR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	46.72-	0.00	

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BVA	735,386.625					
31-MAR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	90.22-	0.00	
BVA	381,938.206					
30-APR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	45.34-	0.00	
BVA	735,386.625					
30-APR-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	87.55-	0.00	
BVA	381,938.206					
31-MAY-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	46.98-	0.00	
BVA	735,386.625					
31-MAY-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	90.71-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	381,938.206					
30-JUN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	45.59-	0.00	
BVA	735,386.625					
30-JUN-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	88.02-	0.00	
BVA	381,938.206					
03-JUL-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	3.05-	0.00	
BVA	735,386.625					
03-JUL-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	5.88-	0.00	
BVA	381,938.206					
31-JUL-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	44.19-	0.00	

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BVA	735,386.625					
31-JUL-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14	0.00	0.00	85.33-	0.00	
	AMORTIZATION EXPENSE					
	JULY 2023					
	PLANT-MO-FI					
BVA	381,938.206					
31-AUG-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14	0.00	0.00	47.36-	0.00	
	AMORTIZATION EXPENSE					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	735,386.625					
31-AUG-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14	0.00	0.00	91.45-	0.00	
	AMORTIZATION EXPENSE					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	381,938.206					
30-SEP-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14	0.00	0.00	45.96-	0.00	
	AMORTIZATION EXPENSE					
	SEPTEMBER 2023					
	PLANT-MO-FI					
BVA	735,386.625					
30-SEP-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14	0.00	0.00	88.74-	0.00	
	AMORTIZATION EXPENSE					
	SEPTEMBER 2023					
	PLANT-MO-FI					

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BVA	17,499.270					
01-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.64	0.00	
BVA	17,499.270					
01-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.19-	0.00	
BVA	69,321.540					
01-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	8.69	0.00	
BVA	381,938.206					
10-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	13.82-	0.00	
BVA	735,386.625					
10-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	26.69-	0.00	

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BVA	717,887.355					
13-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	8.69-	0.00	
BVA	381,938.210					
13-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	4.61-	0.00	
BVA	381,938.210					
31-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	29.21-	0.00	
BVA	717,887.353					
31-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	55.07-	0.00	
BVA	4,942.010					
01-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.04	0.00	

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BVA	381,938.210					
03-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	3.08-	0.00	
BVA	666,065.083					
03-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	5.39-	0.00	
BVA	381,938.212					
30-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	43.12-	0.00	
BVA	661,123.073					
30-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	74.87-	0.00	
BVA	381,938.212					
12-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	16.98-	0.00	

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BVA	640,349.620					
12-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	28.56-	0.00	
BVA	381,938.213					
31-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	30.91-	0.00	
BVA	640,349.620					
31-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3 3.546% 06/10/2047 DD 06/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	51.98-	0.00	
BVA	735,000.000					
31-JAN-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	67.70-	0.00	
BVA	735,000.000					
28-FEB-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	61.30-	0.00	

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BVA	735,000.000					
31-MAR-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	68.02-	0.00	
BVA	735,000.000					
30-APR-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	65.99-	0.00	
BVA	735,000.000					
31-MAY-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	68.36-	0.00	
BVA	735,000.000					
30-JUN-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	66.32-	0.00	
BVA	735,000.000					
31-JUL-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	68.69-	0.00	

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BVA	735,000.000					
31-AUG-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	68.86-	0.00	
BVA	735,000.000					
30-SEP-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	66.81-	0.00	
BVA	735,000.000					
31-OCT-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	69.20-	0.00	
BVA	735,000.000					
30-NOV-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	67.14-	0.00	
BVA	735,000.000					
31-DEC-23	CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	69.54-	0.00	

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BVA	1,195,268.370					
15-JAN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	2.25	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	1,142,280.700					
31-JAN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	2.61	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	1,142,280.700					
15-FEB-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	2.15	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	1,092,481.910					
28-FEB-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	2.06	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	1,092,481.910					
15-MAR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	2.06	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					

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BVA	1,053,874.770					
31-MAR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.41	0.00	
BVA	1,053,874.770					
15-APR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.99	0.00	
BVA	986,568.390					
30-APR-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.13	0.00	
BVA	986,568.390					
15-MAY-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.86	0.00	
BVA	922,909.820					
31-MAY-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.11	0.00	

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	922,909.820					
15-JUN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.74	0.00	
BVA	852,982.800					
30-JUN-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.84	0.00	
BVA	852,982.800					
03-JUL-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.23	0.00	
BVA	852,982.791					
15-JUL-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.38	0.00	
BVA	779,542.031					
31-JUL-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.79	0.00	

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BVA	779,542.031					
15-AUG-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.47	0.00	
BVA	715,458.471					
31-AUG-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.64	0.00	
BVA	715,458.471					
15-SEP-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.35	0.00	
BVA	656,198.390					
30-SEP-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.42	0.00	
BVA	656,198.390					
03-OCT-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.18	0.00	

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BVA	656,198.391					
15-OCT-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	1.06	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	594,515.868					
31-OCT-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	1.36	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	594,515.868					
15-NOV-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	1.12	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	534,419.558					
30-NOV-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	1.15	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	534,419.558					
15-DEC-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21	0.00	0.00	1.01	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	470,581.611					
31-DEC-23	CNH EQUIPMENT TRUST 2021- A A3 0.400% 12/15/2025 DD 03/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.08	0.00	
BVA	814,671.620					
31-JAN-23	COMM 2013-CCRE8 MORTGAG CR8 A5 VAR RT 06/10/2046 DD 06/01/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	83.09-	0.00	
BVA	452,214.240					
28-FEB-23	COMM 2013-CCRE8 MORTGAG CR8 A5 VAR RT 06/10/2046 DD 06/01/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	41.78-	0.00	
BVA	306,324.260					
31-MAR-23	COMM 2013-CCRE8 MORTGAG CR8 A5 VAR RT 06/10/2046 DD 06/01/13 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	31.41-	0.00	
BVA	139,589.110					
30-APR-23	COMM 2013-CCRE8 MORTGAG CR8 A5 VAR RT 06/10/2046 DD 06/01/13 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	13.89-	0.00	

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BVA	139,589.110					
12-MAY-23	COMM 2013-CCRE8 MORTGAG CR8 A5 VAR RT 06/10/2046 DD 06/01/13 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	5.11-	0.00	
BVA	300,000.000					
31-JAN-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	80.37	0.00	
BVA	300,000.000					
28-FEB-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	72.90	0.00	
BVA	300,000.000					
31-MAR-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	81.02	0.00	
BVA	300,000.000					
30-APR-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	78.73	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	300,000.000					
31-MAY-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	81.69	0.00	
BVA	300,000.000					
30-JUN-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	79.39	0.00	
BVA	300,000.000					
31-JUL-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	82.37	0.00	
BVA	300,000.000					
31-AUG-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	82.72	0.00	
BVA	300,000.000					
30-SEP-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	80.39	0.00	

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BVA	300,000.000					
31-OCT-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	83.41	0.00	
BVA	300,000.000					
30-NOV-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	81.06	0.00	
BVA	300,000.000					
31-DEC-23	CSX CORP 4.100% 03/15/2044 DD 10/22/12 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	84.10	0.00	
BVA	480,000.000					
31-JAN-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	11.70-	0.00	
BVA	480,000.000					
28-FEB-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	10.60-	0.00	

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	480,000.000					
31-MAR-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	11.76-	0.00	
BVA	480,000.000					
30-APR-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	11.42-	0.00	
BVA	480,000.000					
31-MAY-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	11.83-	0.00	
BVA	480,000.000					
30-JUN-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	11.48-	0.00	
BVA	480,000.000					
31-JUL-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	11.89-	0.00	

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BVA	480,000.000					
31-AUG-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	11.93-	0.00	
BVA	480,000.000					
30-SEP-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	11.58-	0.00	
BVA	480,000.000					
31-OCT-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	11.99-	0.00	
BVA	480,000.000					
30-NOV-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	11.64-	0.00	
BVA	480,000.000					
31-DEC-23	CSX CORP 3.350% 11/01/2025 DD 10/20/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	12.06-	0.00	

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BVA	115,000.000					
31-JAN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	65.48	0.00	
BVA	220,000.000					
31-JAN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	113.77	0.00	
BVA	80,000.000					
31-JAN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	41.98	0.00	
BVA	40,000.000					
31-JAN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	19.46	0.00	
BVA	115,000.000					
28-FEB-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	59.31	0.00	

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BVA	220,000.000					
28-FEB-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	103.05	0.00	
BVA	80,000.000					
28-FEB-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	38.02	0.00	
BVA	40,000.000					
28-FEB-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	17.62	0.00	
BVA	115,000.000					
31-MAR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	65.84	0.00	
BVA	220,000.000					
31-MAR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	114.37	0.00	

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BVA	80,000.000					
31-MAR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	42.20	0.00	
BVA	40,000.000					
31-MAR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	19.56	0.00	
BVA	115,000.000					
30-APR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	63.90	0.00	
BVA	220,000.000					
30-APR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	110.99	0.00	
BVA	80,000.000					
30-APR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	40.95	0.00	

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BVA	40,000.000					
30-APR-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	18.98	0.00	
BVA	115,000.000					
31-MAY-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	66.21	0.00	
BVA	220,000.000					
31-MAY-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	115.00	0.00	
BVA	80,000.000					
31-MAY-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	42.43	0.00	
BVA	40,000.000					
31-MAY-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	19.67	0.00	

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BVA	115,000.000					
30-JUN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	64.25	0.00	
BVA	220,000.000					
30-JUN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	111.61	0.00	
BVA	80,000.000					
30-JUN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	41.18	0.00	
BVA	40,000.000					
30-JUN-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	19.09	0.00	
BVA	115,000.000					
31-JUL-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	66.58	0.00	

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BVA	220,000.000					
31-JUL-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	115.64	0.00	
BVA	80,000.000					
31-JUL-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	42.67	0.00	
BVA	40,000.000					
31-JUL-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	19.77	0.00	
BVA	115,000.000					
31-AUG-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	66.77	0.00	
BVA	220,000.000					
31-AUG-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	115.96	0.00	

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BVA	80,000.000					
31-AUG-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	42.79	0.00	
BVA	40,000.000					
31-AUG-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	19.83	0.00	
BVA	115,000.000					
30-SEP-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	64.80	0.00	
BVA	220,000.000					
30-SEP-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	112.53	0.00	
BVA	80,000.000					
30-SEP-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	41.52	0.00	

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BVA	40,000.000					
30-SEP-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	19.24	0.00	
BVA	115,000.000					
31-OCT-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	67.15	0.00	
BVA	220,000.000					
31-OCT-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	116.60	0.00	
BVA	80,000.000					
31-OCT-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	43.02	0.00	
BVA	40,000.000					
31-OCT-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	19.94	0.00	

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BVA	115,000.000					
30-NOV-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	65.17	0.00	
BVA	220,000.000					
30-NOV-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	113.15	0.00	
BVA	80,000.000					
30-NOV-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	41.75	0.00	
BVA	40,000.000					
30-NOV-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	19.35	0.00	
BVA	115,000.000					
31-DEC-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	67.52	0.00	

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BVA	220,000.000					
31-DEC-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	117.24	0.00	
BVA	80,000.000					
31-DEC-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	43.26	0.00	
BVA	40,000.000					
31-DEC-23	CSX CORP 2.600% 11/01/2026 DD 10/18/16 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	20.05	0.00	
BVA	888,000.000					
31-JAN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	8.68	0.00	
BVA	260,000.000					
31-JAN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	109.49	0.00	

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BVA	888,000.000					
28-FEB-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	7.87	0.00	
BVA	260,000.000					
28-FEB-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	99.22	0.00	
BVA	888,000.000					
31-MAR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	8.73	0.00	
BVA	260,000.000					
31-MAR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	110.17	0.00	
BVA	888,000.000					
30-APR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	8.47	0.00	

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BVA	260,000.000					
30-APR-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	106.96	0.00	
BVA	888,000.000					
31-MAY-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	8.78	0.00	
BVA	260,000.000					
31-MAY-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	110.88	0.00	
BVA	888,000.000					
30-JUN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	8.52	0.00	
BVA	260,000.000					
30-JUN-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	107.65	0.00	

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BVA	888,000.000					
31-JUL-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	8.83	0.00	
BVA	260,000.000					
31-JUL-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	111.59	0.00	
BVA	888,000.000					
31-AUG-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	8.85	0.00	
BVA	260,000.000					
31-AUG-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	111.95	0.00	
BVA	888,000.000					
30-SEP-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	8.59	0.00	

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BVA	260,000.000					
30-SEP-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	108.69	0.00	
BVA	888,000.000					
31-OCT-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	8.90	0.00	
BVA	260,000.000					
31-OCT-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	112.67	0.00	
BVA	888,000.000					
30-NOV-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	8.64	0.00	
BVA	260,000.000					
30-NOV-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	109.39	0.00	

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BVA	888,000.000					
31-DEC-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	8.95	0.00	
BVA	260,000.000					
31-DEC-23	CSX CORP 3.250% 06/01/2027 DD 05/01/17 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	113.39	0.00	
BVA	600,000.000					
31-JAN-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.84	0.00	
BVA	600,000.000					
28-FEB-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.67	0.00	
BVA	600,000.000					
31-MAR-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.85	0.00	

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BVA	600,000.000					
30-APR-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.80	0.00	
BVA	600,000.000					
31-MAY-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.87	0.00	
BVA	600,000.000					
30-JUN-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.82	0.00	
BVA	600,000.000					
31-JUL-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.89	0.00	
BVA	600,000.000					
31-AUG-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.90	0.00	

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BVA	600,000.000					
30-SEP-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.84	0.00	
BVA	600,000.000					
31-OCT-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.91	0.00	
BVA	600,000.000					
30-NOV-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.86	0.00	
BVA	600,000.000					
31-DEC-23	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.93	0.00	
BVA	145,000.000					
31-JAN-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	16.35	0.00	

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BVA	145,000.000					
28-FEB-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	14.82	0.00	
BVA	145,000.000					
31-MAR-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	16.47	0.00	
BVA	145,000.000					
30-APR-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	16.00	0.00	
BVA	145,000.000					
31-MAY-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	16.59	0.00	
BVA	145,000.000					
30-JUN-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	16.12	0.00	

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BVA	145,000.000					
31-JUL-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	16.72	0.00	
BVA	145,000.000					
31-AUG-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	16.78	0.00	
BVA	145,000.000					
30-SEP-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	16.30	0.00	
BVA	145,000.000					
31-OCT-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	16.90	0.00	
BVA	145,000.000					
30-NOV-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	16.42	0.00	

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BVA	145,000.000					
31-DEC-23	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	17.03	0.00	
BVA	295,000.000					
31-JAN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	158.27-	0.00	
BVA	305,000.000					
31-JAN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	170.56-	0.00	
BVA	295,000.000					
28-FEB-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	143.38-	0.00	
BVA	305,000.000					
28-FEB-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	154.51-	0.00	

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BVA	295,000.000					
31-MAR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	159.17-	0.00	
BVA	305,000.000					
31-MAR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	171.52-	0.00	
BVA	295,000.000					
30-APR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	154.50-	0.00	
BVA	305,000.000					
30-APR-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	166.48-	0.00	
BVA	295,000.000					
31-MAY-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	160.12-	0.00	

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BVA	305,000.000					
31-MAY-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	172.53-	0.00	
BVA	295,000.000					
30-JUN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	155.42-	0.00	
BVA	305,000.000					
30-JUN-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	167.46-	0.00	
BVA	295,000.000					
31-JUL-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	161.07-	0.00	
BVA	305,000.000					
31-JUL-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	173.54-	0.00	

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BVA	295,000.000					
31-AUG-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	161.55-	0.00	
BVA	305,000.000					
31-AUG-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	174.05-	0.00	
BVA	295,000.000					
30-SEP-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	156.81-	0.00	
BVA	305,000.000					
30-SEP-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	168.94-	0.00	
BVA	295,000.000					
31-OCT-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	162.51-	0.00	

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BVA	305,000.000					
31-OCT-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	175.07-	0.00	
BVA	295,000.000					
30-NOV-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	157.74-	0.00	
BVA	305,000.000					
30-NOV-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	169.93-	0.00	
BVA	295,000.000					
31-DEC-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	163.48-	0.00	
BVA	305,000.000					
31-DEC-23	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	176.10-	0.00	

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BVA	1,005,000.000					
31-JAN-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	674.93	0.00	
BVA	1,005,000.000					
28-FEB-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	611.02	0.00	
BVA	1,005,000.000					
31-MAR-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	677.90	0.00	
BVA	1,005,000.000					
30-APR-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	657.55	0.00	
BVA	1,005,000.000					
31-MAY-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	680.99	0.00	

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BVA	1,005,000.000					
30-JUN-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	660.54	0.00	
BVA	1,005,000.000					
31-JUL-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	684.09	0.00	
BVA	1,005,000.000					
31-AUG-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	685.67	0.00	
BVA	1,005,000.000					
30-SEP-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	665.09	0.00	
BVA	1,005,000.000					
31-OCT-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	688.79	0.00	

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BVA	1,005,000.000					
30-NOV-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	668.11	0.00	
BVA	1,005,000.000					
31-DEC-23	CVS HEALTH CORP 1.750% 08/21/2030 DD 08/21/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	691.93	0.00	
BVA	685,000.000					
31-JAN-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	93.59-	0.00	
BVA	685,000.000					
28-FEB-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	84.69-	0.00	
BVA	685,000.000					
31-MAR-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	93.92-	0.00	

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BVA	685,000.000					
30-APR-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	91.06-	0.00	
BVA	685,000.000					
31-MAY-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	94.27-	0.00	
BVA	685,000.000					
30-JUN-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	91.40-	0.00	
BVA	685,000.000					
31-JUL-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	94.61-	0.00	
BVA	685,000.000					
31-AUG-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	94.79-	0.00	

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BVA	685,000.000					
30-SEP-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	91.90-	0.00	
BVA	685,000.000					
31-OCT-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	95.14-	0.00	
BVA	685,000.000					
30-NOV-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	92.24-	0.00	
BVA	685,000.000					
31-DEC-23	CALIFORNIA ST 2.375% 10/01/2026 DD 10/24/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	95.49-	0.00	
BVA	1,615,000.000					
31-OCT-23	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	218.47	0.00	

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BVA	1,615,000.000					
30-NOV-23	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	505.24	0.00	
BVA	1,615,000.000					
31-DEC-23	CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	524.66	0.00	
BVA	330,000.000					
31-JAN-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.89	0.00	
BVA	330,000.000					
28-FEB-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.81	0.00	
BVA	330,000.000					
31-MAR-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.90	0.00	

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BVA	330,000.000					
30-APR-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21	0.00	0.00	0.87	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	330,000.000					
31-MAY-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21	0.00	0.00	0.90	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	330,000.000					
30-JUN-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21	0.00	0.00	0.87	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	330,000.000					
31-JUL-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21	0.00	0.00	0.91	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	330,000.000					
29-AUG-23	CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21	0.00	0.00	0.88	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					

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BVA	305,000.000					
31-JAN-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	5.13	0.00	
BVA	305,000.000					
28-FEB-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4.65	0.00	
BVA	305,000.000					
31-MAR-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	5.16	0.00	
BVA	305,000.000					
30-APR-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	5.00	0.00	
BVA	305,000.000					
31-MAY-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	5.18	0.00	

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BVA	305,000.000					
30-JUN-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	5.03	0.00	
BVA	305,000.000					
31-JUL-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	5.21	0.00	
BVA	305,000.000					
29-AUG-23	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	5.05	0.00	
BVA	440,444.890					
15-JAN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.67	0.00	
BVA	389,257.320					
31-JAN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.72	0.00	

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BVA	389,257.320					
15-FEB-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.60	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	340,120.240					
28-FEB-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.52	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	340,120.240					
15-MAR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.52	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	293,369.030					
31-MAR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.55	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	293,369.030					
15-APR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.45	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					

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BVA	240,356.410					
30-APR-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.42	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	240,356.410					
15-MAY-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.37	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	195,000.280					
31-MAY-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.36	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	195,000.280					
15-JUN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.30	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	147,423.380					
30-JUN-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.26	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					

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BVA	147,423.380					
03-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.03	0.00	
BVA	147,423.380					
15-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.19	0.00	
BVA	102,663.980					
17-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.02	0.00	
BVA	102,663.980					
31-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.17	0.00	
BVA	102,663.980					
15-AUG-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.16	0.00	

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BVA	61,249.840					
31-AUG-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.11	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	61,249.840					
15-SEP-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.09	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	16,925.725					
30-SEP-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.03	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	16,925.741					
10-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.01	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	16,925.745					
15-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20	0.00	0.00	0.01	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

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BVA 12-DEC-23 14-JAN-20	CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20 AMORTIZATION ADJUSTMENT PLANT-MO-FI	0.00	0.00	0.01	0.00	
BVA 31-JAN-23	1,030,000.000 CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	522.59-	0.00	
BVA 31-JAN-23	615,000.000 CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	349.27-	0.00	
BVA 28-FEB-23	1,030,000.000 CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	472.83-	0.00	
BVA 28-FEB-23	615,000.000 CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	315.99-	0.00	

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BVA	1,030,000.000					
31-MAR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	524.31-	0.00	
BVA	615,000.000					
31-MAR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	350.37-	0.00	
BVA	1,030,000.000					
30-APR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	508.27-	0.00	
BVA	615,000.000					
30-APR-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	339.63-	0.00	
BVA	1,030,000.000					
31-MAY-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	526.09-	0.00	

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BVA	615,000.000					
31-MAY-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	351.52-	0.00	
BVA	1,030,000.000					
30-JUN-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	510.00-	0.00	
BVA	615,000.000					
30-JUN-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	340.74-	0.00	
BVA	1,030,000.000					
31-JUL-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	527.88-	0.00	
BVA	615,000.000					
31-JUL-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	352.67-	0.00	

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BVA	1,030,000.000					
31-AUG-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	528.79-	0.00	
BVA	615,000.000					
31-AUG-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	353.25-	0.00	
BVA	1,030,000.000					
30-SEP-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	512.61-	0.00	
BVA	615,000.000					
30-SEP-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	342.42-	0.00	
BVA	1,030,000.000					
31-OCT-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	530.59-	0.00	

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BVA	615,000.000					
31-OCT-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	354.41-	0.00	
BVA	1,030,000.000					
30-NOV-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	514.36-	0.00	
BVA	615,000.000					
30-NOV-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	343.54-	0.00	
BVA	1,030,000.000					
31-DEC-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	532.39-	0.00	
BVA	615,000.000					
31-DEC-23	CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	355.56-	0.00	

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BVA	885,000.000					
31-JAN-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.22	0.00	
BVA	885,000.000					
28-FEB-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.10	0.00	
BVA	885,000.000					
31-MAR-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.22	0.00	
BVA	885,000.000					
30-APR-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.19	0.00	
BVA	885,000.000					
31-MAY-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.23	0.00	

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BVA	885,000.000					
30-JUN-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	1.19	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	885,000.000					
31-JUL-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	1.23	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	885,000.000					
10-AUG-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	0.36	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	850,235.184					
31-AUG-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	0.83	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	850,235.184					
10-SEP-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21	0.00	0.00	0.34	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

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BVA	803,140.034					
30-SEP-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.75	0.00	
BVA	803,140.033					
10-OCT-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.32	0.00	
BVA	760,449.054					
31-OCT-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.74	0.00	
BVA	760,449.054					
10-NOV-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.30	0.00	
BVA	717,799.038					
30-NOV-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.67	0.00	

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BVA	717,799.038					
10-DEC-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.29	0.00	
BVA	676,967.678					
11-DEC-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.03	0.00	
BVA	676,967.682					
31-DEC-23	CARVANA AUTO RECEIVABLES P4 A3 1.310% 01/11/2027 DD 12/29/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.63	0.00	
BVA	610,000.000					
31-JAN-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	322.91-	0.00	
BVA	610,000.000					
28-FEB-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	292.34-	0.00	

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BVA	610,000.000					
31-MAR-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	324.34-	0.00	
BVA	610,000.000					
30-APR-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	314.61-	0.00	
BVA	610,000.000					
31-MAY-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	325.83-	0.00	
BVA	610,000.000					
30-JUN-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	316.05-	0.00	
BVA	610,000.000					
31-JUL-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	327.32-	0.00	

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BVA	610,000.000					
31-AUG-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	328.08-	0.00	
BVA	610,000.000					
30-SEP-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	318.24-	0.00	
BVA	610,000.000					
31-OCT-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	329.59-	0.00	
BVA	610,000.000					
30-NOV-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	319.70-	0.00	
BVA	610,000.000					
31-DEC-23	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	331.10-	0.00	

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BVA	109,000.000					
31-JAN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	83.31-	0.00	
BVA	415,000.000					
31-JAN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	344.60-	0.00	
BVA	109,000.000					
28-FEB-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	75.50-	0.00	
BVA	415,000.000					
28-FEB-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	312.26-	0.00	
BVA	109,000.000					
31-MAR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	83.84-	0.00	

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BVA	415,000.000					
31-MAR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	346.74-	0.00	
BVA	109,000.000					
30-APR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	81.40-	0.00	
BVA	415,000.000					
30-APR-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	336.64-	0.00	
BVA	109,000.000					
31-MAY-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	84.39-	0.00	
BVA	415,000.000					
31-MAY-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	348.96-	0.00	

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BVA	109,000.000					
30-JUN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	81.94-	0.00	
BVA	415,000.000					
30-JUN-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	338.80-	0.00	
BVA	109,000.000					
31-JUL-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	84.94-	0.00	
BVA	415,000.000					
31-JUL-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	351.19-	0.00	
BVA	109,000.000					
31-AUG-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	85.22-	0.00	

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BVA	415,000.000					
31-AUG-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	352.33-	0.00	
BVA	109,000.000					
30-SEP-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	82.75-	0.00	
BVA	415,000.000					
30-SEP-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	342.08-	0.00	
BVA	109,000.000					
31-OCT-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	85.78-	0.00	
BVA	415,000.000					
31-OCT-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	354.59-	0.00	

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BVA	109,000.000					
30-NOV-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	83.29-	0.00	
BVA	415,000.000					
30-NOV-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	344.27-	0.00	
BVA	109,000.000					
31-DEC-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	86.34-	0.00	
BVA	415,000.000					
31-DEC-23	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	356.86-	0.00	
BVA	400,000.000					
31-JAN-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	180.93-	0.00	

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BVA	400,000.000					
28-FEB-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	163.98-	0.00	
BVA	400,000.000					
31-MAR-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	182.11-	0.00	
BVA	400,000.000					
30-APR-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	176.83-	0.00	
BVA	400,000.000					
31-MAY-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	183.33-	0.00	
BVA	400,000.000					
30-JUN-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	178.02-	0.00	

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BVA	400,000.000					
31-JUL-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	184.56-	0.00	
BVA	400,000.000					
31-AUG-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	185.19-	0.00	
BVA	400,000.000					
30-SEP-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	179.82-	0.00	
BVA	400,000.000					
31-OCT-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	186.43-	0.00	
BVA	400,000.000					
30-NOV-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	181.03-	0.00	

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BVA	400,000.000					
31-DEC-23	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	187.68-	0.00	
BVA	1,075,000.000					
31-JAN-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	483.84-	0.00	
BVA	1,075,000.000					
28-FEB-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	438.14-	0.00	
BVA	1,075,000.000					
31-MAR-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	486.22-	0.00	
BVA	1,075,000.000					
30-APR-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	471.76-	0.00	

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BVA 31-MAY-23	1,075,000.000 CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	488.70-	0.00	
BVA 30-JUN-23	1,075,000.000 CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	474.16-	0.00	
BVA 31-JUL-23	1,075,000.000 CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	491.19-	0.00	
BVA 31-AUG-23	1,075,000.000 CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	492.47-	0.00	
BVA 30-SEP-23	1,075,000.000 CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	477.81-	0.00	

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BVA	1,075,000.000					
31-OCT-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	494.98-	0.00	
BVA	1,075,000.000					
30-NOV-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	480.25-	0.00	
BVA	1,075,000.000					
31-DEC-23	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	497.50-	0.00	
BVA	450,000.000					
31-JAN-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.02	0.00	
BVA	85,000.000					
31-JAN-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.19	0.00	

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BVA	450,000.000					
28-FEB-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.92	0.00	
BVA	85,000.000					
28-FEB-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.17	0.00	
BVA	450,000.000					
31-MAR-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.03	0.00	
BVA	85,000.000					
31-MAR-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.19	0.00	
BVA	450,000.000					
30-APR-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.00	0.00	

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BVA	85,000.000					
30-APR-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	0.19	0.00	
BVA	450,000.000					
31-MAY-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.03	0.00	
BVA	85,000.000					
31-MAY-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	0.20	0.00	
BVA	450,000.000					
30-JUN-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.00	0.00	
BVA	85,000.000					
30-JUN-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.19	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	450,000.000					
31-JUL-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.04	0.00	
BVA	85,000.000					
31-JUL-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.20	0.00	
BVA	450,000.000					
31-AUG-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.05	0.00	
BVA	85,000.000					
31-AUG-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.20	0.00	
BVA	450,000.000					
30-SEP-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.02	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	85,000.000					
30-SEP-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.19	0.00	
BVA	450,000.000					
31-OCT-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.05	0.00	
BVA	85,000.000					
31-OCT-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.20	0.00	
BVA	450,000.000					
30-NOV-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.02	0.00	
BVA	85,000.000					
30-NOV-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.19	0.00	

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BVA	450,000.000					
31-DEC-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.06	0.00	
BVA	85,000.000					
31-DEC-23	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.20	0.00	
BVA	800,000.000					
31-AUG-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	189.17	0.00	
BVA	800,000.000					
30-SEP-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	811.57	0.00	
BVA	800,000.000					
31-OCT-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	842.37	0.00	

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	800,000.000					
30-NOV-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	818.97	0.00	
BVA	800,000.000					
31-DEC-23	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	850.06	0.00	
BVA	300,000.000					
31-JAN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	92.85-	0.00	
BVA	1,130,000.000					
31-JAN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	115.57	0.00	
BVA	300,000.000					
28-FEB-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	77.78-	0.00	

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BVA	1,130,000.000					
28-FEB-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	95.68	0.00	
BVA	300,000.000					
31-MAR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	95.63-	0.00	
BVA	1,130,000.000					
31-MAR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	119.87	0.00	
BVA	300,000.000					
30-APR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	92.72-	0.00	
BVA	1,130,000.000					
30-APR-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	116.29	0.00	

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	300,000.000					
31-MAY-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	95.99-	0.00	
BVA	1,130,000.000					
31-MAY-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	120.44	0.00	
BVA	300,000.000					
30-JUN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	93.07-	0.00	
BVA	1,130,000.000					
30-JUN-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	116.83	0.00	
BVA	300,000.000					
31-JUL-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	96.35-	0.00	

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BVA	1,130,000.000					
31-JUL-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	121.01	0.00	
BVA	300,000.000					
31-AUG-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	96.53-	0.00	
BVA	1,130,000.000					
31-AUG-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	121.30	0.00	
BVA	300,000.000					
30-SEP-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	93.59-	0.00	
BVA	1,130,000.000					
30-SEP-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	117.67	0.00	

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BVA	300,000.000					
31-OCT-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	96.89-	0.00	
BVA	1,130,000.000					
31-OCT-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	121.87	0.00	
BVA	300,000.000					
30-NOV-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	93.94-	0.00	
BVA	1,130,000.000					
30-NOV-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	118.22	0.00	
BVA	300,000.000					
31-DEC-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	97.25-	0.00	

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BVA	1,130,000.000					
31-DEC-23	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	122.45	0.00	
BVA	1,310,000.000					
31-JAN-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	46.40-	0.00	
BVA	1,310,000.000					
28-FEB-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	42.02-	0.00	
BVA	1,310,000.000					
31-MAR-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	46.63-	0.00	
BVA	1,310,000.000					
30-APR-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	45.25-	0.00	

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BVA	1,310,000.000					
31-MAY-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	46.87-	0.00	
BVA	1,310,000.000					
30-JUN-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	45.48-	0.00	
BVA	1,310,000.000					
31-JUL-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	47.11-	0.00	
BVA	1,310,000.000					
31-AUG-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	47.23-	0.00	
BVA	1,310,000.000					
30-SEP-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	45.83-	0.00	

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BVA	1,310,000.000					
31-OCT-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	47.47-	0.00	
BVA	1,310,000.000					
30-NOV-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	46.06-	0.00	
BVA	1,310,000.000					
31-DEC-23	CITIGROUP COMMERCIAL M GC27 A5 3.137% 02/10/2048 DD 02/01/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	47.71-	0.00	
BVA	175,000.000					
31-AUG-23	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.17	0.00	
BVA	175,000.000					
30-SEP-23	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.21	0.00	

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BVA	175,000.000					
31-OCT-23	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.22	0.00	
BVA	175,000.000					
30-NOV-23	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.21	0.00	
BVA	175,000.000					
31-DEC-23	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.22	0.00	
BVA	184,000.000					
31-JAN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	40.61-	0.00	
BVA	34,000.000					
31-JAN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	7.50-	0.00	

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BVA	100,000.000					
31-JAN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	131.33-	0.00	
BVA	95,000.000					
31-JAN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	125.76-	0.00	
BVA	184,000.000					
28-FEB-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	36.88-	0.00	
BVA	34,000.000					
28-FEB-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	6.82-	0.00	
BVA	100,000.000					
28-FEB-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	119.08-	0.00	

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BVA	95,000.000					
28-FEB-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	114.03-	0.00	
BVA	184,000.000					
31-MAR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	41.04-	0.00	
BVA	34,000.000					
31-MAR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	7.58-	0.00	
BVA	100,000.000					
31-MAR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	132.31-	0.00	
BVA	95,000.000					
31-MAR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	126.70-	0.00	

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BVA	184,000.000					
30-APR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	39.94-	0.00	
BVA	34,000.000					
30-APR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	7.38-	0.00	
BVA	100,000.000					
30-APR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	128.54-	0.00	
BVA	95,000.000					
30-APR-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	123.09-	0.00	
BVA	184,000.000					
31-MAY-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	41.49-	0.00	

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BVA	34,000.000					
31-MAY-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	7.67-	0.00	
BVA	100,000.000					
31-MAY-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	133.32-	0.00	
BVA	95,000.000					
31-MAY-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	127.67-	0.00	
BVA	184,000.000					
30-JUN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	40.37-	0.00	
BVA	34,000.000					
30-JUN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	7.46-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	100,000.000					
30-JUN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	129.53-	0.00	
BVA	95,000.000					
30-JUN-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	124.03-	0.00	
BVA	184,000.000					
31-JUL-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	41.94-	0.00	
BVA	34,000.000					
31-JUL-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	7.75-	0.00	
BVA	100,000.000					
31-JUL-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	134.35-	0.00	

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BVA	95,000.000					
31-JUL-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	128.65-	0.00	
BVA	184,000.000					
31-AUG-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	42.18-	0.00	
BVA	34,000.000					
31-AUG-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	7.79-	0.00	
BVA	100,000.000					
31-AUG-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	134.87-	0.00	
BVA	95,000.000					
31-AUG-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	129.15-	0.00	

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BVA	184,000.000					
30-SEP-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	41.04-	0.00	
BVA	34,000.000					
30-SEP-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	7.58-	0.00	
BVA	100,000.000					
30-SEP-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	131.03-	0.00	
BVA	95,000.000					
30-SEP-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	125.47-	0.00	
BVA	184,000.000					
31-OCT-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	42.64-	0.00	

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BVA	34,000.000					
31-OCT-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	7.88-	0.00	
BVA	100,000.000					
31-OCT-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	135.91-	0.00	
BVA	95,000.000					
31-OCT-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	130.14-	0.00	
BVA	184,000.000					
30-NOV-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	41.50-	0.00	
BVA	34,000.000					
30-NOV-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	7.67-	0.00	

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BVA	100,000.000					
30-NOV-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	132.04-	0.00	
BVA	95,000.000					
30-NOV-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	126.43-	0.00	
BVA	184,000.000					
31-DEC-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	43.11-	0.00	
BVA	34,000.000					
31-DEC-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	7.97-	0.00	
BVA	100,000.000					
31-DEC-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	136.96-	0.00	

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BVA	95,000.000					
31-DEC-23	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	131.14-	0.00	
BVA	255,000.000					
31-JAN-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	65.70-	0.00	
BVA	255,000.000					
28-FEB-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	59.49-	0.00	
BVA	255,000.000					
31-MAR-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	66.00-	0.00	
BVA	255,000.000					
30-APR-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	64.03-	0.00	

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BVA	255,000.000					
31-MAY-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	66.31-	0.00	
BVA	255,000.000					
30-JUN-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	64.33-	0.00	
BVA	255,000.000					
31-JUL-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	66.63-	0.00	
BVA	255,000.000					
31-AUG-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	66.79-	0.00	
BVA	255,000.000					
30-SEP-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	64.79-	0.00	

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BVA	255,000.000					
31-OCT-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	67.10-	0.00	
BVA	255,000.000					
30-NOV-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	65.09-	0.00	
BVA	255,000.000					
31-DEC-23	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	67.42-	0.00	
BVA	1,065,000.000					
31-JAN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	12.55	0.00	
BVA	135,000.000					
31-JAN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.90-	0.00	

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BVA	1,065,000.000					
28-FEB-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	11.37	0.00	
BVA	135,000.000					
28-FEB-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.62-	0.00	
BVA	1,065,000.000					
31-MAR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	12.61	0.00	
BVA	135,000.000					
31-MAR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	2.91-	0.00	
BVA	1,065,000.000					
30-APR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	12.23	0.00	

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BVA	135,000.000					
30-APR-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	2.82-	0.00	
BVA	1,065,000.000					
31-MAY-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	12.67	0.00	
BVA	135,000.000					
31-MAY-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	2.92-	0.00	
BVA	1,065,000.000					
30-JUN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	12.28	0.00	
BVA	135,000.000					
30-JUN-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	2.83-	0.00	

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BVA	1,065,000.000					
31-JUL-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	12.72	0.00	
BVA	135,000.000					
31-JUL-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	2.94-	0.00	
BVA	1,065,000.000					
31-AUG-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	12.75	0.00	
BVA	135,000.000					
31-AUG-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.94-	0.00	
BVA	1,065,000.000					
30-SEP-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	12.37	0.00	

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BVA	135,000.000					
30-SEP-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.85-	0.00	
BVA	1,065,000.000					
31-OCT-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	12.81	0.00	
BVA	135,000.000					
31-OCT-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.95-	0.00	
BVA	1,065,000.000					
30-NOV-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	12.42	0.00	
BVA	135,000.000					
30-NOV-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.87-	0.00	

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BVA	1,065,000.000					
31-DEC-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	12.86	0.00	
BVA	135,000.000					
31-DEC-23	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.97-	0.00	
BVA	323,000.000					
31-JAN-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	107.12	0.00	
BVA	323,000.000					
28-FEB-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	97.10	0.00	
BVA	323,000.000					
31-MAR-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	107.85	0.00	

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BVA	323,000.000					
30-APR-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	104.74	0.00	
BVA	323,000.000					
31-MAY-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	108.60	0.00	
BVA	323,000.000					
30-JUN-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	105.47	0.00	
BVA	323,000.000					
31-JUL-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	109.36	0.00	
BVA	323,000.000					
31-AUG-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	109.74	0.00	

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BVA	323,000.000					
30-SEP-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	106.58	0.00	
BVA	323,000.000					
31-OCT-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	110.51	0.00	
BVA	323,000.000					
30-NOV-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	107.32	0.00	
BVA	323,000.000					
31-DEC-23	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	111.28	0.00	
BVA	525,000.000					
31-JAN-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	73.68	0.00	

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BVA	525,000.000					
28-FEB-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	66.63	0.00	
BVA	525,000.000					
31-MAR-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	73.86	0.00	
BVA	525,000.000					
30-APR-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	71.57	0.00	
BVA	525,000.000					
31-MAY-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	74.05	0.00	
BVA	525,000.000					
30-JUN-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	71.76	0.00	

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BVA	525,000.000					
31-JUL-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	74.25	0.00	
BVA	525,000.000					
31-AUG-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	74.34	0.00	
BVA	525,000.000					
30-SEP-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	72.04	0.00	
BVA	525,000.000					
31-OCT-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	74.54	0.00	
BVA	525,000.000					
30-NOV-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	72.23	0.00	

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BVA	525,000.000					
31-DEC-23	CONAGRA BRANDS INC 1.375% 11/01/2027 DD 10/16/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	74.73	0.00	
BVA	695,000.000					
31-JAN-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	67.97-	0.00	
BVA	695,000.000					
28-FEB-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	61.60-	0.00	
BVA	695,000.000					
31-MAR-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	68.40-	0.00	
BVA	695,000.000					
30-APR-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	66.41-	0.00	

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BVA	695,000.000					
31-MAY-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	68.85-	0.00	
BVA	695,000.000					
30-JUN-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	66.84-	0.00	
BVA	695,000.000					
31-JUL-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	69.29-	0.00	
BVA	695,000.000					
31-AUG-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	69.52-	0.00	
BVA	695,000.000					
30-SEP-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	67.50-	0.00	

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BVA	695,000.000					
31-OCT-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	69.97-	0.00	
BVA	695,000.000					
30-NOV-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	67.94-	0.00	
BVA	695,000.000					
31-DEC-23	CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	70.43-	0.00	
BVA	365,000.000					
31-JAN-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	26.90-	0.00	
BVA	365,000.000					
28-FEB-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	24.38-	0.00	

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BVA	365,000.000					
31-MAR-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	27.07-	0.00	
BVA	365,000.000					
30-APR-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	26.28-	0.00	
BVA	365,000.000					
31-MAY-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	27.24-	0.00	
BVA	365,000.000					
30-JUN-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	26.45-	0.00	
BVA	365,000.000					
31-JUL-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	27.41-	0.00	

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BVA	365,000.000					
31-AUG-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	27.50-	0.00	
BVA	365,000.000					
30-SEP-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	26.70-	0.00	
BVA	365,000.000					
31-OCT-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	27.67-	0.00	
BVA	365,000.000					
30-NOV-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	26.87-	0.00	
BVA	365,000.000					
31-DEC-23	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	27.85-	0.00	

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BVA	550,000.000					
31-JAN-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	110.60-	0.00	
BVA	550,000.000					
28-FEB-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	100.24-	0.00	
BVA	550,000.000					
31-MAR-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	111.32-	0.00	
BVA	550,000.000					
30-APR-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	108.09-	0.00	
BVA	550,000.000					
31-MAY-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	112.06-	0.00	

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BVA	550,000.000					
30-JUN-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	108.82-	0.00	
BVA	550,000.000					
31-JUL-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	112.81-	0.00	
BVA	550,000.000					
31-AUG-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	113.20-	0.00	
BVA	550,000.000					
30-SEP-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	109.92-	0.00	
BVA	550,000.000					
31-OCT-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	113.96-	0.00	

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BVA	550,000.000					
30-NOV-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	110.65-	0.00	
BVA	550,000.000					
31-DEC-23	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	114.72-	0.00	
BVA	750,000.000					
31-JAN-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	13.53	0.00	
BVA	750,000.000					
28-FEB-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	12.26	0.00	
BVA	750,000.000					
31-MAR-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	13.61	0.00	

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BVA	750,000.000					
30-APR-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	13.21	0.00	
BVA	750,000.000					
31-MAY-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	13.68	0.00	
BVA	750,000.000					
30-JUN-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	13.28	0.00	
BVA	750,000.000					
31-JUL-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	13.76	0.00	
BVA	750,000.000					
31-AUG-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	13.80	0.00	

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BVA	750,000.000					
30-SEP-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	13.39	0.00	
BVA	750,000.000					
31-OCT-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	13.88	0.00	
BVA	750,000.000					
30-NOV-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	13.47	0.00	
BVA	750,000.000					
31-DEC-23	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	13.96	0.00	
BVA	550,000.000					
31-JAN-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	102.67-	0.00	

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BVA	550,000.000					
28-FEB-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	93.03-	0.00	
BVA	550,000.000					
31-MAR-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	103.30-	0.00	
BVA	550,000.000					
30-APR-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	100.29-	0.00	
BVA	550,000.000					
31-MAY-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	103.95-	0.00	
BVA	550,000.000					
30-JUN-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	100.92-	0.00	

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BVA 31-JUL-23	550,000.000 CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	104.61-	0.00	
BVA 31-AUG-23	550,000.000 CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	104.94-	0.00	
BVA 30-SEP-23	550,000.000 CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	101.88-	0.00	
BVA 31-OCT-23	550,000.000 CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	105.60-	0.00	
BVA 30-NOV-23	550,000.000 CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	102.53-	0.00	

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BVA	550,000.000					
31-DEC-23	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	106.27-	0.00	
BVA	604,000.000					
31-DEC-23	COREBRIDGE FINANCIAL INC 5.750% 01/15/2034 DD 12/08/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	6.01	0.00	
BVA	595,000.000					
31-JAN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	7.71	0.00	
BVA	420,000.000					
31-JAN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	46.34-	0.00	
BVA	995,000.000					
31-JAN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	490.82	0.00	

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BVA	595,000.000					
28-FEB-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	6.97	0.00	
BVA	420,000.000					
28-FEB-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	41.93-	0.00	
BVA	995,000.000					
28-FEB-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	444.44	0.00	
BVA	595,000.000					
31-MAR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	7.74	0.00	
BVA	420,000.000					
31-MAR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	46.50-	0.00	

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BVA	995,000.000					
31-MAR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	493.19	0.00	
BVA	595,000.000					
30-APR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	7.50	0.00	
BVA	420,000.000					
30-APR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	45.08-	0.00	
BVA	995,000.000					
30-APR-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	478.49	0.00	
BVA	595,000.000					
31-MAY-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	7.76	0.00	

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BVA	420,000.000					
31-MAY-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	46.66-	0.00	
BVA	995,000.000					
31-MAY-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	495.65	0.00	
BVA	595,000.000					
30-JUN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	7.53	0.00	
BVA	420,000.000					
30-JUN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	45.23-	0.00	
BVA	995,000.000					
30-JUN-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	480.88	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	595,000.000					
31-JUL-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	7.79	0.00	
BVA	420,000.000					
31-JUL-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	46.82-	0.00	
BVA	995,000.000					
31-JUL-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	498.13	0.00	
BVA	595,000.000					
31-AUG-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	7.81	0.00	
BVA	420,000.000					
31-AUG-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	46.91-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	995,000.000					
31-AUG-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	499.40	0.00	
BVA	595,000.000					
30-SEP-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	7.57	0.00	
BVA	420,000.000					
30-SEP-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	45.47-	0.00	
BVA	995,000.000					
30-SEP-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	484.51	0.00	
BVA	595,000.000					
31-OCT-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	7.84	0.00	

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BVA	420,000.000					
31-OCT-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	47.07-	0.00	
BVA	995,000.000					
31-OCT-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	501.89	0.00	
BVA	595,000.000					
30-NOV-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	7.60	0.00	
BVA	420,000.000					
30-NOV-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	45.63-	0.00	
BVA	995,000.000					
30-NOV-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	486.93	0.00	

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BVA	595,000.000					
31-DEC-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	7.87	0.00	
BVA	420,000.000					
31-DEC-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	47.24-	0.00	
BVA	995,000.000					
31-DEC-23	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	504.40	0.00	
BVA	380,000.000					
31-JAN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.92	0.00	
BVA	160,000.000					
31-JAN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	4.80-	0.00	

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BVA	380,000.000					
28-FEB-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.64	0.00	
BVA	160,000.000					
28-FEB-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4.34-	0.00	
BVA	380,000.000					
31-MAR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.93	0.00	
BVA	160,000.000					
31-MAR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	4.82-	0.00	
BVA	380,000.000					
30-APR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.84	0.00	

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BVA	160,000.000					
30-APR-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	4.67-	0.00	
BVA	380,000.000					
31-MAY-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.94	0.00	
BVA	160,000.000					
31-MAY-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	4.84-	0.00	
BVA	380,000.000					
30-JUN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.85	0.00	
BVA	160,000.000					
30-JUN-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	4.69-	0.00	

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BVA	380,000.000					
31-JUL-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.96	0.00	
BVA	160,000.000					
31-JUL-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	4.86-	0.00	
BVA	380,000.000					
31-AUG-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.96	0.00	
BVA	160,000.000					
31-AUG-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	4.87-	0.00	
BVA	380,000.000					
30-SEP-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.87	0.00	

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BVA	160,000.000					
30-SEP-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	4.72-	0.00	
BVA	380,000.000					
31-OCT-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.98	0.00	
BVA	160,000.000					
31-OCT-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	4.89-	0.00	
BVA	380,000.000					
30-NOV-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.89	0.00	
BVA	160,000.000					
30-NOV-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	4.74-	0.00	

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BVA	380,000.000					
31-DEC-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.99	0.00	
BVA	160,000.000					
31-DEC-23	DH EUROPE FINANCE II SARL 2.600% 11/15/2029 DD 11/07/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	4.91-	0.00	
BVA	1,530,000.000					
31-JAN-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	4.16	0.00	
BVA	1,530,000.000					
28-FEB-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	3.76	0.00	
BVA	1,530,000.000					
31-MAR-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	4.17	0.00	

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BVA	1,530,000.000					
30-APR-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	4.05	0.00	
BVA	1,530,000.000					
31-MAY-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	4.19	0.00	
BVA	1,530,000.000					
30-JUN-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	4.06	0.00	
BVA	1,530,000.000					
31-JUL-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	4.21	0.00	
BVA	1,530,000.000					
31-AUG-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	4.12	0.00	

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BVA	1,530,000.000					
30-SEP-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	3.99	0.00	
BVA	1,530,000.000					
31-OCT-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	4.13	0.00	
BVA	1,530,000.000					
22-NOV-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.81	0.00	
BVA	1,354,454.671					
30-NOV-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.07	0.00	
BVA	1,354,454.671					
22-DEC-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.50	0.00	

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BVA	1,242,042.900					
31-DEC-23	DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.09	0.00	
BVA	750,000.000					
31-JAN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	116.23	0.00	
BVA	325,000.000					
31-JAN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.24	0.00	
BVA	750,000.000					
28-FEB-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	105.26	0.00	
BVA	325,000.000					
28-FEB-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.02	0.00	

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BVA	750,000.000					
31-MAR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	116.82	0.00	
BVA	325,000.000					
31-MAR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.25	0.00	
BVA	750,000.000					
30-APR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	113.36	0.00	
BVA	325,000.000					
30-APR-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.18	0.00	
BVA	750,000.000					
31-MAY-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	117.44	0.00	

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BVA	325,000.000					
31-MAY-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.26	0.00	
BVA	750,000.000					
30-JUN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	113.96	0.00	
BVA	325,000.000					
30-JUN-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.19	0.00	
BVA	750,000.000					
31-JUL-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	118.07	0.00	
BVA	325,000.000					
31-JUL-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.27	0.00	

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BVA	750,000.000					
31-AUG-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	118.39	0.00	
BVA	325,000.000					
31-AUG-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.27	0.00	
BVA	325,000.000					
18-SEP-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.40	0.00	
BVA	750,000.000					
18-SEP-23	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	72.75	0.00	
BVA	260,000.000					
31-JAN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	8.55	0.00	

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BVA	890,000.000					
31-JAN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	35.06-	0.00	
BVA	260,000.000					
28-FEB-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	7.77	0.00	
BVA	890,000.000					
28-FEB-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	31.84-	0.00	
BVA	260,000.000					
31-MAR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	8.65	0.00	
BVA	890,000.000					
31-MAR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	35.43-	0.00	

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BVA	260,000.000					
30-APR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	8.41	0.00	
BVA	890,000.000					
30-APR-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	34.48-	0.00	
BVA	260,000.000					
31-MAY-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	8.74	0.00	
BVA	890,000.000					
31-MAY-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	35.82-	0.00	
BVA	260,000.000					
30-JUN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	8.51	0.00	

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BVA	890,000.000					
30-JUN-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	34.86-	0.00	
BVA	260,000.000					
31-JUL-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	8.84	0.00	
BVA	890,000.000					
31-JUL-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	36.22-	0.00	
BVA	260,000.000					
31-AUG-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	8.89	0.00	
BVA	890,000.000					
31-AUG-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	36.42-	0.00	

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BVA	260,000.000					
30-SEP-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	8.66	0.00	
BVA	890,000.000					
30-SEP-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	35.45-	0.00	
BVA	260,000.000					
31-OCT-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	8.99	0.00	
BVA	890,000.000					
31-OCT-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	36.83-	0.00	
BVA	260,000.000					
30-NOV-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	8.75	0.00	

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BVA	890,000.000					
30-NOV-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	35.84-	0.00	
BVA	260,000.000					
31-DEC-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	9.10	0.00	
BVA	890,000.000					
31-DEC-23	DISCOVER FINANCIAL SERVICES 6.700% 11/29/2032 DD 11/29/22 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	37.24-	0.00	
BVA	645,000.000					
31-JAN-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	3.41	0.00	
BVA	645,000.000					
28-FEB-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	3.09	0.00	

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BVA	645,000.000					
31-MAR-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	3.43	0.00	
BVA	645,000.000					
30-APR-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	3.33	0.00	
BVA	645,000.000					
31-MAY-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	3.45	0.00	
BVA	645,000.000					
30-JUN-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	3.35	0.00	
BVA	645,000.000					
31-JUL-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	3.47	0.00	

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BVA	645,000.000					
31-AUG-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	3.48	0.00	
BVA	645,000.000					
25-SEP-23	DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.93	0.00	
BVA	55,000.000					
31-JAN-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.14	0.00	
BVA	250,000.000					
31-JAN-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	26.14	0.00	
BVA	55,000.000					
28-FEB-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.03	0.00	

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	250,000.000					
28-FEB-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	23.70	0.00	
BVA	55,000.000					
31-MAR-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.14	0.00	
BVA	250,000.000					
31-MAR-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	26.32	0.00	
BVA	55,000.000					
30-APR-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.11	0.00	
BVA	250,000.000					
30-APR-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	25.57	0.00	

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BVA	55,000.000					
31-MAY-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.15	0.00	
BVA	250,000.000					
31-MAY-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	26.51	0.00	
BVA	55,000.000					
30-JUN-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.12	0.00	
BVA	250,000.000					
30-JUN-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	25.75	0.00	
BVA	55,000.000					
31-JUL-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.16	0.00	

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BVA	250,000.000					
31-JUL-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	26.71	0.00	
BVA	55,000.000					
31-AUG-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.16	0.00	
BVA	250,000.000					
31-AUG-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	26.81	0.00	
BVA	55,000.000					
30-SEP-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.13	0.00	
BVA	250,000.000					
30-SEP-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	26.04	0.00	

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BVA	55,000.000					
31-OCT-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.17	0.00	
BVA	250,000.000					
31-OCT-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	27.00	0.00	
BVA	55,000.000					
30-NOV-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.14	0.00	
BVA	250,000.000					
30-NOV-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	26.23	0.00	
BVA	55,000.000					
31-DEC-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.18	0.00	

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BVA	250,000.000					
31-DEC-23	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	27.20	0.00	
BVA	370,000.000					
31-JAN-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	148.17-	0.00	
BVA	370,000.000					
28-FEB-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	134.50-	0.00	
BVA	370,000.000					
31-MAR-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	149.58-	0.00	
BVA	370,000.000					
30-APR-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	145.48-	0.00	

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BVA	370,000.000					
31-MAY-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	151.06-	0.00	
BVA	370,000.000					
30-JUN-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	146.92-	0.00	
BVA	370,000.000					
31-JUL-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	152.55-	0.00	
BVA	370,000.000					
31-AUG-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	153.31-	0.00	
BVA	370,000.000					
30-SEP-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	149.11-	0.00	

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BVA	370,000.000					
31-OCT-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	154.83-	0.00	
BVA	370,000.000					
30-NOV-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	150.58-	0.00	
BVA	370,000.000					
31-DEC-23	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	156.35-	0.00	
BVA	1,220,000.000					
31-JAN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	42.03	0.00	
BVA	725,000.000					
31-JAN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	503.71	0.00	

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BVA	1,220,000.000					
28-FEB-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	38.10	0.00	
BVA	725,000.000					
28-FEB-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	457.12	0.00	
BVA	1,220,000.000					
31-MAR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	42.31	0.00	
BVA	725,000.000					
31-MAR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	508.26	0.00	
BVA	1,220,000.000					
30-APR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	41.09	0.00	

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BVA	725,000.000					
30-APR-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	494.20	0.00	
BVA	1,220,000.000					
31-MAY-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	42.61	0.00	
BVA	725,000.000					
31-MAY-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	513.02	0.00	
BVA	1,220,000.000					
30-JUN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	41.38	0.00	
BVA	725,000.000					
30-JUN-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	498.83	0.00	

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BVA	1,220,000.000					
31-JUL-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	42.91	0.00	
BVA	725,000.000					
31-JUL-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	517.82	0.00	
BVA	1,220,000.000					
31-AUG-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	43.07	0.00	
BVA	725,000.000					
31-AUG-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	520.28	0.00	
BVA	1,220,000.000					
30-SEP-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	41.83	0.00	

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BVA	725,000.000					
30-SEP-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	505.88	0.00	
BVA	1,220,000.000					
31-OCT-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	43.37	0.00	
BVA	725,000.000					
31-OCT-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	525.14	0.00	
BVA	1,220,000.000					
30-NOV-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	42.12	0.00	
BVA	725,000.000					
30-NOV-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	510.61	0.00	

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BVA	1,220,000.000					
31-DEC-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	43.67	0.00	
BVA	725,000.000					
31-DEC-23	EATON CORP 4.150% 03/15/2033 DD 08/23/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	530.06	0.00	
BVA	795,000.000					
31-JAN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	835.49-	0.00	
BVA	200,000.000					
31-JAN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	259.04-	0.00	
BVA	795,000.000					
28-FEB-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	758.29-	0.00	

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BVA	200,000.000					
28-FEB-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	235.02-	0.00	
BVA	795,000.000					
31-MAR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	843.20-	0.00	
BVA	200,000.000					
31-MAR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	261.26-	0.00	
BVA	795,000.000					
30-APR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	819.95-	0.00	
BVA	200,000.000					
30-APR-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	253.97-	0.00	

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BVA	795,000.000					
31-MAY-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	851.25-	0.00	
BVA	200,000.000					
31-MAY-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	263.58-	0.00	
BVA	795,000.000					
30-JUN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	827.78-	0.00	
BVA	200,000.000					
30-JUN-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	256.23-	0.00	
BVA	795,000.000					
31-JUL-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	859.38-	0.00	

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BVA	200,000.000					
31-JUL-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	265.93-	0.00	
BVA	795,000.000					
31-AUG-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	863.53-	0.00	
BVA	200,000.000					
31-AUG-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	267.13-	0.00	
BVA	795,000.000					
30-SEP-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	839.72-	0.00	
BVA	200,000.000					
30-SEP-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	259.67-	0.00	

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BVA	795,000.000					
31-OCT-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	871.78-	0.00	
BVA	200,000.000					
31-OCT-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	269.50-	0.00	
BVA	795,000.000					
30-NOV-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	847.74-	0.00	
BVA	200,000.000					
30-NOV-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	261.98-	0.00	
BVA	795,000.000					
31-DEC-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	880.10-	0.00	

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BVA	200,000.000					
31-DEC-23	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	271.90-	0.00	
BVA	455,000.000					
31-JAN-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.70	0.00	
BVA	455,000.000					
28-FEB-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.44	0.00	
BVA	455,000.000					
31-MAR-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.71	0.00	
BVA	455,000.000					
30-APR-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.63	0.00	

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BVA	455,000.000					
31-MAY-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.73	0.00	
BVA	455,000.000					
30-JUN-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.64	0.00	
BVA	455,000.000					
31-JUL-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.74	0.00	
BVA	455,000.000					
31-AUG-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.75	0.00	
BVA	455,000.000					
30-SEP-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.67	0.00	

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BVA	455,000.000					
31-OCT-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.76	0.00	
BVA	455,000.000					
30-NOV-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.68	0.00	
BVA	455,000.000					
31-DEC-23	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.78	0.00	
BVA	686,000.000					
31-MAR-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	4.36	0.00	
BVA	686,000.000					
30-APR-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	5.47	0.00	

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BVA	686,000.000					
31-MAY-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	5.68	0.00	
BVA	686,000.000					
30-JUN-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	5.52	0.00	
BVA	686,000.000					
31-JUL-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	5.73	0.00	
BVA	686,000.000					
31-AUG-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	5.76	0.00	
BVA	686,000.000					
30-SEP-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	5.60	0.00	

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BVA	686,000.000					
31-OCT-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	5.82	0.00	
BVA	686,000.000					
30-NOV-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	5.66	0.00	
BVA	686,000.000					
31-DEC-23	ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	5.87	0.00	
BVA	55,000.000					
31-JAN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	13.23-	0.00	
BVA	300,000.000					
31-JAN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	60.13-	0.00	

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BVA	55,000.000					
28-FEB-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	12.02-	0.00	
BVA	300,000.000					
28-FEB-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	54.60-	0.00	
BVA	55,000.000					
31-MAR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	13.37-	0.00	
BVA	300,000.000					
31-MAR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	60.74-	0.00	
BVA	55,000.000					
30-APR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	13.00-	0.00	

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BVA	300,000.000					
30-APR-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	59.09-	0.00	
BVA	55,000.000					
31-MAY-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	13.50-	0.00	
BVA	300,000.000					
31-MAY-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	61.37-	0.00	
BVA	55,000.000					
30-JUN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	13.13-	0.00	
BVA	300,000.000					
30-JUN-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	59.70-	0.00	

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BVA	55,000.000					
31-JUL-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	13.64-	0.00	
BVA	300,000.000					
31-JUL-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	62.01-	0.00	
BVA	55,000.000					
31-AUG-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	13.71-	0.00	
BVA	300,000.000					
31-AUG-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	62.33-	0.00	
BVA	55,000.000					
30-SEP-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	13.34-	0.00	

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BVA	300,000.000					
30-SEP-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	60.64-	0.00	
BVA	55,000.000					
31-OCT-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	13.85-	0.00	
BVA	300,000.000					
31-OCT-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	62.98-	0.00	
BVA	55,000.000					
30-NOV-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	13.47-	0.00	
BVA	300,000.000					
30-NOV-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	61.27-	0.00	

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BVA	55,000.000					
31-DEC-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	13.99-	0.00	
BVA	300,000.000					
31-DEC-23	IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	63.64-	0.00	
BVA	405,000.000					
31-JAN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	136.75	0.00	
BVA	250,000.000					
31-JAN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	65.66	0.00	
BVA	150,000.000					
31-JAN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	40.60	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	405,000.000					
28-FEB-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	124.20	0.00	
BVA	250,000.000					
28-FEB-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	59.61	0.00	
BVA	150,000.000					
28-FEB-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	36.87	0.00	
BVA	405,000.000					
31-MAR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	138.20	0.00	
BVA	250,000.000					
31-MAR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	66.32	0.00	

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BVA	150,000.000					
31-MAR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	41.01	0.00	
BVA	405,000.000					
30-APR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	134.49	0.00	
BVA	250,000.000					
30-APR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	64.52	0.00	
BVA	150,000.000					
30-APR-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	39.90	0.00	
BVA	405,000.000					
31-MAY-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	139.72	0.00	

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BVA	250,000.000					
31-MAY-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	67.01	0.00	
BVA	150,000.000					
31-MAY-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	41.44	0.00	
BVA	405,000.000					
30-JUN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	135.96	0.00	
BVA	250,000.000					
30-JUN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	65.19	0.00	
BVA	150,000.000					
30-JUN-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	40.32	0.00	

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BVA	405,000.000					
31-JUL-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	141.25	0.00	
BVA	250,000.000					
31-JUL-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	67.70	0.00	
BVA	150,000.000					
31-JUL-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	41.87	0.00	
BVA	405,000.000					
31-AUG-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	142.04	0.00	
BVA	250,000.000					
31-AUG-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	68.06	0.00	

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BVA	150,000.000					
31-AUG-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	42.10	0.00	
BVA	405,000.000					
30-SEP-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	138.22	0.00	
BVA	250,000.000					
30-SEP-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	66.21	0.00	
BVA	150,000.000					
30-SEP-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	40.95	0.00	
BVA	405,000.000					
31-OCT-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	143.60	0.00	

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BVA	250,000.000					
31-OCT-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	68.77	0.00	
BVA	150,000.000					
31-OCT-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	42.54	0.00	
BVA	405,000.000					
30-NOV-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	139.74	0.00	
BVA	250,000.000					
30-NOV-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	66.90	0.00	
BVA	150,000.000					
30-NOV-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	41.38	0.00	

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BVA	405,000.000					
31-DEC-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	145.17	0.00	
BVA	250,000.000					
31-DEC-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	69.48	0.00	
BVA	150,000.000					
31-DEC-23	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	42.98	0.00	
BVA	897,000.000					
31-MAR-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.52	0.00	
BVA	897,000.000					
30-APR-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.53	0.00	

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BVA	897,000.000					
31-MAY-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23	0.00	0.00	2.62	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-MO-FI					
BVA	897,000.000					
30-JUN-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23	0.00	0.00	2.55	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					
BVA	897,000.000					
31-JUL-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23	0.00	0.00	2.65	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	897,000.000					
31-AUG-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23	0.00	0.00	2.66	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	897,000.000					
30-SEP-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23	0.00	0.00	2.59	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-MO-FI					

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BVA	897,000.000					
31-OCT-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23	0.00	0.00	2.68	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					
BVA	897,000.000					
30-NOV-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23	0.00	0.00	2.61	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-MO-FI					
BVA	897,000.000					
31-DEC-23	ENTERPRISE FLEET FIN 1 A3 144A 5.420% 10/22/2029 DD 03/02/23	0.00	0.00	2.71	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-MO-FI					
BVA	535,000.000					
31-JAN-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20	0.00	0.00	3.43	0.00	
	ACCRETION INCOME					
	JANUARY 2023					
	PLANT-MO-FI					
BVA	535,000.000					
28-FEB-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20	0.00	0.00	3.11	0.00	
	ACCRETION INCOME					
	FEBRUARY 2023					
	PLANT-MO-FI					

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BVA	535,000.000					
31-MAR-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	3.45	0.00	
BVA	535,000.000					
30-APR-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	3.35	0.00	
BVA	535,000.000					
31-MAY-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	3.46	0.00	
BVA	535,000.000					
30-JUN-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	3.36	0.00	
BVA	535,000.000					
31-JUL-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	3.48	0.00	

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BVA	535,000.000					
31-AUG-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20	0.00	0.00	3.49	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	535,000.000					
30-SEP-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20	0.00	0.00	3.38	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	535,000.000					
31-OCT-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20	0.00	0.00	3.51	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	535,000.000					
30-NOV-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20	0.00	0.00	3.40	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	535,000.000					
31-DEC-23	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20	0.00	0.00	3.52	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					

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BVA	490,000.000					
31-JAN-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	6.62	0.00	
BVA	490,000.000					
28-FEB-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	5.99	0.00	
BVA	490,000.000					
31-MAR-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	6.65	0.00	
BVA	490,000.000					
30-APR-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	6.46	0.00	
BVA	490,000.000					
31-MAY-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	6.69	0.00	

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BVA	490,000.000					
30-JUN-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	6.49	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	490,000.000					
31-JUL-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	6.73	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	490,000.000					
31-AUG-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	6.75	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	490,000.000					
30-SEP-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	6.55	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	490,000.000					
31-OCT-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	0.00	0.00	6.79	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

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BVA	490,000.000					
30-NOV-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	6.58	0.00	
BVA	490,000.000					
31-DEC-23	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	6.82	0.00	
BVA	875,000.000					
31-JAN-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	33.04	0.00	
BVA	875,000.000					
28-FEB-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	29.90	0.00	
BVA	875,000.000					
31-MAR-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	33.17	0.00	

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BVA	875,000.000					
30-APR-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	32.17	0.00	
BVA	875,000.000					
31-MAY-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	33.32	0.00	
BVA	875,000.000					
30-JUN-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	32.31	0.00	
BVA	875,000.000					
31-JUL-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	33.46	0.00	
BVA	875,000.000					
31-AUG-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	33.53	0.00	

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BVA	875,000.000					
30-SEP-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	32.52	0.00	
BVA	875,000.000					
31-OCT-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	33.67	0.00	
BVA	875,000.000					
30-NOV-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	32.66	0.00	
BVA	875,000.000					
31-DEC-23	EQUINIX INC 2.500% 05/15/2031 DD 05/17/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	33.82	0.00	
BVA	365,000.000					
31-JAN-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	10.65	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	365,000.000					
28-FEB-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	9.65	0.00	
BVA	365,000.000					
31-MAR-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	10.71	0.00	
BVA	365,000.000					
30-APR-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	10.39	0.00	
BVA	365,000.000					
31-MAY-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	10.77	0.00	
BVA	365,000.000					
30-JUN-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	10.45	0.00	

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BVA	365,000.000					
31-JUL-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	10.83	0.00	
BVA	365,000.000					
31-AUG-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	10.86	0.00	
BVA	365,000.000					
30-SEP-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	10.54	0.00	
BVA	365,000.000					
31-OCT-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	10.92	0.00	
BVA	365,000.000					
30-NOV-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	10.60	0.00	

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BVA	365,000.000					
31-DEC-23	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	10.98	0.00	
BVA	335,000.000					
31-JAN-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	25.86	0.00	
BVA	335,000.000					
28-FEB-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	23.40	0.00	
BVA	335,000.000					
31-MAR-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	25.96	0.00	
BVA	335,000.000					
30-APR-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	25.18	0.00	

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BVA	335,000.000					
31-MAY-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	26.07	0.00	
BVA	335,000.000					
30-JUN-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	25.28	0.00	
BVA	335,000.000					
31-JUL-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	26.18	0.00	
BVA	335,000.000					
31-AUG-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	26.23	0.00	
BVA	335,000.000					
30-SEP-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	25.44	0.00	

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BVA	335,000.000					
31-OCT-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	26.34	0.00	
BVA	335,000.000					
30-NOV-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	25.55	0.00	
BVA	335,000.000					
31-DEC-23	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	26.45	0.00	
BVA	1,240,000.000					
31-JAN-23	EUROPEAN INVESTMENT BANK 2.500% 03/15/2023 DD 01/17/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	151.21	0.00	
BVA	1,240,000.000					
28-FEB-23	EUROPEAN INVESTMENT BANK 2.500% 03/15/2023 DD 01/17/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	136.88	0.00	

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BVA	1,240,000.000					
15-MAR-23	EUROPEAN INVESTMENT BANK 2.500% 03/15/2023 DD 01/17/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	74.01	0.00	
BVA	990,000.000					
31-JAN-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	52.47	0.00	
BVA	990,000.000					
28-FEB-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	47.57	0.00	
BVA	990,000.000					
31-MAR-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	52.84	0.00	
BVA	990,000.000					
30-APR-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	51.33	0.00	

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BVA	990,000.000					
31-MAY-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18	0.00	0.00	53.22	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	990,000.000					
30-JUN-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18	0.00	0.00	51.70	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	990,000.000					
31-JUL-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18	0.00	0.00	53.61	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	990,000.000					
31-AUG-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18	0.00	0.00	53.81	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	990,000.000					
30-SEP-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18	0.00	0.00	52.26	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

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BVA	990,000.000					
31-OCT-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	54.20	0.00	
BVA	990,000.000					
30-NOV-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	52.64	0.00	
BVA	990,000.000					
31-DEC-23	EVERSOURCE ENERGY 4.250% 04/01/2029 DD 12/13/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	54.59	0.00	
BVA	48,000.000					
31-MAR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	0.19-	0.00	
BVA	107,000.000					
31-MAR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.37	0.00	

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BVA	85,000.000					
31-MAR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	0.35-	0.00	
BVA	48,000.000					
30-APR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	1.42-	0.00	
BVA	107,000.000					
30-APR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.74	0.00	
BVA	2,000.000					
30-APR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	0.01	0.00	
BVA	85,000.000					
30-APR-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	2.65-	0.00	

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BVA	48,000.000					
31-MAY-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	1.48-	0.00	
BVA	107,000.000					
31-MAY-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.85	0.00	
BVA	2,000.000					
31-MAY-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	0.01	0.00	
BVA	85,000.000					
31-MAY-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	2.75-	0.00	
BVA	48,000.000					
30-JUN-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	1.43-	0.00	

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BVA	107,000.000					
30-JUN-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.77	0.00	
BVA	2,000.000					
30-JUN-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.01	0.00	
BVA	85,000.000					
30-JUN-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	2.68-	0.00	
BVA	48,000.000					
31-JUL-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	1.49-	0.00	
BVA	107,000.000					
31-JUL-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.87	0.00	

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BVA	2,000.000					
31-JUL-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	85,000.000					
31-JUL-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23	0.00	0.00	2.78-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI					
BVA	48,000.000					
31-AUG-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23	0.00	0.00	1.50-	0.00	
	AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI					
BVA	107,000.000					
31-AUG-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23	0.00	0.00	2.89	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	2,000.000					
31-AUG-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					

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BVA	85,000.000					
31-AUG-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.79-	0.00	
BVA	48,000.000					
30-SEP-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.46-	0.00	
BVA	107,000.000					
30-SEP-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.81	0.00	
BVA	2,000.000					
30-SEP-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.01	0.00	
BVA	85,000.000					
30-SEP-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.72-	0.00	

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BVA	48,000.000					
31-OCT-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.51-	0.00	
BVA	107,000.000					
31-OCT-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.92	0.00	
BVA	2,000.000					
31-OCT-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.01	0.00	
BVA	85,000.000					
31-OCT-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.82-	0.00	
BVA	48,000.000					
30-NOV-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.47-	0.00	

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BVA	107,000.000					
30-NOV-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.84	0.00	
BVA	2,000.000					
30-NOV-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.01	0.00	
BVA	85,000.000					
30-NOV-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.74-	0.00	
BVA	48,000.000					
31-DEC-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.53-	0.00	
BVA	107,000.000					
31-DEC-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.94	0.00	

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BVA	2,000.000					
31-DEC-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.01	0.00	
BVA	85,000.000					
31-DEC-23	EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.85-	0.00	
BVA	972,000.000					
31-JAN-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.38	0.00	
BVA	972,000.000					
28-FEB-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.25	0.00	
BVA	972,000.000					
31-MAR-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.39	0.00	

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BVA	972,000.000					
30-APR-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.35	0.00	
BVA	972,000.000					
31-MAY-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.40	0.00	
BVA	972,000.000					
30-JUN-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.36	0.00	
BVA	972,000.000					
31-JUL-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.41	0.00	
BVA	972,000.000					
31-AUG-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.41	0.00	

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BVA	972,000.000					
30-SEP-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.37	0.00	
BVA	972,000.000					
31-OCT-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.42	0.00	
BVA	972,000.000					
30-NOV-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.38	0.00	
BVA	972,000.000					
31-DEC-23	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.43	0.00	
BVA	825,000.000					
30-JUN-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	2.64-	0.00	

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BVA	825,000.000					
31-JUL-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	16.35-	0.00	
BVA	825,000.000					
31-AUG-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	16.43-	0.00	
BVA	825,000.000					
30-SEP-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	15.97-	0.00	
BVA	825,000.000					
31-OCT-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	16.58-	0.00	
BVA	825,000.000					
30-NOV-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	16.12-	0.00	

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BVA	825,000.000					
31-DEC-23	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	16.73-	0.00	
BVA	3,728,872.510					
31-JAN-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	94.84	0.00	
BVA	3,722,924.630					
28-FEB-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	85.79	0.00	
BVA	3,709,247.380					
31-MAR-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	94.89	0.00	
BVA	3,702,986.380					
30-APR-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	91.96	0.00	

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BVA	3,686,630.430					
31-MAY-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22	0.00	0.00	94.88	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	3,680,505.680					
30-JUN-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22	0.00	0.00	91.95	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	6,739.820					
01-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22	0.00	0.00	0.01-	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	3,648,966.461					
01-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22	0.00	0.00	9.18	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	3,680,505.680					
03-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22	0.00	0.00	6.15	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	3,673,765.846					
10-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	21.48	0.00	
BVA	3,673,765.846					
31-JUL-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	67.56	0.00	
BVA	3,648,966.466					
10-AUG-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	9.18-	0.00	
BVA	3,648,966.466					
11-AUG-23	FHLMC POOL #SD-1440 3.500% 07/01/2052 DD 08/01/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	30.57	0.00	
BVA	3,268,834.685					
31-AUG-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.42-	0.00	

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BVA	3,261,744.830					
30-SEP-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.55-	0.00	
BVA	3,236,801.772					
06-OCT-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.09-	0.00	
BVA	3,236,801.775					
31-OCT-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.50-	0.00	
BVA	3,218,845.995					
08-NOV-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.13-	0.00	
BVA	3,218,845.998					
30-NOV-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.44-	0.00	

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BVA	3,195,873.178					
07-DEC-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.12-	0.00	
BVA	3,195,873.183					
31-DEC-23	FHLMC POOL #SD-3516 5.500% 08/01/2053 DD 07/01/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.48-	0.00	
BVA	2,480,000.000					
19-JAN-23	FEDERAL NATL MTG ASSN 2.375% 01/19/2023 DD 01/23/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	128.47	0.00	
BVA	13,478.217					
31-JAN-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.54-	0.00	
BVA	10,152.537					
28-FEB-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.37-	0.00	

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BVA	7,508.487					
31-MAR-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	0.30-	0.00	
BVA	3,483.657					
30-APR-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	0.14-	0.00	
BVA	703.167					
01-MAY-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	0.01-	0.00	
BVA	703.167					
31-MAY-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	0.03-	0.00	
BVA	703.167					
31-MAY-23	FHLMC MULTICLASS MTG 4582 GA VAR RT 03/15/2052 DD 05/01/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	0.01-	0.00	

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BVA	99,931.950					
31-JAN-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	87.66-	0.00	
BVA	36,174.200					
28-FEB-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	28.72-	0.00	
BVA	12,273.230					
31-MAR-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	10.80-	0.00	
BVA	12,273.230					
25-APR-23	FHLMC MULTICLASS MTG K030 A2 VAR RT 04/25/2023 DD 08/01/13 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	8.94-	0.00	
BVA	49,225.590					
31-JAN-23	FHLMC MULTICLASS MTG K029 A2 VAR RT 02/25/2023 DD 07/01/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	46.86-	0.00	

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BVA	49,225.590					
25-FEB-23	FHLMC MULTICLASS MTG K029 A2 VAR RT 02/25/2023 DD 07/01/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	45.18-	0.00	
BVA	1,200,000.000					
31-JAN-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	295.27-	0.00	
BVA	1,200,000.000					
28-FEB-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	267.19-	0.00	
BVA	1,200,000.000					
31-MAR-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	296.32-	0.00	
BVA	1,200,000.000					
30-APR-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	287.29-	0.00	

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BVA	1,200,000.000					
31-MAY-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	297.40-	0.00	
BVA	1,200,000.000					
30-JUN-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	288.34-	0.00	
BVA	1,200,000.000					
31-JUL-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	298.48-	0.00	
BVA	1,200,000.000					
31-AUG-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	299.04-	0.00	
BVA	1,200,000.000					
30-SEP-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	289.93-	0.00	

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BVA	1,200,000.000					
31-OCT-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	300.13-	0.00	
BVA	1,200,000.000					
30-NOV-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	290.99-	0.00	
BVA	1,200,000.000					
31-DEC-23	FHLMC MULTICLASS MTG K096 A2 2.519% 07/25/2029 DD 08/01/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	301.23-	0.00	
BVA	3,264,808.710					
31-JAN-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	111.70-	0.00	
BVA	3,245,003.580					
28-FEB-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	100.57-	0.00	

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BVA	3,224,056.870					
31-MAR-23	FNMA POOL #0AL2866	0.00	0.00	110.92-	0.00	
	3.500% 11/01/2042 DD 01/01/13					
	AMORTIZATION EXPENSE					
	MARCH 2023					
	PLANT-MO-FI					
BVA	3,202,690.020					
30-APR-23	FNMA POOL #0AL2866	0.00	0.00	106.94-	0.00	
	3.500% 11/01/2042 DD 01/01/13					
	AMORTIZATION EXPENSE					
	APRIL 2023					
	PLANT-MO-FI					
BVA	3,173,653.840					
31-MAY-23	FNMA POOL #0AL2866	0.00	0.00	109.81-	0.00	
	3.500% 11/01/2042 DD 01/01/13					
	AMORTIZATION EXPENSE					
	MAY 2023					
	PLANT-MO-FI					
BVA	3,160,401.150					
30-JUN-23	FNMA POOL #0AL2866	0.00	0.00	106.13-	0.00	
	3.500% 11/01/2042 DD 01/01/13					
	AMORTIZATION EXPENSE					
	JUNE 2023					
	PLANT-MO-FI					
BVA	32,294.110					
01-JUL-23	FNMA POOL #0AL2866	0.00	0.00	0.07	0.00	
	3.500% 11/01/2042 DD 01/01/13					
	AMORTIZATION EXPENSE					
	JULY 2023					
	PLANT-MO-FI					

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BVA	3,160,401.150					
03-JUL-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	7.10-	0.00	
BVA	3,128,107.028					
10-JUL-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	24.58-	0.00	
BVA	3,128,107.028					
31-JUL-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	77.31-	0.00	
BVA	3,102,003.668					
07-AUG-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	20.95-	0.00	
BVA	3,102,003.670					
31-AUG-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	87.33-	0.00	

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BVA	3,081,949.833					
30-SEP-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	104.36-	0.00	
BVA	13,301.370					
01-OCT-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.08-	0.00	
BVA	13,301.370					
01-OCT-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.08	0.00	
BVA	3,068,648.463					
06-OCT-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	17.37-	0.00	
BVA	3,068,648.467					
31-OCT-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	90.35-	0.00	

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BVA	3,028,990.237					
08-NOV-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	24.07-	0.00	
BVA	3,028,990.236					
30-NOV-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	79.13-	0.00	
BVA	3,011,247.796					
08-DEC-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	23.99-	0.00	
BVA	3,011,247.797					
14-DEC-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	24.01-	0.00	
BVA	2,451,035.359					
31-DEC-23	FNMA POOL #0AL2866 3.500% 11/01/2042 DD 01/01/13 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	47.49-	0.00	

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BVA	84,199.640					
31-JAN-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	41.93-	0.00	
BVA	78,786.550					
28-FEB-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	35.54-	0.00	
BVA	73,843.310					
31-MAR-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	36.97-	0.00	
BVA	69,719.750					
30-APR-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	33.88-	0.00	
BVA	64,625.630					
31-MAY-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	32.54-	0.00	

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BVA	60,667.250					
30-JUN-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	29.64-	0.00	
BVA	3,817.930					
01-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	0.12	0.00	
BVA	3,817.930					
01-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	0.12-	0.00	
BVA	3,817.930					
01-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	0.12	0.00	
BVA	60,667.250					
03-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.98-	0.00	

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BVA	56,849.312					
31-JUL-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	26.93-	0.00	
BVA	52,694.162					
07-AUG-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	5.18-	0.00	
BVA	52,694.166					
31-AUG-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	21.59-	0.00	
BVA	48,351.736					
08-SEP-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	5.56-	0.00	
BVA	48,351.740					
30-SEP-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	18.26-	0.00	

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BVA	44,402.017					
06-OCT-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	3.65-	0.00	
BVA	44,402.015					
31-OCT-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	19.00-	0.00	
BVA	40,583.445					
07-NOV-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	4.02-	0.00	
BVA	40,583.440					
30-NOV-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	16.08-	0.00	
BVA	36,331.320					
08-DEC-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	4.21-	0.00	

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BVA	36,331.318					
31-DEC-23	FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	14.44-	0.00	
BVA	3,386,504.230					
31-JAN-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.77	0.00	
BVA	3,374,405.520					
28-FEB-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.70	0.00	
BVA	3,368,930.020					
31-MAR-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.77	0.00	
BVA	3,359,407.100					
30-APR-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	0.75	0.00	

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BVA	3,343,769.280					
31-MAY-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	0.77	0.00	
BVA	3,336,369.750					
30-JUN-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.75	0.00	
BVA	3,321,645.960					
10-JUL-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.22	0.00	
BVA	3,321,645.960					
31-JUL-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.55	0.00	
BVA	3,299,318.020					
31-AUG-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.77	0.00	

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BVA	3,282,563.890					
08-SEP-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.17	0.00	
BVA	3,282,563.891					
28-SEP-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.50	0.00	
BVA	3,282,563.889					
30-SEP-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.08	0.00	
BVA	3,256,201.019					
09-OCT-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.20	0.00	
BVA	3,256,201.022					
10-OCT-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.02	0.00	

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BVA	3,256,201.026					
31-OCT-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.54	0.00	
BVA	3,215,499.736					
07-NOV-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.15	0.00	
BVA	3,215,499.738					
30-NOV-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.59	0.00	
BVA	3,196,065.568					
07-DEC-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.15	0.00	
BVA	3,196,065.569					
14-DEC-23	FNMA POOL #0BV7937 4.000% 08/01/2052 DD 08/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.20	0.00	

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BVA	3,462,012.397					
31-JAN-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	517.37	0.00	
BVA	3,440,256.827					
28-FEB-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	465.95	0.00	
BVA	3,421,659.787					
31-MAR-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	514.67	0.00	
BVA	3,385,009.137					
30-APR-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	494.42	0.00	
BVA	3,353,222.197					
31-MAY-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	507.78	0.00	

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BVA	3,331,311.797					
30-JUN-23	FNMA POOL #0FS2253	0.00	0.00	489.85	0.00	
	3.500% 04/01/2050 DD 06/01/22					
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					
BVA	17,462.660					
01-JUL-23	FNMA POOL #0FS2253	0.00	0.00	0.77-	0.00	
	3.500% 04/01/2050 DD 06/01/22					
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	3,331,311.797					
03-JUL-23	FNMA POOL #0FS2253	0.00	0.00	32.77	0.00	
	3.500% 04/01/2050 DD 06/01/22					
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	3,331,311.797					
10-JUL-23	FNMA POOL #0FS2253	0.00	0.00	114.70	0.00	
	3.500% 04/01/2050 DD 06/01/22					
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	3,313,849.137					
31-JUL-23	FNMA POOL #0FS2253	0.00	0.00	342.57	0.00	
	3.500% 04/01/2050 DD 06/01/22					
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					

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BVA	3,313,849.146					
31-JUL-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	16.35	0.00	
BVA	3,302,536.246					
07-AUG-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	97.78	0.00	
BVA	3,302,536.250					
31-AUG-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	407.63	0.00	
BVA	3,269,006.030					
08-SEP-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	113.29	0.00	
BVA	3,269,006.032					
30-SEP-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	372.48	0.00	

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BVA	34,868.130					
01-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.87	0.00	
BVA	34,868.130					
01-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.87-	0.00	
BVA	3,234,137.902					
06-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	80.31	0.00	
BVA	3,234,137.906					
31-OCT-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	417.89	0.00	
BVA	3,188,781.285					
01-NOV-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	127.64	0.00	

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BVA	3,204,514.506					
07-NOV-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	95.83	0.00	
BVA	3,204,514.505					
30-NOV-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	383.56	0.00	
BVA	3,188,781.285					
07-DEC-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	95.67	0.00	
BVA	3,275,544.467					
31-JAN-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	87.56-	0.00	
BVA	3,253,778.387					
28-FEB-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	78.82-	0.00	

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BVA	3,247,066.967					
31-MAR-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	87.35-	0.00	
BVA	3,235,272.687					
30-APR-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	84.50-	0.00	
BVA	3,213,234.477					
31-MAY-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	87.00-	0.00	
BVA	3,190,940.437					
30-JUN-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	83.89-	0.00	
BVA	8,023.560					
01-JUL-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	0.01	0.00	

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BVA	3,190,940.437					
03-JUL-23	FNMA POOL #0FS2513	0.00	0.00	5.61-	0.00	
	4.000% 07/01/2052 DD 07/01/22					
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	3,182,916.866					
10-JUL-23	FNMA POOL #0FS2513	0.00	0.00	19.59-	0.00	
	4.000% 07/01/2052 DD 07/01/22					
	AMORTIZATION EXPENSE					
	JULY 2023					
	PLANT-MO-FI					
BVA	3,182,916.866					
31-JUL-23	FNMA POOL #0FS2513	0.00	0.00	61.62-	0.00	
	4.000% 07/01/2052 DD 07/01/22					
	AMORTIZATION EXPENSE					
	JULY 2023					
	PLANT-MO-FI					
BVA	3,159,938.148					
31-AUG-23	FNMA POOL #0FS2513	0.00	0.00	86.38-	0.00	
	4.000% 07/01/2052 DD 07/01/22					
	AMORTIZATION EXPENSE					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	3,145,661.828					
08-SEP-23	FNMA POOL #0FS2513	0.00	0.00	19.48-	0.00	
	4.000% 07/01/2052 DD 07/01/22					
	AMORTIZATION EXPENSE					
	SEPTEMBER 2023					
	PLANT-MO-FI					

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BVA	3,145,661.831					
30-SEP-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	64.05-	0.00	
BVA	21,855.830					
01-OCT-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.16-	0.00	
BVA	21,855.830					
01-OCT-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.16	0.00	
BVA	3,123,806.001					
09-OCT-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	22.18-	0.00	
BVA	3,123,806.006					
31-OCT-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	63.82-	0.00	

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BVA	3,117,132.656					
07-NOV-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	16.65-	0.00	
BVA	3,117,132.652					
30-NOV-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	66.66-	0.00	
BVA	3,111,872.102					
07-DEC-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	16.68-	0.00	
BVA	3,111,872.107					
14-DEC-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	22.25-	0.00	
BVA	1,521,359.697					
31-DEC-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	23.14-	0.00	

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BVA	2,541,257.781					
06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	5.32	0.00	
BVA	2,541,257.781					
06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	15.91	0.00	
BVA	2,541,257.781					
06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	4.31	0.00	
BVA	2,541,257.781					
06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	4.31-	0.00	
BVA	2,541,257.781					
06-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	4.31	0.00	

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BVA	24,992.485					
12-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.12	0.00	
BVA	24,992.485					
12-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.05-	0.00	
BVA	24,992.485					
12-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.12-	0.00	
BVA	24,992.485					
12-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.03-	0.00	
BVA	24,992.485					
12-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.03	0.00	

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BVA	24,992.485					
12-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.03-	0.00	
BVA	2,541,257.781					
30-SEP-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	15.91-	0.00	
BVA	9,560.780					
01-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.02-	0.00	
BVA	9,560.780					
01-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.01-	0.00	
BVA	2,506,704.515					
09-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	5.25-	0.00	

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BVA	2,516,265.296					
10-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.61	0.00	
BVA	2,506,704.519					
31-OCT-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	3.91	0.00	
BVA	2,472,317.319					
07-NOV-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.06	0.00	
BVA	2,472,317.319					
30-NOV-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	4.23	0.00	
BVA	2,466,629.399					
08-DEC-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.23	0.00	

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BVA	2,466,629.397					
15-DEC-23	FNMA POOL #0FS5231 6.000% 07/01/2053 DD 07/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.24	0.00	
BVA	475,000.000					
31-JAN-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	8.71	0.00	
BVA	475,000.000					
28-FEB-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	7.90	0.00	
BVA	475,000.000					
31-MAR-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	8.78	0.00	
BVA	475,000.000					
30-APR-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	8.53	0.00	

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BVA	475,000.000					
31-MAY-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	8.84	0.00	
BVA	475,000.000					
30-JUN-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	8.59	0.00	
BVA	475,000.000					
31-JUL-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	8.91	0.00	
BVA	475,000.000					
31-AUG-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	8.94	0.00	
BVA	475,000.000					
30-SEP-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	8.69	0.00	

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BVA	475,000.000					
31-OCT-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	9.01	0.00	
BVA	475,000.000					
30-NOV-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	8.75	0.00	
BVA	475,000.000					
31-DEC-23	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	9.08	0.00	
BVA	660,000.000					
31-JAN-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	13.05	0.00	
BVA	660,000.000					
28-FEB-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	11.82	0.00	

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BVA	660,000.000					
31-MAR-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	13.11	0.00	
BVA	660,000.000					
11-APR-23	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	5.09	0.00	
BVA	1,060,000.000					
30-NOV-23	FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	525.60	0.00	
BVA	1,060,000.000					
31-DEC-23	FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	565.09	0.00	
BVA	780,000.000					
31-JAN-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	58.25-	0.00	

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BVA	780,000.000					
28-FEB-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	52.73-	0.00	
BVA	780,000.000					
31-MAR-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	58.50-	0.00	
BVA	780,000.000					
30-APR-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	56.74-	0.00	
BVA	780,000.000					
31-MAY-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	58.76-	0.00	
BVA	780,000.000					
30-JUN-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	56.99-	0.00	

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BVA	780,000.000					
31-JUL-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	59.02-	0.00	
BVA	780,000.000					
31-AUG-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	59.15-	0.00	
BVA	780,000.000					
30-SEP-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	57.37-	0.00	
BVA	780,000.000					
31-OCT-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	59.41-	0.00	
BVA	780,000.000					
30-NOV-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	57.62-	0.00	

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BVA	780,000.000					
31-DEC-23	SEASONED LOANS STRUCTURE 2 A2C 2.750% 09/25/2029 DD 09/01/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	59.67-	0.00	
BVA	725,000.000					
31-JAN-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	59.64-	0.00	
BVA	725,000.000					
28-FEB-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	53.99-	0.00	
BVA	725,000.000					
31-MAR-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	59.90-	0.00	
BVA	725,000.000					
30-APR-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	58.09-	0.00	

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BVA	725,000.000					
31-MAY-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	60.16-	0.00	
BVA	725,000.000					
30-JUN-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	58.35-	0.00	
BVA	725,000.000					
31-JUL-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	60.43-	0.00	
BVA	725,000.000					
31-AUG-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	60.56-	0.00	
BVA	725,000.000					
30-SEP-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	58.74-	0.00	

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BVA	725,000.000					
31-OCT-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	60.83-	0.00	
BVA	725,000.000					
30-NOV-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	59.00-	0.00	
BVA	725,000.000					
31-DEC-23	SEASONED LOANS STRUCTURE 3 A2C 2.750% 11/25/2029 DD 11/01/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	61.10-	0.00	
BVA	2,442,471.073					
31-OCT-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	36.18	0.00	
BVA	5,822.300					
01-NOV-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.02	0.00	

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BVA	5,821.020					
01-NOV-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.02-	0.00	
BVA	2,436,648.773					
07-NOV-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	8.06	0.00	
BVA	2,436,650.049					
30-NOV-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	32.26	0.00	
BVA	2,429,368.839					
07-DEC-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	8.07	0.00	
BVA	2,429,368.842					
31-DEC-23	GNMA II POOL #0MA9018 6.000% 07/20/2053 DD 07/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	33.67	0.00	

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BVA	2,460,000.000					
31-OCT-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	34.66	0.00	
BVA	2,454,643.520					
07-NOV-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	7.72	0.00	
BVA	2,454,643.522					
30-NOV-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	30.89	0.00	
BVA	5,611.800					
01-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.02	0.00	
BVA	5,611.790					
01-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.02-	0.00	

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BVA	2,449,031.722					
08-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	9.03	0.00	
BVA	2,449,031.731					
14-DEC-23	GNMA II POOL #0MA9242 6.000% 10/20/2053 DD 10/01/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	9.04	0.00	
BVA	24,717.590					
16-JAN-23	GM FINANCIAL CONSUMER AUT 4 A3 1.750% 07/16/2024 DD 10/16/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.03	0.00	
BVA	12,426.860					
31-JAN-23	GM FINANCIAL CONSUMER AUT 4 A3 1.750% 07/16/2024 DD 10/16/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.02	0.00	
BVA	12,426.860					
16-FEB-23	GM FINANCIAL CONSUMER AUT 4 A3 1.750% 07/16/2024 DD 10/16/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.02	0.00	

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BVA 16-MAR-23 08-OCT-19	GM FINANCIAL CONSUMER AUT 4 A3 1.750% 07/16/2024 DD 10/16/19 AMORTIZATION ADJUSTMENT PLANT-MO-FI	0.00	0.00	0.01	0.00	
BVA 31-JAN-23	255,000.000 GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	139.12-	0.00	
BVA 28-FEB-23	255,000.000 GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	126.06-	0.00	
BVA 31-MAR-23	255,000.000 GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	139.98-	0.00	
BVA 30-APR-23	255,000.000 GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	135.90-	0.00	

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BVA	255,000.000					
31-MAY-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	140.86-	0.00	
BVA	255,000.000					
30-JUN-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	136.75-	0.00	
BVA	255,000.000					
31-JUL-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	141.75-	0.00	
BVA	255,000.000					
31-AUG-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	142.21-	0.00	
BVA	255,000.000					
30-SEP-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	138.06-	0.00	

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BVA	255,000.000					
31-OCT-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	143.11-	0.00	
BVA	255,000.000					
30-NOV-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	138.93-	0.00	
BVA	255,000.000					
31-DEC-23	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	144.01-	0.00	
BVA	945,000.000					
31-JAN-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	30.87	0.00	
BVA	945,000.000					
28-FEB-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	27.91	0.00	

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BVA	945,000.000					
31-MAR-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	30.94	0.00	
BVA	945,000.000					
30-APR-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	29.97	0.00	
BVA	945,000.000					
31-MAY-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	31.00	0.00	
BVA	945,000.000					
30-JUN-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	30.03	0.00	
BVA	945,000.000					
31-JUL-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	31.07	0.00	

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BVA	945,000.000					
31-AUG-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	31.10	0.00	
BVA	945,000.000					
30-SEP-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	30.13	0.00	
BVA	945,000.000					
31-OCT-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	31.17	0.00	
BVA	945,000.000					
30-NOV-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	30.20	0.00	
BVA	945,000.000					
31-DEC-23	GENERAL MOTORS FINANCIAL CO IN 1.250% 01/08/2026 DD 01/08/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	31.24	0.00	

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BVA	825,000.000					
31-JAN-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	10.51	0.00	
BVA	825,000.000					
28-FEB-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	9.51	0.00	
BVA	825,000.000					
31-MAR-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	10.55	0.00	
BVA	825,000.000					
30-APR-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	10.23	0.00	
BVA	825,000.000					
31-MAY-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	10.59	0.00	

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BVA	825,000.000					
30-JUN-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	10.27	0.00	
BVA	825,000.000					
31-JUL-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	10.64	0.00	
BVA	825,000.000					
31-AUG-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	10.66	0.00	
BVA	825,000.000					
30-SEP-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	10.34	0.00	
BVA	825,000.000					
31-OCT-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	10.70	0.00	

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BVA	825,000.000					
30-NOV-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	10.38	0.00	
BVA	825,000.000					
31-DEC-23	GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	10.74	0.00	
BVA	275,000.000					
31-JAN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	8.81	0.00	
BVA	395,000.000					
31-JAN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	347.64-	0.00	
BVA	275,000.000					
28-FEB-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	7.98	0.00	

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BVA	395,000.000					
28-FEB-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	314.67-	0.00	
BVA	275,000.000					
31-MAR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	8.86	0.00	
BVA	395,000.000					
31-MAR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	349.06-	0.00	
BVA	275,000.000					
30-APR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	8.60	0.00	
BVA	395,000.000					
30-APR-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	338.53-	0.00	

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BVA	275,000.000					
31-MAY-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	8.91	0.00	
BVA	395,000.000					
31-MAY-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	350.54-	0.00	
BVA	275,000.000					
30-JUN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	8.65	0.00	
BVA	395,000.000					
30-JUN-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	339.96-	0.00	
BVA	275,000.000					
31-JUL-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	8.97	0.00	

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BVA	395,000.000					
31-JUL-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	352.02-	0.00	
BVA	275,000.000					
31-AUG-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	9.00	0.00	
BVA	395,000.000					
31-AUG-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	352.77-	0.00	
BVA	275,000.000					
30-SEP-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	8.73	0.00	
BVA	395,000.000					
30-SEP-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	342.12-	0.00	

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BVA	275,000.000					
31-OCT-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	9.05	0.00	
BVA	395,000.000					
31-OCT-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	354.26-	0.00	
BVA	275,000.000					
30-NOV-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	8.79	0.00	
BVA	395,000.000					
30-NOV-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	343.57-	0.00	
BVA	275,000.000					
31-DEC-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	9.11	0.00	

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BVA	395,000.000					
31-DEC-23	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	355.76-	0.00	
BVA	1,150,000.000					
31-JAN-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	20.18	0.00	
BVA	1,150,000.000					
28-FEB-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	18.27	0.00	
BVA	1,150,000.000					
31-MAR-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	20.26	0.00	
BVA	1,150,000.000					
30-APR-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	19.65	0.00	

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BVA	1,150,000.000					
31-MAY-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	20.35	0.00	
BVA	1,150,000.000					
30-JUN-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	19.74	0.00	
BVA	1,150,000.000					
31-JUL-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	20.44	0.00	
BVA	1,150,000.000					
31-AUG-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	20.49	0.00	
BVA	1,150,000.000					
30-SEP-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	19.87	0.00	

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BVA	1,150,000.000					
31-OCT-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	20.58	0.00	
BVA	1,150,000.000					
30-NOV-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	19.96	0.00	
BVA	1,150,000.000					
31-DEC-23	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	20.67	0.00	
BVA	475,000.000					
31-JAN-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	707.63-	0.00	
BVA	475,000.000					
28-FEB-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	640.35-	0.00	

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BVA	475,000.000					
31-MAR-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	710.15-	0.00	
BVA	475,000.000					
30-APR-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	688.53-	0.00	
BVA	475,000.000					
31-MAY-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	712.77-	0.00	
BVA	475,000.000					
30-JUN-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	691.06-	0.00	
BVA	475,000.000					
31-JUL-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	715.39-	0.00	

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BVA	475,000.000					
31-AUG-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	716.73-	0.00	
BVA	475,000.000					
30-SEP-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	694.90-	0.00	
BVA	475,000.000					
31-OCT-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	719.37-	0.00	
BVA	475,000.000					
30-NOV-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	697.46-	0.00	
BVA	475,000.000					
31-DEC-23	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	722.01-	0.00	

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BVA	290,000.000					
31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	59.51	0.00	
BVA	380,000.000					
31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	118.31	0.00	
BVA	1,000,000.000					
31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	1,469.96-	0.00	
BVA	890,000.000					
31-JAN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	913.44-	0.00	
BVA	290,000.000					
28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	53.94	0.00	

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BVA	380,000.000					
28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	107.25	0.00	
BVA	1,000,000.000					
28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1,329.81-	0.00	
BVA	890,000.000					
28-FEB-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	826.73-	0.00	
BVA	290,000.000					
31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	59.91	0.00	
BVA	380,000.000					
31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	119.14	0.00	

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BVA	1,000,000.000					
31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	1,474.40-	0.00	
BVA	890,000.000					
31-MAR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	917.00-	0.00	
BVA	290,000.000					
30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	58.18	0.00	
BVA	380,000.000					
30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	115.71	0.00	
BVA	1,000,000.000					
30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	1,429.10-	0.00	

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BVA	890,000.000					
30-APR-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	889.23-	0.00	
BVA	290,000.000					
31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	60.32	0.00	
BVA	380,000.000					
31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	119.99	0.00	
BVA	1,000,000.000					
31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	1,479.01-	0.00	
BVA	890,000.000					
31-MAY-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	920.69-	0.00	

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BVA	290,000.000					
30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	58.58	0.00	
BVA	380,000.000					
30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	116.55	0.00	
BVA	1,000,000.000					
30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	1,433.57-	0.00	
BVA	890,000.000					
30-JUN-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	892.81-	0.00	
BVA	290,000.000					
31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	60.74	0.00	

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BVA	380,000.000					
31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	120.86	0.00	
BVA	1,000,000.000					
31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	1,483.63-	0.00	
BVA	890,000.000					
31-JUL-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	924.40-	0.00	
BVA	290,000.000					
31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	60.95	0.00	
BVA	380,000.000					
31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	121.30	0.00	

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BVA	1,000,000.000					
31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	1,485.98-	0.00	
BVA	890,000.000					
31-AUG-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	926.29-	0.00	
BVA	290,000.000					
30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	59.19	0.00	
BVA	380,000.000					
30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	117.81	0.00	
BVA	1,000,000.000					
30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,440.33-	0.00	

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BVA	890,000.000					
30-SEP-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	898.25-	0.00	
BVA	290,000.000					
31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	61.37	0.00	
BVA	380,000.000					
31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	122.17	0.00	
BVA	1,000,000.000					
31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1,490.63-	0.00	
BVA	890,000.000					
31-OCT-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	930.02-	0.00	

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BVA	290,000.000					
30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	59.60	0.00	
BVA	380,000.000					
30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	118.66	0.00	
BVA	1,000,000.000					
30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1,444.83-	0.00	
BVA	890,000.000					
30-NOV-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	901.86-	0.00	
BVA	290,000.000					
31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	61.80	0.00	

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BVA	380,000.000					
31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	123.05	0.00	
BVA	1,000,000.000					
31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,495.28-	0.00	
BVA	890,000.000					
31-DEC-23	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	933.77-	0.00	
BVA	1,732,275.500					
31-JAN-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	24.03	0.00	
BVA	1,728,672.940					
28-FEB-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	21.75	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,724,149.160					
31-MAR-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22	0.00	0.00	24.11	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	1,720,379.370					
30-APR-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22	0.00	0.00	23.38	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	1,700,674.710					
31-MAY-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22	0.00	0.00	23.99	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,676,136.410					
30-JUN-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22	0.00	0.00	22.98	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	12,866.740					
01-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22	0.00	0.00	0.01-	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	12,866.740					
01-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.01	0.00	
BVA	12,866.730					
01-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.01-	0.00	
BVA	1,676,136.410					
03-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.54	0.00	
BVA	1,663,269.650					
28-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	19.08	0.00	
BVA	1,663,269.659					
31-JUL-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	3.06	0.00	

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BVA	1,649,481.629					
17-AUG-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22	0.00	0.00	12.16	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	1,649,481.614					
18-AUG-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22	0.00	0.00	0.76	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	1,649,481.626					
31-AUG-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22	0.00	0.00	10.66	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	14,699.130					
01-SEP-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22	0.00	0.00	0.12	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	14,699.140					
01-SEP-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22	0.00	0.00	0.12-	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

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BVA	1,634,782.496					
18-SEP-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	12.85	0.00	
BVA	1,634,782.474					
19-SEP-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.76	0.00	
BVA	1,634,782.491					
30-SEP-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	9.09	0.00	
BVA	15,599.100					
01-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.12	0.00	
BVA	15,599.100					
01-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.12-	0.00	

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BVA	15,599.100					
01-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.12	0.00	
BVA	15,599.090					
01-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.12-	0.00	
BVA	1,619,183.391					
18-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	12.78	0.00	
BVA	1,619,183.398					
19-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.75	0.00	
BVA	1,619,183.399					
31-OCT-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	9.80	0.00	

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BVA	11,898.160					
01-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.08	0.00	
BVA	11,898.160					
01-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.08-	0.00	
BVA	1,607,285.239					
16-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	11.24	0.00	
BVA	1,607,285.228					
17-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.75	0.00	
BVA	1,607,285.239					
30-NOV-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	10.52	0.00	

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BVA	21,950.630					
01-DEC-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.17	0.00	
BVA	21,950.650					
01-DEC-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.18-	0.00	
BVA	1,585,334.609					
18-DEC-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	12.62	0.00	
BVA	1,585,334.594					
19-DEC-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.74	0.00	
BVA	1,585,334.594					
31-DEC-23	GNMA GTD REMIC P/T 22-173 PQ 5.000% 06/20/2051 DD 10/01/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	9.68	0.00	

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BVA	2,460,000.000					
31-MAR-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23	0.00	0.00	1.12	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	2,460,000.000					
30-APR-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23	0.00	0.00	3.38	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	2,460,000.000					
31-MAY-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23	0.00	0.00	3.51	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	2,460,000.000					
30-JUN-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23	0.00	0.00	3.41	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	2,460,000.000					
31-JUL-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23	0.00	0.00	3.54	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	2,460,000.000					
31-AUG-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	3.56	0.00	
BVA	2,460,000.000					
30-SEP-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	3.46	0.00	
BVA	2,460,000.000					
31-OCT-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	3.59	0.00	
BVA	2,460,000.000					
30-NOV-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	3.49	0.00	
BVA	2,460,000.000					
31-DEC-23	HPEFS EQUIPMENT TRU 1A A3 144A 5.410% 02/22/2028 DD 03/22/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	3.62	0.00	

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BVA	700,000.000					
31-JAN-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19	0.00	0.00	18.29	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	700,000.000					
28-FEB-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19	0.00	0.00	16.57	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	700,000.000					
31-MAR-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19	0.00	0.00	18.39	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	700,000.000					
30-APR-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19	0.00	0.00	17.84	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	700,000.000					
31-MAY-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19	0.00	0.00	18.48	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					

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BVA	700,000.000					
30-JUN-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19	0.00	0.00	17.94	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	700,000.000					
31-JUL-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19	0.00	0.00	18.58	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	700,000.000					
31-AUG-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19	0.00	0.00	18.63	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	700,000.000					
30-SEP-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19	0.00	0.00	18.08	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	700,000.000					
31-OCT-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19	0.00	0.00	18.73	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

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BVA	700,000.000					
30-NOV-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19	0.00	0.00	18.17	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	700,000.000					
31-DEC-23	HEALTHCARE REALTY HOLDINGS LP 3.100% 02/15/2030 DD 09/16/19	0.00	0.00	18.83	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	263,000.000					
31-JUL-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23	0.00	0.00	1.02	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	263,000.000					
31-AUG-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23	0.00	0.00	6.33	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	263,000.000					
30-SEP-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23	0.00	0.00	6.15	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

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BVA	263,000.000					
20-OCT-23	HEICO CORP 5.350% 08/01/2033 DD 07/27/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	4.74	0.00	
BVA	315,000.000					
31-JAN-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	890.15-	0.00	
BVA	315,000.000					
28-FEB-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	804.99-	0.00	
BVA	315,000.000					
31-MAR-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	892.23-	0.00	
BVA	315,000.000					
30-APR-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	864.51-	0.00	

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BVA	315,000.000					
31-MAY-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	894.40-	0.00	
BVA	315,000.000					
30-JUN-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	866.61-	0.00	
BVA	315,000.000					
31-JUL-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	896.56-	0.00	
BVA	315,000.000					
31-AUG-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	897.67-	0.00	
BVA	315,000.000					
30-SEP-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	869.78-	0.00	

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BVA	315,000.000					
31-OCT-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	899.84-	0.00	
BVA	315,000.000					
30-NOV-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	871.88-	0.00	
BVA	315,000.000					
31-DEC-23	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	902.02-	0.00	
BVA	650,000.000					
28-FEB-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.36	0.00	
BVA	650,000.000					
31-MAR-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.23	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	650,000.000					
30-APR-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	2.17	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	650,000.000					
31-MAY-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	2.25	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	650,000.000					
30-JUN-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	2.19	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	650,000.000					
31-JUL-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	2.27	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	650,000.000					
31-AUG-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	2.28	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					

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BVA	650,000.000					
30-SEP-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	2.21	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-MO-FI					
BVA	650,000.000					
31-OCT-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	2.30	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					
BVA	650,000.000					
30-NOV-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	2.23	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-MO-FI					
BVA	650,000.000					
31-DEC-23	HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23	0.00	0.00	2.32	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-MO-FI					
BVA	410,000.000					
31-JAN-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21	0.00	0.00	41.69	0.00	
	ACCRETION INCOME					
	JANUARY 2023					
	PLANT-MO-FI					

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BVA	410,000.000					
28-FEB-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	37.73	0.00	
BVA	410,000.000					
31-MAR-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	41.84	0.00	
BVA	410,000.000					
30-APR-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	40.57	0.00	
BVA	410,000.000					
31-MAY-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	42.00	0.00	
BVA	410,000.000					
30-JUN-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	40.73	0.00	

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BVA	410,000.000					
31-JUL-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	42.16	0.00	
BVA	410,000.000					
31-AUG-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	42.24	0.00	
BVA	410,000.000					
30-SEP-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	40.96	0.00	
BVA	410,000.000					
31-OCT-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	42.41	0.00	
BVA	410,000.000					
30-NOV-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	41.12	0.00	

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BVA	410,000.000					
31-DEC-23	HUNGARY GOVERNMENT INTERN 144A 2.125% 09/22/2031 DD 09/21/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	42.57	0.00	
BVA	440,000.000					
31-JAN-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	55.44	0.00	
BVA	440,000.000					
28-FEB-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	50.30	0.00	
BVA	440,000.000					
31-MAR-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	55.93	0.00	
BVA	440,000.000					
30-APR-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	54.37	0.00	

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BVA	440,000.000					
31-MAY-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22	0.00	0.00	56.44	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	440,000.000					
30-JUN-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22	0.00	0.00	54.87	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	440,000.000					
31-JUL-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22	0.00	0.00	56.96	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	440,000.000					
31-AUG-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22	0.00	0.00	57.22	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	440,000.000					
30-SEP-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22	0.00	0.00	55.63	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

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BVA	440,000.000					
31-OCT-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22	0.00	0.00	57.74	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	440,000.000					
30-NOV-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22	0.00	0.00	56.14	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	440,000.000					
31-DEC-23	HUNGARY GOVERNMENT INTERN 144A 5.250% 06/16/2029 DD 06/16/22	0.00	0.00	58.27	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	1,264,000.000					
31-JAN-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	2.01	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	1,264,000.000					
28-FEB-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	1.83	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					

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BVA	1,264,000.000					
31-MAR-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	2.03	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	1,264,000.000					
30-APR-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	1.98	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	1,264,000.000					
31-MAY-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	2.05	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,264,000.000					
30-JUN-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	1.99	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	1,264,000.000					
31-JUL-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	2.07	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	1,264,000.000					
31-AUG-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	2.08	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	1,264,000.000					
30-SEP-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	2.02	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	1,264,000.000					
31-OCT-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	2.10	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	1,264,000.000					
30-NOV-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	2.04	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	1,264,000.000					
31-DEC-23	HYUNDAI AUTO RECEIVABLES C A4 5.520% 10/16/2028 DD 11/09/22	0.00	0.00	2.12	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					

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BVA	1,680,000.000					
31-OCT-23	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	315.77	0.00	
BVA	1,680,000.000					
30-NOV-23	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	791.02	0.00	
BVA	1,680,000.000					
31-DEC-23	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	821.50	0.00	
BVA	289,000.000					
31-JAN-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	5.91	0.00	
BVA	289,000.000					
28-FEB-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	5.37	0.00	

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BVA	289,000.000					
31-MAR-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	5.97	0.00	
BVA	289,000.000					
30-APR-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	5.81	0.00	
BVA	289,000.000					
31-MAY-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	6.03	0.00	
BVA	289,000.000					
30-JUN-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	5.86	0.00	
BVA	289,000.000					
31-JUL-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	6.09	0.00	

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BVA	289,000.000					
31-AUG-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	6.12	0.00	
BVA	289,000.000					
30-SEP-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	5.95	0.00	
BVA	289,000.000					
31-OCT-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	6.17	0.00	
BVA	289,000.000					
30-NOV-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	6.00	0.00	
BVA	289,000.000					
31-DEC-23	ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	6.23	0.00	

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BVA	515,000.000					
31-JAN-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	13.16	0.00	
BVA	515,000.000					
28-FEB-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	11.92	0.00	
BVA	515,000.000					
31-MAR-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	13.23	0.00	
BVA	515,000.000					
30-APR-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	12.84	0.00	
BVA	515,000.000					
31-MAY-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	13.31	0.00	

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BVA	515,000.000					
30-JUN-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	12.92	0.00	
BVA	515,000.000					
31-JUL-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	13.39	0.00	
BVA	515,000.000					
31-AUG-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	13.43	0.00	
BVA	515,000.000					
30-SEP-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	13.04	0.00	
BVA	515,000.000					
31-OCT-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	13.51	0.00	

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BVA	515,000.000					
30-NOV-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	13.12	0.00	
BVA	515,000.000					
31-DEC-23	ING GROEP NV 3.550% 04/09/2024 DD 04/09/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	13.59	0.00	
BVA	1,210,000.000					
18-JAN-23	INTER-AMERICAN DEVELOPMENT BAN 2.500% 01/18/2023 DD 01/18/18 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	40.03	0.00	
BVA	446,000.000					
31-JAN-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	5.21	0.00	
BVA	446,000.000					
28-FEB-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4.72	0.00	

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BVA	446,000.000					
31-MAR-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	5.25	0.00	
BVA	446,000.000					
30-APR-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	5.10	0.00	
BVA	446,000.000					
31-MAY-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	5.29	0.00	
BVA	446,000.000					
30-JUN-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	5.13	0.00	
BVA	446,000.000					
31-JUL-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	5.32	0.00	

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BVA	446,000.000					
31-AUG-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	5.34	0.00	
BVA	446,000.000					
30-SEP-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	5.19	0.00	
BVA	446,000.000					
31-OCT-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	5.38	0.00	
BVA	446,000.000					
30-NOV-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	5.23	0.00	
BVA	446,000.000					
31-DEC-23	INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	5.42	0.00	

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BVA	675,000.000					
31-JAN-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19	0.00	0.00	49.39	0.00	
	ACCRETION INCOME					
	JANUARY 2023					
	PLANT-MO-FI					
BVA	675,000.000					
28-FEB-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19	0.00	0.00	44.73	0.00	
	ACCRETION INCOME					
	FEBRUARY 2023					
	PLANT-MO-FI					
BVA	675,000.000					
31-MAR-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19	0.00	0.00	49.63	0.00	
	ACCRETION INCOME					
	MARCH 2023					
	PLANT-MO-FI					
BVA	675,000.000					
30-APR-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19	0.00	0.00	48.15	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-MO-FI					
BVA	675,000.000					
31-MAY-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19	0.00	0.00	49.88	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-MO-FI					

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BVA	675,000.000					
30-JUN-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19	0.00	0.00	48.39	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					
BVA	675,000.000					
31-JUL-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19	0.00	0.00	50.13	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	675,000.000					
31-AUG-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19	0.00	0.00	50.25	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	675,000.000					
30-SEP-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19	0.00	0.00	48.76	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-MO-FI					
BVA	675,000.000					
31-OCT-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19	0.00	0.00	50.50	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					

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BVA	675,000.000					
30-NOV-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	49.00	0.00	
BVA	675,000.000					
31-DEC-23	REPUBLIC OF ITALY GOVERNMENT I 2.875% 10/17/2029 DD 10/17/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	50.76	0.00	
BVA	1,175,000.000					
31-JAN-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	68.64	0.00	
BVA	1,175,000.000					
28-FEB-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	62.07	0.00	
BVA	1,175,000.000					
31-MAR-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	68.79	0.00	

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BVA	1,175,000.000					
30-APR-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	66.65	0.00	
BVA	1,175,000.000					
31-MAY-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	68.94	0.00	
BVA	1,175,000.000					
30-JUN-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	66.79	0.00	
BVA	1,175,000.000					
31-JUL-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	69.10	0.00	
BVA	1,175,000.000					
31-AUG-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	69.17	0.00	

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BVA	1,175,000.000					
30-SEP-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	67.02	0.00	
BVA	1,175,000.000					
31-OCT-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	69.33	0.00	
BVA	1,175,000.000					
30-NOV-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	67.17	0.00	
BVA	1,175,000.000					
31-DEC-23	REPUBLIC OF ITALY GOVERNMENT I 1.250% 02/17/2026 DD 11/24/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	69.48	0.00	
BVA	280,000.000					
31-JAN-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	487.00-	0.00	

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BVA	280,000.000					
28-FEB-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	440.26-	0.00	
BVA	280,000.000					
31-MAR-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	487.82-	0.00	
BVA	280,000.000					
30-APR-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	472.50-	0.00	
BVA	280,000.000					
31-MAY-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	488.66-	0.00	
BVA	280,000.000					
30-JUN-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	473.31-	0.00	

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BVA	280,000.000					
31-JUL-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	489.51-	0.00	
BVA	280,000.000					
31-AUG-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	489.94-	0.00	
BVA	280,000.000					
30-SEP-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	474.55-	0.00	
BVA	280,000.000					
31-OCT-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	490.78-	0.00	
BVA	280,000.000					
30-NOV-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	475.37-	0.00	

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BVA	280,000.000					
31-DEC-23	JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	491.63-	0.00	
BVA	900,000.000					
31-JAN-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	108.40-	0.00	
BVA	900,000.000					
28-FEB-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	98.20-	0.00	
BVA	900,000.000					
31-MAR-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	109.01-	0.00	
BVA	900,000.000					
30-APR-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	105.81-	0.00	

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BVA	900,000.000					
31-MAY-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	109.65-	0.00	
BVA	900,000.000					
30-JUN-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	106.42-	0.00	
BVA	900,000.000					
31-JUL-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	110.28-	0.00	
BVA	900,000.000					
31-AUG-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	110.61-	0.00	
BVA	900,000.000					
30-SEP-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	107.35-	0.00	

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BVA	900,000.000					
31-OCT-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	111.25-	0.00	
BVA	900,000.000					
30-NOV-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	107.98-	0.00	
BVA	900,000.000					
31-DEC-23	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	111.89-	0.00	
BVA	1,370,000.000					
31-JAN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	2,571.74-	0.00	
BVA	1,105,000.000					
31-JAN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	1,518.92-	0.00	

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BVA	1,370,000.000					
28-FEB-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2,326.67-	0.00	
BVA	1,105,000.000					
28-FEB-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1,374.87-	0.00	
BVA	1,370,000.000					
31-MAR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	2,579.76-	0.00	
BVA	1,105,000.000					
31-MAR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	1,525.13-	0.00	
BVA	1,370,000.000					
30-APR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	2,500.63-	0.00	

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BVA	1,105,000.000					
30-APR-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	1,479.10-	0.00	
BVA	1,370,000.000					
31-MAY-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	2,588.08-	0.00	
BVA	1,105,000.000					
31-MAY-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	1,531.58-	0.00	
BVA	1,370,000.000					
30-JUN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	2,508.70-	0.00	
BVA	1,105,000.000					
30-JUN-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	1,485.35-	0.00	

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BVA	1,370,000.000					
31-JUL-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	2,596.43-	0.00	
BVA	1,105,000.000					
31-JUL-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	1,538.05-	0.00	
BVA	1,370,000.000					
31-AUG-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	2,600.68-	0.00	
BVA	1,105,000.000					
31-AUG-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	1,541.35-	0.00	
BVA	1,370,000.000					
30-SEP-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2,520.91-	0.00	

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BVA	1,105,000.000					
30-SEP-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,494.83-	0.00	
BVA	1,370,000.000					
31-OCT-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2,609.07-	0.00	
BVA	1,105,000.000					
31-OCT-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1,547.87-	0.00	
BVA	1,370,000.000					
30-NOV-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2,529.04-	0.00	
BVA	1,105,000.000					
30-NOV-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1,501.15-	0.00	

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BVA	1,370,000.000					
31-DEC-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2,617.48-	0.00	
BVA	1,105,000.000					
31-DEC-23	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,554.41-	0.00	
BVA	1,005,000.000					
31-JAN-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	396.11	0.00	
BVA	1,005,000.000					
28-FEB-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	359.79	0.00	
BVA	1,005,000.000					
31-MAR-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	400.38	0.00	

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BVA	1,005,000.000					
30-APR-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	389.65	0.00	
BVA	1,005,000.000					
31-MAY-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	404.84	0.00	
BVA	1,005,000.000					
30-JUN-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	393.99	0.00	
BVA	1,005,000.000					
31-JUL-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	409.35	0.00	
BVA	1,005,000.000					
31-AUG-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	411.67	0.00	

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BVA	1,005,000.000					
30-SEP-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	400.64	0.00	
BVA	1,005,000.000					
31-OCT-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	416.26	0.00	
BVA	1,005,000.000					
30-NOV-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	405.10	0.00	
BVA	1,005,000.000					
31-DEC-23	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	420.90	0.00	
BVA	1,660,000.000					
31-JUL-23	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	33.34-	0.00	

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BVA 31-AUG-23	1,660,000.000 JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	41.49-	0.00	
BVA 30-SEP-23	1,660,000.000 JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	40.33-	0.00	
BVA 31-OCT-23	1,660,000.000 JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	41.86-	0.00	
BVA 30-NOV-23	1,660,000.000 JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	40.69-	0.00	
BVA 31-DEC-23	1,660,000.000 JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	42.23-	0.00	

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BVA	480,000.000					
31-JAN-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	10.97	0.00	
BVA	480,000.000					
28-FEB-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	9.94	0.00	
BVA	480,000.000					
31-MAR-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	11.03	0.00	
BVA	480,000.000					
30-APR-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	10.70	0.00	
BVA	480,000.000					
31-MAY-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	11.09	0.00	

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BVA	480,000.000					
30-JUN-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	10.76	0.00	
BVA	480,000.000					
31-JUL-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	11.15	0.00	
BVA	480,000.000					
31-AUG-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	11.18	0.00	
BVA	480,000.000					
30-SEP-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	10.84	0.00	
BVA	480,000.000					
31-OCT-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	11.23	0.00	

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BVA	480,000.000					
29-NOV-23	JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	10.90	0.00	
BVA	829,000.000					
30-JUN-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.21	0.00	
BVA	829,000.000					
31-JUL-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.20	0.00	
BVA	829,000.000					
31-AUG-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.21	0.00	
BVA	829,000.000					
30-SEP-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.14	0.00	

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BVA	829,000.000					
31-OCT-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23	0.00	0.00	2.23	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	829,000.000					
30-NOV-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23	0.00	0.00	2.16	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	829,000.000					
31-DEC-23	JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23	0.00	0.00	2.24	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	720,000.000					
31-JAN-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20	0.00	0.00	242.22-	0.00	
	AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI					
BVA	720,000.000					
28-FEB-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20	0.00	0.00	219.28-	0.00	
	AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI					

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BVA	720,000.000					
31-MAR-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20	0.00	0.00	243.28-	0.00	
	AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI					
BVA	720,000.000					
30-APR-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20	0.00	0.00	235.98-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI					
BVA	720,000.000					
31-MAY-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20	0.00	0.00	244.39-	0.00	
	AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI					
BVA	720,000.000					
30-JUN-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20	0.00	0.00	237.05-	0.00	
	AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI					
BVA	720,000.000					
31-JUL-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20	0.00	0.00	245.50-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI					

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BVA	720,000.000					
31-AUG-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	246.07-	0.00	
BVA	720,000.000					
30-SEP-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	238.68-	0.00	
BVA	720,000.000					
31-OCT-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	247.19-	0.00	
BVA	720,000.000					
30-NOV-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	239.77-	0.00	
BVA	720,000.000					
31-DEC-23	KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	248.31-	0.00	

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BVA	805,000.000					
31-JAN-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	5.34	0.00	
BVA	805,000.000					
28-FEB-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4.83	0.00	
BVA	805,000.000					
31-MAR-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	5.36	0.00	
BVA	805,000.000					
30-APR-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	5.21	0.00	
BVA	805,000.000					
31-MAY-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	5.39	0.00	

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BVA	805,000.000					
30-JUN-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	5.24	0.00	
BVA	805,000.000					
31-JUL-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	5.42	0.00	
BVA	805,000.000					
31-AUG-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	5.44	0.00	
BVA	805,000.000					
30-SEP-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	5.28	0.00	
BVA	805,000.000					
31-OCT-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	5.47	0.00	

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BVA	805,000.000					
30-NOV-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	5.31	0.00	
BVA	805,000.000					
31-DEC-23	KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	5.50	0.00	
BVA	405,000.000					
31-JAN-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	5.83	0.00	
BVA	405,000.000					
28-FEB-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	5.27	0.00	
BVA	405,000.000					
31-MAR-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	5.85	0.00	

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BVA	405,000.000					
30-APR-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	5.67	0.00	
BVA	405,000.000					
09-MAY-23	KEYCORP 2.250% 04/06/2027 DD 02/06/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.89	0.00	
BVA	990,000.000					
30-JUN-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	45.97	0.00	
BVA	990,000.000					
31-JUL-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	285.22	0.00	
BVA	990,000.000					
31-AUG-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	286.57	0.00	

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BVA	990,000.000					
30-SEP-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	278.64	0.00	
BVA	990,000.000					
31-OCT-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	289.24	0.00	
BVA	990,000.000					
30-NOV-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	281.24	0.00	
BVA	990,000.000					
31-DEC-23	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	291.94	0.00	
BVA	970,000.000					
31-JAN-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	470.99	0.00	

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BVA	970,000.000					
28-FEB-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	426.22	0.00	
BVA	970,000.000					
31-MAR-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	472.71	0.00	
BVA	970,000.000					
30-APR-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	458.34	0.00	
BVA	970,000.000					
31-MAY-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	474.49	0.00	
BVA	970,000.000					
30-JUN-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	460.07	0.00	

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BVA	970,000.000					
31-JUL-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	476.29	0.00	
BVA	970,000.000					
31-AUG-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	477.20	0.00	
BVA	970,000.000					
30-SEP-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	462.69	0.00	
BVA	970,000.000					
31-OCT-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	479.00	0.00	
BVA	970,000.000					
30-NOV-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	464.44	0.00	

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BVA	970,000.000					
31-DEC-23	LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	480.81	0.00	
BVA	1,180,000.000					
31-MAY-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.28	0.00	
BVA	1,180,000.000					
30-JUN-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	9.80	0.00	
BVA	1,180,000.000					
31-JUL-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	10.17	0.00	
BVA	1,180,000.000					
31-AUG-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	10.21	0.00	

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BVA	1,180,000.000					
30-SEP-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	9.93	0.00	
BVA	1,180,000.000					
31-OCT-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	10.30	0.00	
BVA	1,180,000.000					
30-NOV-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	10.01	0.00	
BVA	1,180,000.000					
31-DEC-23	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	10.39	0.00	
BVA	370,000.000					
31-JAN-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.73	0.00	

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BVA	200,000.000					
31-JAN-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	109.37	0.00	
BVA	480,000.000					
31-JAN-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	278.32	0.00	
BVA	200,000.000					
28-FEB-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	86.18	0.00	
BVA	480,000.000					
28-FEB-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	219.45	0.00	
BVA	200,000.000					
31-MAR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	95.73	0.00	

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BVA	480,000.000					
31-MAR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	243.77	0.00	
BVA	200,000.000					
30-APR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	92.98	0.00	
BVA	480,000.000					
30-APR-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	236.78	0.00	
BVA	370,000.000					
20-MAY-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	15.21	0.00	
BVA	200,000.000					
20-MAY-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	84.59	0.00	

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BVA	480,000.000					
20-MAY-23	RJ REYNOLDS TOBACCO CO/NC 3.750% 05/20/2023 DD 05/20/13 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	212.94	0.00	
BVA	1,650,000.000					
31-OCT-23	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	128.57	0.00	
BVA	1,650,000.000					
30-NOV-23	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	429.17	0.00	
BVA	1,650,000.000					
31-DEC-23	LOUISIANA ST LOCAL GOVT ENVRNM 5.048% 12/01/2034 DD 03/29/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	445.53	0.00	
BVA	1,700,000.000					
31-JAN-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	671.50	0.00	

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BVA	1,700,000.000					
28-FEB-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	609.53	0.00	
BVA	1,700,000.000					
31-MAR-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	677.86	0.00	
BVA	1,700,000.000					
30-APR-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	659.24	0.00	
BVA	1,700,000.000					
31-MAY-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	684.49	0.00	
BVA	1,700,000.000					
30-JUN-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	665.69	0.00	

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BVA	1,700,000.000					
31-JUL-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	691.19	0.00	
BVA	1,700,000.000					
31-AUG-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	694.61	0.00	
BVA	1,700,000.000					
30-SEP-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	675.54	0.00	
BVA	1,700,000.000					
31-OCT-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	701.41	0.00	
BVA	1,700,000.000					
30-NOV-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	682.15	0.00	

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BVA	1,700,000.000					
31-DEC-23	LOWE'S COS INC 5.000% 04/15/2033 DD 09/08/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	708.27	0.00	
BVA	840,000.000					
30-JUN-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.72	0.00	
BVA	840,000.000					
31-JUL-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	10.67	0.00	
BVA	840,000.000					
31-AUG-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	10.72	0.00	
BVA	840,000.000					
30-SEP-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	10.43	0.00	

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BVA	840,000.000					
31-OCT-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	10.83	0.00	
BVA	840,000.000					
30-NOV-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	10.53	0.00	
BVA	840,000.000					
31-DEC-23	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	10.93	0.00	
BVA	195,000.000					
31-JAN-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.53	0.00	
BVA	85,000.000					
31-JAN-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	20.15	0.00	

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BVA	195,000.000					
28-FEB-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.29	0.00	
BVA	85,000.000					
28-FEB-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	18.26	0.00	
BVA	195,000.000					
31-MAR-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.55	0.00	
BVA	85,000.000					
31-MAR-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	20.29	0.00	
BVA	195,000.000					
30-APR-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.47	0.00	

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BVA	85,000.000					
30-APR-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	19.71	0.00	
BVA	195,000.000					
31-MAY-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.56	0.00	
BVA	85,000.000					
31-MAY-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	20.44	0.00	
BVA	195,000.000					
30-JUN-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.49	0.00	
BVA	85,000.000					
30-JUN-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	19.86	0.00	

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BVA	195,000.000					
31-JUL-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.58	0.00	
BVA	85,000.000					
31-JUL-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	20.59	0.00	
BVA	195,000.000					
31-AUG-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.59	0.00	
BVA	85,000.000					
31-AUG-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	20.67	0.00	
BVA	195,000.000					
30-SEP-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.52	0.00	

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BVA	85,000.000					
30-SEP-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	20.08	0.00	
BVA	195,000.000					
31-OCT-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.61	0.00	
BVA	85,000.000					
31-OCT-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	20.83	0.00	
BVA	195,000.000					
30-NOV-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.53	0.00	
BVA	85,000.000					
30-NOV-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	20.23	0.00	

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BVA	195,000.000					
31-DEC-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.63	0.00	
BVA	85,000.000					
31-DEC-23	MPLX LP 4.125% 03/01/2027 DD 02/10/17 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	20.98	0.00	
BVA	245,000.000					
31-JAN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.60	0.00	
BVA	515,000.000					
31-JAN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	35.99-	0.00	
BVA	245,000.000					
28-FEB-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.36	0.00	

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BVA	515,000.000					
28-FEB-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	32.64-	0.00	
BVA	245,000.000					
31-MAR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.63	0.00	
BVA	515,000.000					
31-MAR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	36.27-	0.00	
BVA	245,000.000					
30-APR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.55	0.00	
BVA	515,000.000					
30-APR-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	35.25-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	245,000.000					
31-MAY-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.65	0.00	
BVA	515,000.000					
31-MAY-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	36.57-	0.00	
BVA	245,000.000					
30-JUN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.57	0.00	
BVA	515,000.000					
30-JUN-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	35.54-	0.00	
BVA	245,000.000					
31-JUL-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.67	0.00	

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BVA	515,000.000					
31-JUL-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	36.88-	0.00	
BVA	245,000.000					
31-AUG-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.68	0.00	
BVA	515,000.000					
31-AUG-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	37.03-	0.00	
BVA	245,000.000					
30-SEP-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.61	0.00	
BVA	515,000.000					
30-SEP-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	35.99-	0.00	

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BVA	245,000.000					
31-OCT-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.71	0.00	
BVA	515,000.000					
31-OCT-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	37.34-	0.00	
BVA	245,000.000					
30-NOV-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.63	0.00	
BVA	515,000.000					
30-NOV-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	36.28-	0.00	
BVA	245,000.000					
31-DEC-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.73	0.00	

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BVA	515,000.000					
31-DEC-23	MPLX LP 5.200% 03/01/2047 DD 02/10/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	37.65-	0.00	
BVA	804,000.000					
31-JAN-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	30.93	0.00	
BVA	804,000.000					
28-FEB-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	28.06	0.00	
BVA	804,000.000					
31-MAR-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	31.18	0.00	
BVA	804,000.000					
30-APR-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	30.31	0.00	

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BVA	804,000.000					
31-MAY-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	31.45	0.00	
BVA	804,000.000					
30-JUN-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	30.56	0.00	
BVA	804,000.000					
31-JUL-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	31.71	0.00	
BVA	804,000.000					
31-AUG-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	31.84	0.00	
BVA	804,000.000					
30-SEP-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	30.95	0.00	

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BVA	804,000.000					
31-OCT-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	32.11	0.00	
BVA	804,000.000					
30-NOV-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	31.21	0.00	
BVA	804,000.000					
31-DEC-23	MPLX LP 4.950% 09/01/2032 DD 08/11/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	32.38	0.00	
BVA	600,000.000					
31-JAN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	9.11	0.00	
BVA	770,000.000					
31-JAN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	177.87	0.00	

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BVA	600,000.000					
28-FEB-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	8.25	0.00	
BVA	770,000.000					
28-FEB-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	161.10	0.00	
BVA	600,000.000					
31-MAR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	9.15	0.00	
BVA	770,000.000					
31-MAR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	178.80	0.00	
BVA	600,000.000					
30-APR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	8.88	0.00	

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BVA	770,000.000					
30-APR-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	173.50	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	600,000.000					
31-MAY-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	9.19	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	770,000.000					
31-MAY-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	179.76	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	600,000.000					
30-JUN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	8.92	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	770,000.000					
30-JUN-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	174.43	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					

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BVA	600,000.000					
31-JUL-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	9.24	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	770,000.000					
31-JUL-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	180.72	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	600,000.000					
31-AUG-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	9.26	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	770,000.000					
31-AUG-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	181.21	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	600,000.000					
30-SEP-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	0.00	0.00	8.98	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

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BVA	770,000.000					
30-SEP-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	175.84	0.00	
BVA	600,000.000					
31-OCT-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	9.30	0.00	
BVA	770,000.000					
31-OCT-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	182.18	0.00	
BVA	600,000.000					
30-NOV-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	9.03	0.00	
BVA	770,000.000					
30-NOV-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	176.79	0.00	

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BVA	600,000.000					
31-DEC-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	9.35	0.00	
BVA	770,000.000					
31-DEC-23	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	183.16	0.00	
BVA	750,000.000					
31-JAN-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	31.35-	0.00	
BVA	750,000.000					
28-FEB-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	28.40-	0.00	
BVA	750,000.000					
31-MAR-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	31.53-	0.00	

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BVA	750,000.000					
30-APR-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	30.60-	0.00	
BVA	750,000.000					
31-MAY-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	31.72-	0.00	
BVA	750,000.000					
30-JUN-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	30.78-	0.00	
BVA	750,000.000					
31-JUL-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	31.90-	0.00	
BVA	750,000.000					
31-AUG-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	32.00-	0.00	

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BVA	750,000.000					
30-SEP-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	31.06-	0.00	
BVA	750,000.000					
31-OCT-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	32.18-	0.00	
BVA	750,000.000					
30-NOV-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	31.24-	0.00	
BVA	750,000.000					
31-DEC-23	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	32.37-	0.00	
BVA	320,000.000					
31-JAN-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	17.91	0.00	

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BVA	320,000.000					
28-FEB-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	16.22	0.00	
BVA	320,000.000					
31-MAR-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	18.01	0.00	
BVA	320,000.000					
30-APR-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	17.48	0.00	
BVA	320,000.000					
31-MAY-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	18.12	0.00	
BVA	320,000.000					
30-JUN-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	17.59	0.00	

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BVA	320,000.000					
31-JUL-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	18.23	0.00	
BVA	320,000.000					
31-AUG-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	18.28	0.00	
BVA	320,000.000					
30-SEP-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	17.75	0.00	
BVA	320,000.000					
31-OCT-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	18.39	0.00	
BVA	320,000.000					
30-NOV-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	17.85	0.00	

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BVA	320,000.000					
31-DEC-23	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	18.50	0.00	
BVA	260,000.000					
31-JAN-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	14.66	0.00	
BVA	260,000.000					
28-FEB-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	13.29	0.00	
BVA	260,000.000					
31-MAR-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	14.75	0.00	
BVA	260,000.000					
30-APR-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	14.32	0.00	

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BVA	260,000.000					
31-MAY-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	14.84	0.00	
BVA	260,000.000					
30-JUN-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	14.41	0.00	
BVA	260,000.000					
31-JUL-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	14.93	0.00	
BVA	260,000.000					
31-AUG-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	14.98	0.00	
BVA	260,000.000					
30-SEP-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	14.54	0.00	

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BVA	260,000.000					
31-OCT-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	15.07	0.00	
BVA	260,000.000					
30-NOV-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	14.63	0.00	
BVA	260,000.000					
31-DEC-23	MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	15.17	0.00	
BVA	79,000.000					
31-JAN-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	14.06-	0.00	
BVA	79,000.000					
28-FEB-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	12.74-	0.00	

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BVA	79,000.000					
31-MAR-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	14.15-	0.00	
BVA	79,000.000					
30-APR-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	13.74-	0.00	
BVA	79,000.000					
31-MAY-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	14.25-	0.00	
BVA	79,000.000					
30-JUN-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	13.84-	0.00	
BVA	79,000.000					
31-JUL-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	14.35-	0.00	

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BVA	79,000.000					
31-AUG-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	14.40-	0.00	
BVA	79,000.000					
30-SEP-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	13.98-	0.00	
BVA	79,000.000					
31-OCT-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	14.50-	0.00	
BVA	79,000.000					
30-NOV-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	14.08-	0.00	
BVA	79,000.000					
31-DEC-23	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	14.60-	0.00	

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BVA	907,000.000					
31-JAN-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.39	0.00	
BVA	907,000.000					
28-FEB-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.56	0.00	
BVA	907,000.000					
31-MAR-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.74	0.00	
BVA	907,000.000					
30-APR-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.67	0.00	
BVA	907,000.000					
31-MAY-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.73	0.00	

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BVA	907,000.000					
30-JUN-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	1.68	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	907,000.000					
31-JUL-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	1.74	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	907,000.000					
31-AUG-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	1.75	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	907,000.000					
30-SEP-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	1.70	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	907,000.000					
31-OCT-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	1.76	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

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BVA	907,000.000					
30-NOV-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	1.71	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	907,000.000					
31-DEC-23	MERCEDES-BENZ AUTO RECEIV 1 A3 4.510% 11/15/2027 DD 01/25/23	0.00	0.00	1.78	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	295,000.000					
31-JAN-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19	0.00	0.00	14.43	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	295,000.000					
28-FEB-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19	0.00	0.00	13.07	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	295,000.000					
31-MAR-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19	0.00	0.00	14.50	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					

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BVA	295,000.000					
30-APR-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	14.07	0.00	
BVA	295,000.000					
31-MAY-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	14.57	0.00	
BVA	295,000.000					
09-JUN-23	MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	5.65	0.00	
BVA	150,000.000					
31-JAN-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	6.75	0.00	
BVA	150,000.000					
28-FEB-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	6.11	0.00	

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BVA	150,000.000					
31-MAR-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	6.79	0.00	
BVA	150,000.000					
30-APR-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	6.59	0.00	
BVA	150,000.000					
31-MAY-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	6.83	0.00	
BVA	150,000.000					
30-JUN-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	6.63	0.00	
BVA	150,000.000					
31-JUL-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	6.87	0.00	

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BVA	150,000.000					
31-AUG-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	6.89	0.00	
BVA	150,000.000					
30-SEP-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	6.68	0.00	
BVA	150,000.000					
31-OCT-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	6.93	0.00	
BVA	150,000.000					
30-NOV-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	6.72	0.00	
BVA	150,000.000					
31-DEC-23	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	6.97	0.00	

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BVA	173,000.000					
31-JAN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	11.72-	0.00	
BVA	17,000.000					
31-JAN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.15-	0.00	
BVA	73,000.000					
31-JAN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	10.89-	0.00	
BVA	6,000.000					
31-JAN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.90-	0.00	
BVA	109,000.000					
31-JAN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	44.30-	0.00	

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BVA	200,000.000					
31-JAN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	250.87-	0.00	
BVA	173,000.000					
28-FEB-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	10.64-	0.00	
BVA	17,000.000					
28-FEB-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.04-	0.00	
BVA	73,000.000					
28-FEB-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	9.89-	0.00	
BVA	6,000.000					
28-FEB-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.81-	0.00	

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BVA	109,000.000					
28-FEB-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	40.21-	0.00	
BVA	200,000.000					
28-FEB-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	227.41-	0.00	
BVA	173,000.000					
31-MAR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	11.84-	0.00	
BVA	17,000.000					
31-MAR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	1.16-	0.00	
BVA	73,000.000					
31-MAR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	11.00-	0.00	

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BVA	6,000.000					
31-MAR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	0.90-	0.00	
BVA	109,000.000					
31-MAR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	44.71-	0.00	
BVA	200,000.000					
31-MAR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	252.60-	0.00	
BVA	173,000.000					
30-APR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	11.52-	0.00	
BVA	17,000.000					
30-APR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	1.13-	0.00	

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BVA	73,000.000					
30-APR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	10.70-	0.00	
BVA	6,000.000					
30-APR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	0.88-	0.00	
BVA	109,000.000					
30-APR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	43.48-	0.00	
BVA	200,000.000					
30-APR-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	245.33-	0.00	
BVA	173,000.000					
31-MAY-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	11.96-	0.00	

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BVA	17,000.000					
31-MAY-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	1.17-	0.00	
BVA	73,000.000					
31-MAY-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	11.11-	0.00	
BVA	6,000.000					
31-MAY-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	0.91-	0.00	
BVA	109,000.000					
31-MAY-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	45.13-	0.00	
BVA	200,000.000					
31-MAY-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	254.40-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	173,000.000					
30-JUN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	11.64-	0.00	
BVA	17,000.000					
30-JUN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	1.14-	0.00	
BVA	73,000.000					
30-JUN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	10.81-	0.00	
BVA	6,000.000					
30-JUN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	0.89-	0.00	
BVA	109,000.000					
30-JUN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	43.89-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	200,000.000					
30-JUN-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	247.08-	0.00	
BVA	173,000.000					
31-JUL-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	12.09-	0.00	
BVA	17,000.000					
31-JUL-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	1.19-	0.00	
BVA	73,000.000					
31-JUL-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	11.23-	0.00	
BVA	6,000.000					
31-JUL-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	0.92-	0.00	

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BVA	109,000.000					
31-JUL-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	45.56-	0.00	
BVA	200,000.000					
31-JUL-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	256.21-	0.00	
BVA	173,000.000					
31-AUG-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	12.16-	0.00	
BVA	17,000.000					
31-AUG-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.19-	0.00	
BVA	73,000.000					
31-AUG-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	11.29-	0.00	

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BVA	6,000.000					
31-AUG-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.93-	0.00	
BVA	109,000.000					
31-AUG-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	45.78-	0.00	
BVA	200,000.000					
31-AUG-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	257.14-	0.00	
BVA	173,000.000					
30-SEP-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	11.83-	0.00	
BVA	17,000.000					
30-SEP-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.16-	0.00	

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BVA	73,000.000					
30-SEP-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	10.98-	0.00	
BVA	6,000.000					
30-SEP-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.90-	0.00	
BVA	109,000.000					
30-SEP-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	44.52-	0.00	
BVA	200,000.000					
30-SEP-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	249.74-	0.00	
BVA	173,000.000					
31-OCT-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	12.28-	0.00	

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BVA	17,000.000					
31-OCT-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.21-	0.00	
BVA	73,000.000					
31-OCT-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	11.40-	0.00	
BVA	6,000.000					
31-OCT-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.94-	0.00	
BVA	109,000.000					
31-OCT-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	46.22-	0.00	
BVA	200,000.000					
31-OCT-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	258.97-	0.00	

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BVA	173,000.000					
30-NOV-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	11.95-	0.00	
BVA	17,000.000					
30-NOV-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.17-	0.00	
BVA	73,000.000					
30-NOV-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	11.09-	0.00	
BVA	6,000.000					
30-NOV-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.91-	0.00	
BVA	109,000.000					
30-NOV-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	44.94-	0.00	

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BVA	200,000.000					
30-NOV-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	251.52-	0.00	
BVA	173,000.000					
31-DEC-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	12.42-	0.00	
BVA	17,000.000					
31-DEC-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.22-	0.00	
BVA	73,000.000					
31-DEC-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	11.52-	0.00	
BVA	6,000.000					
31-DEC-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.95-	0.00	

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BVA	109,000.000					
31-DEC-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	46.66-	0.00	
BVA	200,000.000					
31-DEC-23	METLIFE INC 6.500% 12/15/2032 DD 12/10/02 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	260.82-	0.00	
BVA	20,000.000					
31-JAN-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.07	0.00	
BVA	20,000.000					
28-FEB-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.06	0.00	
BVA	20,000.000					
31-MAR-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.07	0.00	

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BVA 30-APR-23	20,000.000 MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	0.07	0.00	
BVA 31-MAY-23	20,000.000 MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	0.07	0.00	
BVA 30-JUN-23	20,000.000 MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.07	0.00	
BVA 31-JUL-23	20,000.000 MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.07	0.00	
BVA 31-AUG-23	20,000.000 MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.07	0.00	

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BVA	20,000.000					
30-SEP-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.07	0.00	
BVA	20,000.000					
31-OCT-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.07	0.00	
BVA	20,000.000					
30-NOV-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.07	0.00	
BVA	20,000.000					
31-DEC-23	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.08	0.00	
BVA	395,000.000					
31-JAN-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	70.63-	0.00	

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BVA	395,000.000					
28-FEB-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	64.13-	0.00	
BVA	395,000.000					
31-MAR-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	71.34-	0.00	
BVA	395,000.000					
30-APR-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	69.40-	0.00	
BVA	395,000.000					
31-MAY-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	72.08-	0.00	
BVA	395,000.000					
30-JUN-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	70.12-	0.00	

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BVA	395,000.000					
31-JUL-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	72.83-	0.00	
BVA	395,000.000					
31-AUG-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	73.21-	0.00	
BVA	395,000.000					
30-SEP-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	71.22-	0.00	
BVA	395,000.000					
31-OCT-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	73.97-	0.00	
BVA	395,000.000					
30-NOV-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	71.96-	0.00	

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BVA	395,000.000					
31-DEC-23	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	74.73-	0.00	
BVA	1,505,000.000					
31-JAN-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	241.25-	0.00	
BVA	1,505,000.000					
28-FEB-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	218.31-	0.00	
BVA	1,505,000.000					
31-MAR-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	242.10-	0.00	
BVA	1,505,000.000					
30-APR-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	234.73-	0.00	

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BVA	1,505,000.000					
31-MAY-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	242.99-	0.00	
BVA	1,505,000.000					
30-JUN-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	235.59-	0.00	
BVA	1,505,000.000					
31-JUL-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	243.88-	0.00	
BVA	1,505,000.000					
31-AUG-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	244.33-	0.00	
BVA	1,505,000.000					
30-SEP-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	236.89-	0.00	

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BVA	1,505,000.000					
31-OCT-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	245.22-	0.00	
BVA	1,505,000.000					
30-NOV-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	237.75-	0.00	
BVA	1,505,000.000					
31-DEC-23	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	246.12-	0.00	
BVA	454,000.000					
31-JAN-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	46.12	0.00	
BVA	454,000.000					
28-FEB-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	41.74	0.00	

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BVA	454,000.000					
31-MAR-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	46.29	0.00	
BVA	454,000.000					
30-APR-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	44.88	0.00	
BVA	454,000.000					
31-MAY-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	46.47	0.00	
BVA	454,000.000					
30-JUN-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	45.05	0.00	
BVA	454,000.000					
31-JUL-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	46.64	0.00	

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BVA	454,000.000					
29-AUG-23	MONDELEZ INTERNATIONAL INC 2.125% 03/17/2024 DD 03/17/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	45.22	0.00	
BVA	775,000.000					
31-AUG-23	MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	29.44	0.00	
BVA	775,000.000					
30-SEP-23	MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	883.24	0.00	
BVA	775,000.000					
31-OCT-23	MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	916.53	0.00	
BVA	775,000.000					
30-NOV-23	MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	890.84	0.00	

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BVA	775,000.000					
31-DEC-23	MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	924.42	0.00	
BVA	160,000.000					
31-JAN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.07	0.00	
BVA	205,000.000					
31-JAN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	57.53-	0.00	
BVA	160,000.000					
28-FEB-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.97	0.00	
BVA	205,000.000					
28-FEB-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	52.12-	0.00	

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BVA	160,000.000					
31-MAR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.07	0.00	
BVA	205,000.000					
31-MAR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	57.87-	0.00	
BVA	160,000.000					
30-APR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.04	0.00	
BVA	205,000.000					
30-APR-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	56.17-	0.00	
BVA	160,000.000					
31-MAY-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.08	0.00	

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BVA	205,000.000					
31-MAY-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	58.22-	0.00	
BVA	160,000.000					
30-JUN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.05	0.00	
BVA	205,000.000					
30-JUN-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	56.52-	0.00	
BVA	160,000.000					
31-JUL-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.09	0.00	
BVA	205,000.000					
31-JUL-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	58.58-	0.00	

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BVA	160,000.000					
31-AUG-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.09	0.00	
BVA	205,000.000					
31-AUG-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	58.76-	0.00	
BVA	160,000.000					
30-SEP-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.06	0.00	
BVA	205,000.000					
30-SEP-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	57.04-	0.00	
BVA	160,000.000					
31-OCT-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.10	0.00	

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BVA	205,000.000					
31-OCT-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	59.11-	0.00	
BVA	160,000.000					
30-NOV-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.07	0.00	
BVA	205,000.000					
30-NOV-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	57.38-	0.00	
BVA	160,000.000					
31-DEC-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.11	0.00	
BVA	205,000.000					
31-DEC-23	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	59.47-	0.00	

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BVA	1,115,000.000					
31-JAN-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	1,546.47-	0.00	
BVA	1,115,000.000					
28-FEB-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1,399.76-	0.00	
BVA	1,115,000.000					
31-MAR-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	1,552.69-	0.00	
BVA	1,115,000.000					
30-APR-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	1,505.78-	0.00	
BVA	1,115,000.000					
31-MAY-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	1,559.15-	0.00	

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BVA	1,115,000.000					
30-JUN-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	1,512.05-	0.00	
BVA	1,115,000.000					
31-JUL-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	1,565.64-	0.00	
BVA	1,115,000.000					
31-AUG-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	1,568.95-	0.00	
BVA	1,115,000.000					
30-SEP-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,521.54-	0.00	
BVA	1,115,000.000					
31-OCT-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1,575.48-	0.00	

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BVA	1,115,000.000					
30-NOV-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1,527.88-	0.00	
BVA	1,115,000.000					
31-DEC-23	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,582.03-	0.00	
BVA	630,000.000					
31-JAN-23	MORGAN STANLEY 3.750% 02/25/2023 DD 02/25/13 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	36.64	0.00	
BVA	630,000.000					
25-FEB-23	MORGAN STANLEY 3.750% 02/25/2023 DD 02/25/13 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	43.89	0.00	
BVA	970,000.000					
31-JAN-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	226.39	0.00	

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BVA	970,000.000					
28-FEB-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	205.00	0.00	
BVA	970,000.000					
31-MAR-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	227.49	0.00	
BVA	970,000.000					
30-APR-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	220.71	0.00	
BVA	970,000.000					
31-MAY-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	228.64	0.00	
BVA	970,000.000					
30-JUN-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	221.83	0.00	

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BVA	970,000.000					
31-JUL-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	229.79	0.00	
BVA	970,000.000					
31-AUG-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	230.38	0.00	
BVA	970,000.000					
30-SEP-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	223.51	0.00	
BVA	970,000.000					
31-OCT-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	231.54	0.00	
BVA	970,000.000					
30-NOV-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	224.64	0.00	

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BVA	970,000.000					
31-DEC-23	NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	232.70	0.00	
BVA	73,000.000					
26-JUN-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.02	0.00	
BVA	73,000.000					
30-JUN-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.05	0.00	
BVA	440,000.000					
30-JUN-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	0.57-	0.00	
BVA	73,000.000					
31-JUL-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.47	0.00	

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BVA	440,000.000					
31-JUL-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	5.88-	0.00	
BVA	73,000.000					
31-AUG-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.47	0.00	
BVA	440,000.000					
31-AUG-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	5.91-	0.00	
BVA	73,000.000					
30-SEP-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.46	0.00	
BVA	440,000.000					
30-SEP-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	5.74-	0.00	

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BVA	73,000.000					
31-OCT-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.47	0.00	
BVA	440,000.000					
31-OCT-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	5.96-	0.00	
BVA	73,000.000					
30-NOV-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.46	0.00	
BVA	440,000.000					
30-NOV-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	5.80-	0.00	
BVA	73,000.000					
31-DEC-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.48	0.00	

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BVA	440,000.000					
31-DEC-23	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	6.02-	0.00	
BVA	1,345,000.000					
31-JAN-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	34.82	0.00	
BVA	1,345,000.000					
28-FEB-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	31.50	0.00	
BVA	1,345,000.000					
31-MAR-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	34.93	0.00	
BVA	1,345,000.000					
30-APR-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	33.86	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,345,000.000					
31-MAY-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	35.04	0.00	
BVA	1,345,000.000					
30-JUN-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	33.97	0.00	
BVA	1,345,000.000					
31-JUL-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	35.16	0.00	
BVA	1,345,000.000					
31-AUG-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	35.22	0.00	
BVA	1,345,000.000					
30-SEP-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	34.14	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,345,000.000					
31-OCT-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21	0.00	0.00	35.34	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	1,345,000.000					
30-NOV-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21	0.00	0.00	34.25	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	1,345,000.000					
31-DEC-23	NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21	0.00	0.00	35.45	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	370,000.000					
31-JAN-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09	0.00	0.00	6.09	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	370,000.000					
28-FEB-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09	0.00	0.00	5.53	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					

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BVA	370,000.000					
31-MAR-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	6.15	0.00	
BVA	370,000.000					
30-APR-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	5.98	0.00	
BVA	370,000.000					
31-MAY-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	6.21	0.00	
BVA	370,000.000					
30-JUN-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	6.04	0.00	
BVA	370,000.000					
31-JUL-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	6.27	0.00	

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BVA	370,000.000					
31-AUG-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	6.31	0.00	
BVA	370,000.000					
30-SEP-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	6.13	0.00	
BVA	370,000.000					
31-OCT-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	6.37	0.00	
BVA	370,000.000					
30-NOV-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	6.20	0.00	
BVA	370,000.000					
31-DEC-23	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	6.43	0.00	

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BVA	124,000.000					
31-JAN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	94.21-	0.00	
BVA	541,000.000					
31-JAN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	396.23-	0.00	
BVA	605,000.000					
31-JAN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	475.71-	0.00	
BVA	124,000.000					
28-FEB-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	85.22-	0.00	
BVA	541,000.000					
28-FEB-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	358.44-	0.00	

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BVA	605,000.000					
28-FEB-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	430.32-	0.00	
BVA	124,000.000					
31-MAR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	94.48-	0.00	
BVA	541,000.000					
31-MAR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	397.40-	0.00	
BVA	605,000.000					
31-MAR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	477.07-	0.00	
BVA	124,000.000					
30-APR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	91.57-	0.00	

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BVA	541,000.000					
30-APR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	385.18-	0.00	
BVA	605,000.000					
30-APR-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	462.37-	0.00	
BVA	124,000.000					
31-MAY-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	94.76-	0.00	
BVA	541,000.000					
31-MAY-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	398.62-	0.00	
BVA	605,000.000					
31-MAY-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	478.47-	0.00	

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BVA	124,000.000					
30-JUN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	91.85-	0.00	
BVA	541,000.000					
30-JUN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	386.36-	0.00	
BVA	605,000.000					
30-JUN-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	463.73-	0.00	
BVA	124,000.000					
31-JUL-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	95.05-	0.00	
BVA	541,000.000					
31-JUL-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	399.83-	0.00	

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BVA	605,000.000					
31-JUL-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	479.88-	0.00	
BVA	124,000.000					
31-AUG-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	95.19-	0.00	
BVA	541,000.000					
31-AUG-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	400.45-	0.00	
BVA	605,000.000					
31-AUG-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	480.59-	0.00	
BVA	124,000.000					
30-SEP-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	92.26-	0.00	

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BVA	541,000.000					
30-SEP-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	388.14-	0.00	
BVA	605,000.000					
30-SEP-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	465.79-	0.00	
BVA	124,000.000					
31-OCT-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	95.48-	0.00	
BVA	541,000.000					
31-OCT-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	401.68-	0.00	
BVA	605,000.000					
31-OCT-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	482.01-	0.00	

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BVA	124,000.000					
30-NOV-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	92.54-	0.00	
BVA	541,000.000					
30-NOV-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	389.32-	0.00	
BVA	605,000.000					
30-NOV-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	467.16-	0.00	
BVA	124,000.000					
31-DEC-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	95.76-	0.00	
BVA	541,000.000					
31-DEC-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	402.90-	0.00	

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BVA	605,000.000					
31-DEC-23	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	483.42-	0.00	
BVA	91,000.000					
31-MAR-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.61	0.00	
BVA	91,000.000					
30-APR-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.28	0.00	
BVA	91,000.000					
31-MAY-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.37	0.00	
BVA	91,000.000					
30-JUN-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.30	0.00	

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BVA	91,000.000					
31-JUL-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.39	0.00	
BVA	91,000.000					
31-AUG-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.40	0.00	
BVA	91,000.000					
30-SEP-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.33	0.00	
BVA	91,000.000					
31-OCT-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.42	0.00	
BVA	91,000.000					
30-NOV-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.35	0.00	

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BVA	91,000.000					
31-DEC-23	NISOURCE INC 5.250% 03/30/2028 DD 03/24/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.44	0.00	
BVA	240,000.000					
31-JAN-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.34	0.00	
BVA	240,000.000					
28-FEB-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.12	0.00	
BVA	240,000.000					
31-MAR-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.36	0.00	
BVA	240,000.000					
30-APR-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.29	0.00	

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BVA	240,000.000					
31-MAY-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.38	0.00	
BVA	240,000.000					
30-JUN-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.32	0.00	
BVA	240,000.000					
31-JUL-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.41	0.00	
BVA	240,000.000					
31-AUG-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.42	0.00	
BVA	240,000.000					
30-SEP-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.35	0.00	

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BVA	240,000.000					
31-OCT-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.44	0.00	
BVA	240,000.000					
30-NOV-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.37	0.00	
BVA	240,000.000					
31-DEC-23	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.46	0.00	
BVA	1,281,000.000					
31-JAN-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.55	0.00	
BVA	1,281,000.000					
28-FEB-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.19	0.00	

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BVA	1,281,000.000					
31-MAR-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	2.43	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	1,281,000.000					
30-APR-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	2.37	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	1,281,000.000					
31-MAY-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	2.45	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,281,000.000					
30-JUN-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	2.38	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	1,281,000.000					
31-JUL-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23	0.00	0.00	2.47	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	1,281,000.000					
31-AUG-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.48	0.00	
BVA	1,281,000.000					
30-SEP-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.41	0.00	
BVA	1,281,000.000					
31-OCT-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.50	0.00	
BVA	1,281,000.000					
30-NOV-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.43	0.00	
BVA	1,281,000.000					
31-DEC-23	NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.53	0.00	

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BVA	1,220,000.000					
31-JAN-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.34	0.00	
BVA	1,220,000.000					
28-FEB-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.31	0.00	
BVA	1,220,000.000					
31-MAR-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.34	0.00	
BVA	1,220,000.000					
30-APR-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	0.33	0.00	
BVA	1,220,000.000					
31-MAY-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	0.35	0.00	

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BVA	1,220,000.000					
30-JUN-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.34	0.00	
BVA	1,220,000.000					
31-JUL-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.35	0.00	
BVA	1,220,000.000					
31-AUG-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.35	0.00	
BVA	1,220,000.000					
30-SEP-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.34	0.00	
BVA	1,220,000.000					
31-OCT-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.35	0.00	

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BVA	1,220,000.000					
30-NOV-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.34	0.00	
BVA	1,220,000.000					
31-DEC-23	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.35	0.00	
BVA	900,000.000					
31-JAN-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	780.75-	0.00	
BVA	900,000.000					
28-FEB-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	706.26-	0.00	
BVA	900,000.000					
31-MAR-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	783.00-	0.00	

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BVA	900,000.000					
30-APR-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	758.90-	0.00	
BVA	900,000.000					
31-MAY-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	785.34-	0.00	
BVA	900,000.000					
30-JUN-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	761.16-	0.00	
BVA	900,000.000					
31-JUL-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	787.69-	0.00	
BVA	900,000.000					
31-AUG-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	788.88-	0.00	

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BVA	900,000.000					
30-SEP-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	764.59-	0.00	
BVA	900,000.000					
31-OCT-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	791.24-	0.00	
BVA	900,000.000					
30-NOV-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	766.88-	0.00	
BVA	900,000.000					
31-DEC-23	NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	793.60-	0.00	
BVA	695,000.000					
31-JAN-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	1,445.09-	0.00	

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BVA	695,000.000					
28-FEB-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1,307.10-	0.00	
BVA	695,000.000					
31-MAR-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	1,449.00-	0.00	
BVA	695,000.000					
30-APR-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	1,404.25-	0.00	
BVA	695,000.000					
31-MAY-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	1,453.05-	0.00	
BVA	695,000.000					
30-JUN-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	1,408.17-	0.00	

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BVA	695,000.000					
31-JUL-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	1,457.11-	0.00	
BVA	695,000.000					
31-AUG-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	1,459.18-	0.00	
BVA	695,000.000					
30-SEP-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,414.11-	0.00	
BVA	695,000.000					
31-OCT-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1,463.26-	0.00	
BVA	695,000.000					
30-NOV-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1,418.07-	0.00	

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BVA	695,000.000					
31-DEC-23	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,467.35-	0.00	
BVA	283,000.000					
31-AUG-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.50	0.00	
BVA	283,000.000					
30-SEP-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	5.62	0.00	
BVA	283,000.000					
31-OCT-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	5.84	0.00	
BVA	283,000.000					
30-NOV-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	5.67	0.00	

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BVA	283,000.000					
31-DEC-23	ONEOK INC 5.650% 11/01/2028 DD 08/24/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	5.89	0.00	
BVA	930,000.000					
31-JAN-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	213.39-	0.00	
BVA	930,000.000					
28-FEB-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	193.12-	0.00	
BVA	930,000.000					
31-MAR-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	214.20-	0.00	
BVA	930,000.000					
30-APR-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	207.71-	0.00	

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BVA	930,000.000					
31-MAY-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	215.04-	0.00	
BVA	930,000.000					
30-JUN-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	208.52-	0.00	
BVA	930,000.000					
31-JUL-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	215.89-	0.00	
BVA	930,000.000					
31-AUG-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	216.32-	0.00	
BVA	930,000.000					
30-SEP-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	209.76-	0.00	

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BVA	930,000.000					
31-OCT-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	217.18-	0.00	
BVA	930,000.000					
30-NOV-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	210.59-	0.00	
BVA	930,000.000					
31-DEC-23	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	218.03-	0.00	
BVA	1,350,000.000					
31-JUL-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	93.26	0.00	
BVA	1,350,000.000					
31-AUG-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	116.10	0.00	

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BVA	1,350,000.000					
30-SEP-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	112.90	0.00	
BVA	1,350,000.000					
31-OCT-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	117.21	0.00	
BVA	1,350,000.000					
30-NOV-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	113.98	0.00	
BVA	1,350,000.000					
31-DEC-23	PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	118.34	0.00	
BVA	1,800,000.000					
31-JAN-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	35.26	0.00	

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BVA	1,800,000.000					
28-FEB-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	31.92	0.00	
BVA	1,800,000.000					
31-MAR-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	35.43	0.00	
BVA	1,800,000.000					
30-APR-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	34.37	0.00	
BVA	1,800,000.000					
31-MAY-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	35.60	0.00	
BVA	1,800,000.000					
30-JUN-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	34.54	0.00	

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BVA	1,800,000.000					
31-JUL-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	35.78	0.00	
BVA	1,800,000.000					
31-AUG-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	35.87	0.00	
BVA	1,800,000.000					
30-SEP-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	34.80	0.00	
BVA	1,800,000.000					
31-OCT-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	36.05	0.00	
BVA	1,800,000.000					
30-NOV-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	34.97	0.00	

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BVA	1,800,000.000					
31-DEC-23	PNC BANK NA 2.950% 02/23/2025 DD 02/23/15 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	36.23	0.00	
BVA	1,845,000.000					
31-JAN-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	16.49	0.00	
BVA	1,845,000.000					
28-FEB-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	14.91	0.00	
BVA	1,845,000.000					
31-MAR-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	16.52	0.00	
BVA	1,845,000.000					
30-APR-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	16.01	0.00	

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BVA	1,845,000.000					
31-MAY-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	16.56	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,845,000.000					
30-JUN-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	16.05	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	1,845,000.000					
31-JUL-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	16.60	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	1,845,000.000					
31-AUG-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	16.62	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	1,845,000.000					
30-SEP-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21	0.00	0.00	16.10	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

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BVA	1,845,000.000					
31-OCT-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	16.66	0.00	
BVA	1,845,000.000					
30-NOV-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	16.14	0.00	
BVA	1,845,000.000					
31-DEC-23	PACIFIC LIFE GLOBAL FUNDI 144A 1.375% 04/14/2026 DD 04/14/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	16.70	0.00	
BVA	480,000.000					
31-JAN-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	14.19	0.00	
BVA	480,000.000					
28-FEB-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	12.85	0.00	

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BVA	480,000.000					
31-MAR-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19	0.00	0.00	14.25	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	480,000.000					
30-APR-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19	0.00	0.00	13.82	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	480,000.000					
31-MAY-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19	0.00	0.00	14.32	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	480,000.000					
30-JUN-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19	0.00	0.00	13.89	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	480,000.000					
05-JUL-23	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19	0.00	0.00	2.78	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	410,000.000					
31-JAN-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.89	0.00	
BVA	410,000.000					
28-FEB-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.62	0.00	
BVA	410,000.000					
31-MAR-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.91	0.00	
BVA	410,000.000					
30-APR-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.82	0.00	
BVA	410,000.000					
31-MAY-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.92	0.00	

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BVA	410,000.000					
30-JUN-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.84	0.00	
BVA	410,000.000					
05-JUL-23	PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.57	0.00	
BVA	110,000.000					
31-JAN-23	PFIZER INC 3.200% 09/15/2023 DD 09/07/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	57.34-	0.00	
BVA	110,000.000					
28-FEB-23	PFIZER INC 3.200% 09/15/2023 DD 09/07/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	51.91-	0.00	
BVA	110,000.000					
31-MAR-23	PFIZER INC 3.200% 09/15/2023 DD 09/07/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	57.58-	0.00	

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BVA	110,000.000					
30-APR-23	PFIZER INC 3.200% 09/15/2023 DD 09/07/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	55.85-	0.00	
BVA	110,000.000					
31-MAY-23	PFIZER INC 3.200% 09/15/2023 DD 09/07/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	57.83-	0.00	
BVA	110,000.000					
09-JUN-23	PFIZER INC 3.200% 09/15/2023 DD 09/07/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	22.43-	0.00	
BVA	115,000.000					
31-JAN-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.96	0.00	
BVA	115,000.000					
28-FEB-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.87	0.00	

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BVA	115,000.000					
31-MAR-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.96	0.00	
BVA	115,000.000					
30-APR-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	0.93	0.00	
BVA	115,000.000					
31-MAY-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	0.97	0.00	
BVA	115,000.000					
09-JUN-23	PFIZER INC 2.950% 03/15/2024 DD 03/11/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.37	0.00	
BVA	140,000.000					
31-JAN-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.59	0.00	

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BVA	140,000.000					
28-FEB-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.35	0.00	
BVA	140,000.000					
31-MAR-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.61	0.00	
BVA	140,000.000					
30-APR-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.53	0.00	
BVA	140,000.000					
31-MAY-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.62	0.00	
BVA	140,000.000					
30-JUN-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.55	0.00	

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BVA	140,000.000					
31-JUL-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.64	0.00	
BVA	140,000.000					
31-AUG-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.65	0.00	
BVA	140,000.000					
30-SEP-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.57	0.00	
BVA	140,000.000					
31-OCT-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.66	0.00	
BVA	140,000.000					
30-NOV-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.58	0.00	

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BVA	140,000.000					
31-DEC-23	PFIZER INC 3.450% 03/15/2029 DD 03/11/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.68	0.00	
BVA	166,000.000					
31-JAN-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.45	0.00	
BVA	166,000.000					
28-FEB-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.31	0.00	
BVA	166,000.000					
31-MAR-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.46	0.00	
BVA	166,000.000					
30-APR-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.42	0.00	

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BVA	166,000.000					
31-MAY-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.47	0.00	
BVA	166,000.000					
30-JUN-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.43	0.00	
BVA	166,000.000					
31-JUL-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.49	0.00	
BVA	166,000.000					
31-AUG-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.49	0.00	
BVA	166,000.000					
30-SEP-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.45	0.00	

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BVA	166,000.000					
31-OCT-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22	0.00	0.00	1.51	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					
BVA	166,000.000					
30-NOV-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22	0.00	0.00	1.47	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-MO-FI					
BVA	166,000.000					
31-DEC-23	PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22	0.00	0.00	1.52	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-MO-FI					
BVA	655,000.000					
31-JAN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	0.00	0.00	1.21	0.00	
	ACCRETION INCOME					
	JANUARY 2023					
	PLANT-MO-FI					
BVA	625,000.000					
31-JAN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	0.00	0.00	184.16-	0.00	
	AMORTIZATION EXPENSE					
	JANUARY 2023					
	PLANT-MO-FI					

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BVA	655,000.000					
28-FEB-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.10	0.00	
BVA	625,000.000					
28-FEB-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	166.83-	0.00	
BVA	655,000.000					
31-MAR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.22	0.00	
BVA	625,000.000					
31-MAR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	185.21-	0.00	
BVA	655,000.000					
30-APR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.18	0.00	

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BVA	625,000.000					
30-APR-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	179.77-	0.00	
BVA	655,000.000					
31-MAY-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.23	0.00	
BVA	625,000.000					
31-MAY-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	186.30-	0.00	
BVA	655,000.000					
30-JUN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.19	0.00	
BVA	625,000.000					
30-JUN-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	180.83-	0.00	

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BVA	655,000.000					
31-JUL-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	0.00	0.00	1.24	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	625,000.000					
31-JUL-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	0.00	0.00	187.39-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI					
BVA	655,000.000					
31-AUG-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	0.00	0.00	1.24	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	625,000.000					
31-AUG-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	0.00	0.00	187.95-	0.00	
	AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI					
BVA	655,000.000					
30-SEP-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	0.00	0.00	1.21	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	625,000.000					
30-SEP-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	182.43-	0.00	
BVA	655,000.000					
31-OCT-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.25	0.00	
BVA	625,000.000					
31-OCT-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	189.06-	0.00	
BVA	655,000.000					
30-NOV-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.21	0.00	
BVA	625,000.000					
30-NOV-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	183.51-	0.00	

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BVA	655,000.000					
31-DEC-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.26	0.00	
BVA	625,000.000					
31-DEC-23	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	190.17-	0.00	
BVA	350,000.000					
31-JAN-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	18.72	0.00	
BVA	350,000.000					
28-FEB-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	16.94	0.00	
BVA	350,000.000					
31-MAR-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	18.79	0.00	

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BVA	350,000.000					
30-APR-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	18.22	0.00	
BVA	350,000.000					
31-MAY-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	18.87	0.00	
BVA	350,000.000					
30-JUN-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	18.29	0.00	
BVA	350,000.000					
31-JUL-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	18.94	0.00	
BVA	350,000.000					
31-AUG-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	18.98	0.00	

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BVA	350,000.000					
30-SEP-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	18.40	0.00	
BVA	350,000.000					
31-OCT-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	19.05	0.00	
BVA	350,000.000					
30-NOV-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	18.47	0.00	
BVA	350,000.000					
31-DEC-23	PROLOGIS LP 2.250% 04/15/2030 DD 02/18/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	19.12	0.00	
BVA	115,000.000					
31-JAN-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.27	0.00	

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BVA	115,000.000					
28-FEB-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.06	0.00	
BVA	115,000.000					
31-MAR-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.28	0.00	
BVA	115,000.000					
30-APR-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.21	0.00	
BVA	115,000.000					
31-MAY-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.29	0.00	
BVA	115,000.000					
30-JUN-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.22	0.00	

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BVA	115,000.000					
31-JUL-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.30	0.00	
BVA	115,000.000					
31-AUG-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.30	0.00	
BVA	115,000.000					
30-SEP-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.23	0.00	
BVA	115,000.000					
31-OCT-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.31	0.00	
BVA	115,000.000					
30-NOV-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2.24	0.00	

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BVA	115,000.000					
31-DEC-23	PROLOGIS LP 2.125% 04/15/2027 DD 02/18/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.32	0.00	
BVA	1,070,000.000					
31-JAN-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	153.53-	0.00	
BVA	1,070,000.000					
28-FEB-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	139.17-	0.00	
BVA	1,070,000.000					
31-MAR-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	154.57-	0.00	
BVA	1,070,000.000					
30-APR-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	150.12-	0.00	

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BVA	1,070,000.000					
31-MAY-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	155.66-	0.00	
BVA	1,070,000.000					
30-JUN-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	151.17-	0.00	
BVA	1,070,000.000					
31-JUL-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	156.75-	0.00	
BVA	1,070,000.000					
31-AUG-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	157.31-	0.00	
BVA	1,070,000.000					
30-SEP-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	152.77-	0.00	

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BVA	1,070,000.000					
31-OCT-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	158.41-	0.00	
BVA	1,070,000.000					
30-NOV-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	153.85-	0.00	
BVA	1,070,000.000					
31-DEC-23	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	159.52-	0.00	
BVA	700,000.000					
31-JAN-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	251.50-	0.00	
BVA	700,000.000					
28-FEB-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	227.61-	0.00	

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BVA	700,000.000					
31-MAR-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	252.44-	0.00	
BVA	700,000.000					
30-APR-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	244.78-	0.00	
BVA	700,000.000					
31-MAY-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	253.42-	0.00	
BVA	700,000.000					
30-JUN-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	245.73-	0.00	
BVA	700,000.000					
31-JUL-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	254.40-	0.00	

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BVA	700,000.000					
31-AUG-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	254.90-	0.00	
BVA	700,000.000					
30-SEP-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	247.17-	0.00	
BVA	700,000.000					
31-OCT-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	255.89-	0.00	
BVA	700,000.000					
30-NOV-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	248.12-	0.00	
BVA	700,000.000					
31-DEC-23	REALTY INCOME CORP 2.850% 12/15/2032 DD 06/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	256.88-	0.00	

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BVA	334,000.000					
31-JAN-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2.76	0.00	
BVA	334,000.000					
28-FEB-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2.50	0.00	
BVA	334,000.000					
31-MAR-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2.77	0.00	
BVA	334,000.000					
30-APR-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.69	0.00	
BVA	334,000.000					
31-MAY-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2.78	0.00	

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BVA	334,000.000					
30-JUN-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.69	0.00	
BVA	334,000.000					
31-JUL-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2.79	0.00	
BVA	334,000.000					
31-AUG-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	2.79	0.00	
BVA	334,000.000					
30-SEP-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2.71	0.00	
BVA	334,000.000					
31-OCT-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2.80	0.00	

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BVA	334,000.000					
30-NOV-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20	0.00	0.00	2.71	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	334,000.000					
31-DEC-23	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20	0.00	0.00	2.81	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	290,000.000					
31-JAN-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19	0.00	0.00	7.94	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	290,000.000					
28-FEB-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19	0.00	0.00	7.19	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	290,000.000					
31-MAR-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19	0.00	0.00	7.97	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					

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BVA	290,000.000					
30-APR-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	7.73	0.00	
BVA	290,000.000					
31-MAY-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	8.01	0.00	
BVA	290,000.000					
30-JUN-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	7.76	0.00	
BVA	290,000.000					
31-JUL-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	8.04	0.00	
BVA	290,000.000					
31-AUG-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	8.06	0.00	

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BVA	290,000.000					
30-SEP-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	7.81	0.00	
BVA	290,000.000					
31-OCT-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	8.09	0.00	
BVA	290,000.000					
30-NOV-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	7.85	0.00	
BVA	290,000.000					
31-DEC-23	REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	8.13	0.00	
BVA	345,000.000					
31-JAN-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	5.17	0.00	

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BVA	345,000.000					
28-FEB-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4.69	0.00	
BVA	345,000.000					
31-MAR-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	5.20	0.00	
BVA	345,000.000					
30-APR-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	5.05	0.00	
BVA	345,000.000					
31-MAY-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	5.24	0.00	
BVA	345,000.000					
30-JUN-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	5.09	0.00	

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BVA	345,000.000					
31-JUL-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	5.28	0.00	
BVA	345,000.000					
31-AUG-23	ROGERS COMMUNICATIONS INC/ONTA 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	5.30	0.00	
BVA	345,000.000					
30-SEP-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	24.27	0.00	
BVA	345,000.000					
01-OCT-23	ROGERS COMMUNICATIONS INC 4.100% 10/01/2023 DD 10/02/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.01-	0.00	
BVA						
02-OCT-23	ROGERS COMMUNICATIONS INC	0.00	0.00	0.01	0.00	
25-SEP-13	4.100% 10/01/2023 DD 10/02/13 AMORTIZATION ADJUSTMENT PLANT-MO-FI					

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BVA	245,000.000					
31-JAN-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	232.09-	0.00	
BVA	245,000.000					
28-FEB-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	210.16-	0.00	
BVA	245,000.000					
31-MAR-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	233.20-	0.00	
BVA	245,000.000					
30-APR-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	226.25-	0.00	
BVA	245,000.000					
31-MAY-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	234.35-	0.00	

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BVA	245,000.000					
30-JUN-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	227.36-	0.00	
BVA	245,000.000					
31-JUL-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	235.51-	0.00	
BVA	245,000.000					
31-AUG-23	ROGERS COMMUNICATIONS INC/ONTA 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	236.10-	0.00	
BVA	245,000.000					
30-SEP-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	229.06-	0.00	
BVA	245,000.000					
31-OCT-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	237.27-	0.00	

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BVA	245,000.000					
30-NOV-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	230.19-	0.00	
BVA	245,000.000					
31-DEC-23	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	238.44-	0.00	
BVA	650,000.000					
31-JAN-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	238.29-	0.00	
BVA	650,000.000					
28-FEB-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	215.93-	0.00	
BVA	650,000.000					
31-MAR-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	239.77-	0.00	

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BVA	650,000.000					
30-APR-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	232.78-	0.00	
BVA	650,000.000					
31-MAY-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	241.30-	0.00	
BVA	650,000.000					
30-JUN-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	234.27-	0.00	
BVA	650,000.000					
31-JUL-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	242.84-	0.00	
BVA	650,000.000					
31-AUG-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	243.63-	0.00	

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BVA	650,000.000					
30-SEP-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	236.53-	0.00	
BVA	650,000.000					
31-OCT-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	245.18-	0.00	
BVA	650,000.000					
30-NOV-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	238.04-	0.00	
BVA	650,000.000					
31-DEC-23	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	246.75-	0.00	
BVA	675,000.000					
31-JAN-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	20.11	0.00	

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BVA	675,000.000					
28-FEB-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	18.20	0.00	
BVA	675,000.000					
31-MAR-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	20.20	0.00	
BVA	675,000.000					
30-APR-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	19.59	0.00	
BVA	675,000.000					
31-MAY-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	20.28	0.00	
BVA	675,000.000					
30-JUN-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	19.67	0.00	

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BVA	675,000.000					
31-JUL-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	20.37	0.00	
BVA	675,000.000					
31-AUG-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	20.42	0.00	
BVA	675,000.000					
30-SEP-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	19.80	0.00	
BVA	675,000.000					
31-OCT-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	20.50	0.00	
BVA	675,000.000					
30-NOV-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	19.89	0.00	

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BVA	675,000.000					
31-DEC-23	ROYAL BANK OF CANADA 2.550% 07/16/2024 DD 07/16/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	20.59	0.00	
BVA	905,000.000					
31-JAN-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	122.05	0.00	
BVA	905,000.000					
28-FEB-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	110.46	0.00	
BVA	905,000.000					
31-MAR-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	122.51	0.00	
BVA	905,000.000					
30-APR-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	118.79	0.00	

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BVA	905,000.000					
31-MAY-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	122.99	0.00	
BVA	905,000.000					
30-JUN-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	119.26	0.00	
BVA	905,000.000					
31-JUL-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	123.47	0.00	
BVA	905,000.000					
31-AUG-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	123.72	0.00	
BVA	905,000.000					
30-SEP-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	119.97	0.00	

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BVA	905,000.000					
31-OCT-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	124.20	0.00	
BVA	905,000.000					
30-NOV-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	120.44	0.00	
BVA	905,000.000					
31-DEC-23	ROYALTY PHARMA PLC 2.150% 09/02/2031 DD 07/26/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	124.69	0.00	
BVA	584,000.000					
31-MAY-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	4.82	0.00	
BVA	584,000.000					
30-JUN-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	11.15	0.00	

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BVA	584,000.000					
31-JUL-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	11.58	0.00	
BVA	584,000.000					
31-AUG-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	11.63	0.00	
BVA	584,000.000					
30-SEP-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	11.30	0.00	
BVA	584,000.000					
31-OCT-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	11.73	0.00	
BVA	584,000.000					
30-NOV-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	11.40	0.00	

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BVA	584,000.000					
31-DEC-23	RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	11.83	0.00	
BVA	813,000.000					
31-JAN-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.32	0.00	
BVA	813,000.000					
28-FEB-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.20	0.00	
BVA	813,000.000					
31-MAR-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.33	0.00	
BVA	813,000.000					
30-APR-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.29	0.00	

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BVA	813,000.000					
31-MAY-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1.33	0.00	
BVA	813,000.000					
30-JUN-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1.29	0.00	
BVA	813,000.000					
31-JUL-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1.34	0.00	
BVA	813,000.000					
31-AUG-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.34	0.00	
BVA	813,000.000					
30-SEP-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.30	0.00	

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BVA	813,000.000					
31-OCT-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.35	0.00	
BVA	813,000.000					
30-NOV-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.31	0.00	
BVA	813,000.000					
20-DEC-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.83	0.00	
BVA	797,832.648					
31-DEC-23	SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.52	0.00	
BVA	280,000.000					
31-JAN-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	4.96	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	280,000.000					
28-FEB-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4.49	0.00	
BVA	280,000.000					
31-MAR-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	4.98	0.00	
BVA	280,000.000					
30-APR-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	4.83	0.00	
BVA	280,000.000					
31-MAY-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	5.00	0.00	
BVA	280,000.000					
30-JUN-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	4.85	0.00	

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BVA	280,000.000					
31-JUL-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	5.02	0.00	
BVA	280,000.000					
31-AUG-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	5.03	0.00	
BVA	280,000.000					
30-SEP-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	4.88	0.00	
BVA	280,000.000					
31-OCT-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	5.05	0.00	
BVA	280,000.000					
30-NOV-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	4.90	0.00	

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BVA	280,000.000					
31-DEC-23	CHARLES SCHWAB CORP/THE 2.450% 03/03/2027 DD 03/03/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	5.07	0.00	
BVA	225,000.000					
31-JAN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.41	0.00	
BVA	950,000.000					
31-JAN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	350.51-	0.00	
BVA	225,000.000					
28-FEB-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.37	0.00	
BVA	950,000.000					
28-FEB-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	317.07-	0.00	

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BVA	225,000.000					
31-MAR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	0.41	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	950,000.000					
31-MAR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	351.53-	0.00	
	AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI					
BVA	225,000.000					
30-APR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	0.40	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	950,000.000					
30-APR-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	340.71-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI					
BVA	225,000.000					
31-MAY-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	0.41	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					

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BVA	950,000.000					
31-MAY-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	352.59-	0.00	
	AMORTIZATION EXPENSE					
	MAY 2023					
	PLANT-MO-FI					
BVA	225,000.000					
30-JUN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	0.40	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					
BVA	950,000.000					
30-JUN-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	341.74-	0.00	
	AMORTIZATION EXPENSE					
	JUNE 2023					
	PLANT-MO-FI					
BVA	225,000.000					
31-JUL-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	0.41	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	950,000.000					
31-JUL-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	353.66-	0.00	
	AMORTIZATION EXPENSE					
	JULY 2023					
	PLANT-MO-FI					

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BVA	225,000.000					
31-AUG-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	0.41	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	950,000.000					
31-AUG-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	354.20-	0.00	
	AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI					
BVA	225,000.000					
30-SEP-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	0.40	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	950,000.000					
30-SEP-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	343.30-	0.00	
	AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI					
BVA	225,000.000					
31-OCT-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	0.00	0.00	0.42	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

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BVA	950,000.000					
31-OCT-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	355.27-	0.00	
BVA	225,000.000					
30-NOV-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.40	0.00	
BVA	950,000.000					
30-NOV-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	344.33-	0.00	
BVA	225,000.000					
31-DEC-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.42	0.00	
BVA	950,000.000					
31-DEC-23	SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	356.34-	0.00	

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BVA	430,000.000					
31-JAN-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	115.49-	0.00	
BVA	430,000.000					
28-FEB-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	104.67-	0.00	
BVA	430,000.000					
31-MAR-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	116.25-	0.00	
BVA	430,000.000					
30-APR-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	112.89-	0.00	
BVA	430,000.000					
31-MAY-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	117.04-	0.00	

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BVA	430,000.000					
30-JUN-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	113.65-	0.00	
BVA	430,000.000					
31-JUL-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	117.83-	0.00	
BVA	430,000.000					
31-AUG-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	118.24-	0.00	
BVA	430,000.000					
30-SEP-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	114.82-	0.00	
BVA	430,000.000					
31-OCT-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	119.04-	0.00	

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BVA	430,000.000					
30-NOV-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	115.60-	0.00	
BVA	430,000.000					
31-DEC-23	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	119.85-	0.00	
BVA	443,000.000					
31-OCT-23	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.46	0.00	
BVA	443,000.000					
30-NOV-23	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.96	0.00	
BVA	443,000.000					
31-DEC-23	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2.04	0.00	

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BVA	260,000.000					
31-JAN-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	137.27-	0.00	
BVA	40,000.000					
31-JAN-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	21.65-	0.00	
BVA	260,000.000					
28-FEB-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	124.43-	0.00	
BVA	40,000.000					
28-FEB-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	19.63-	0.00	
BVA	260,000.000					
31-MAR-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	138.22-	0.00	

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BVA	40,000.000					
31-MAR-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	21.80-	0.00	
BVA	260,000.000					
30-APR-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	134.24-	0.00	
BVA	40,000.000					
30-APR-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	21.18-	0.00	
BVA	260,000.000					
31-MAY-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	139.21-	0.00	
BVA	40,000.000					
31-MAY-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	21.96-	0.00	

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BVA	260,000.000					
30-JUN-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	135.21-	0.00	
BVA	40,000.000					
30-JUN-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	21.33-	0.00	
BVA	260,000.000					
31-JUL-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	140.20-	0.00	
BVA	40,000.000					
31-JUL-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	22.12-	0.00	
BVA	260,000.000					
31-AUG-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	140.71-	0.00	

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BVA	40,000.000					
31-AUG-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	22.19-	0.00	
BVA	260,000.000					
30-SEP-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	136.67-	0.00	
BVA	40,000.000					
30-SEP-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	21.56-	0.00	
BVA	260,000.000					
31-OCT-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	141.72-	0.00	
BVA	40,000.000					
31-OCT-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	22.35-	0.00	

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BVA	260,000.000					
30-NOV-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	137.65-	0.00	
BVA	40,000.000					
30-NOV-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	21.71-	0.00	
BVA	260,000.000					
31-DEC-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	142.74-	0.00	
BVA	40,000.000					
31-DEC-23	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	22.51-	0.00	
BVA	130,000.000					
31-JAN-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	25.06-	0.00	

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BVA	130,000.000					
28-FEB-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	22.72-	0.00	
BVA	130,000.000					
31-MAR-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	25.24-	0.00	
BVA	130,000.000					
30-APR-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	24.52-	0.00	
BVA	130,000.000					
31-MAY-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	25.43-	0.00	
BVA	130,000.000					
30-JUN-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	24.71-	0.00	

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BVA	130,000.000					
31-JUL-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	25.62-	0.00	
BVA	130,000.000					
31-AUG-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	25.72-	0.00	
BVA	130,000.000					
30-SEP-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	24.99-	0.00	
BVA	130,000.000					
31-OCT-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	25.92-	0.00	
BVA	130,000.000					
30-NOV-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	25.18-	0.00	

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BVA	130,000.000					
31-DEC-23	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	91.82-	0.00	
BVA	575,000.000					
31-JAN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	33.50-	0.00	
BVA	415,000.000					
31-JAN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	108.54-	0.00	
BVA	575,000.000					
28-FEB-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	30.34-	0.00	
BVA	415,000.000					
28-FEB-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	98.29-	0.00	

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BVA	575,000.000					
31-MAR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	33.68-	0.00	
BVA	415,000.000					
31-MAR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	109.07-	0.00	
BVA	575,000.000					
30-APR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	32.68-	0.00	
BVA	415,000.000					
30-APR-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	105.82-	0.00	
BVA	575,000.000					
31-MAY-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	33.87-	0.00	

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BVA	415,000.000					
31-MAY-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	109.62-	0.00	
BVA	575,000.000					
30-JUN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	32.87-	0.00	
BVA	415,000.000					
30-JUN-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	106.36-	0.00	
BVA	575,000.000					
31-JUL-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	34.05-	0.00	
BVA	415,000.000					
31-JUL-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	110.17-	0.00	

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BVA	575,000.000					
31-AUG-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	34.15-	0.00	
BVA	415,000.000					
31-AUG-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	110.46-	0.00	
BVA	575,000.000					
30-SEP-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	33.14-	0.00	
BVA	415,000.000					
30-SEP-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	107.17-	0.00	
BVA	575,000.000					
31-OCT-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	34.34-	0.00	

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BVA	415,000.000					
31-OCT-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	111.01-	0.00	
BVA	575,000.000					
30-NOV-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	33.32-	0.00	
BVA	415,000.000					
30-NOV-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	107.71-	0.00	
BVA	575,000.000					
31-DEC-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	34.53-	0.00	
BVA	415,000.000					
31-DEC-23	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	111.58-	0.00	

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BVA	1,125,000.000					
31-JAN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	23.48	0.00	
BVA	755,000.000					
31-JAN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	53.22	0.00	
BVA	1,125,000.000					
28-FEB-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	21.26	0.00	
BVA	755,000.000					
28-FEB-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	48.17	0.00	
BVA	1,125,000.000					
31-MAR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	23.58	0.00	

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BVA	755,000.000					
31-MAR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20	0.00	0.00	53.44	0.00	
	ACCRETION INCOME					
	MARCH 2023					
	PLANT-MO-FI					
BVA	1,125,000.000					
30-APR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20	0.00	0.00	22.87	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-MO-FI					
BVA	755,000.000					
30-APR-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20	0.00	0.00	51.84	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-MO-FI					
BVA	1,125,000.000					
31-MAY-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20	0.00	0.00	23.68	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-MO-FI					
BVA	755,000.000					
31-MAY-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20	0.00	0.00	53.68	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-MO-FI					

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BVA	1,125,000.000					
30-JUN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	22.97	0.00	
BVA	755,000.000					
30-JUN-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	52.07	0.00	
BVA	1,125,000.000					
31-JUL-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	23.79	0.00	
BVA	755,000.000					
31-JUL-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	53.92	0.00	
BVA	1,125,000.000					
31-AUG-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	23.84	0.00	

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BVA	755,000.000					
31-AUG-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	54.04	0.00	
BVA	1,125,000.000					
30-SEP-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	23.12	0.00	
BVA	755,000.000					
30-SEP-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	52.42	0.00	
BVA	1,125,000.000					
31-OCT-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	23.94	0.00	
BVA	755,000.000					
31-OCT-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	54.28	0.00	

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BVA	1,125,000.000					
30-NOV-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	23.22	0.00	
BVA	755,000.000					
30-NOV-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	52.65	0.00	
BVA	1,125,000.000					
31-DEC-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	24.04	0.00	
BVA	755,000.000					
31-DEC-23	STARBUCKS CORP 2.550% 11/15/2030 DD 05/07/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	54.52	0.00	
BVA	1,565,000.000					
31-JAN-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	538.03	0.00	

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BVA	1,565,000.000					
28-FEB-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21	0.00	0.00	487.29	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	1,565,000.000					
31-MAR-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21	0.00	0.00	540.83	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	1,565,000.000					
30-APR-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21	0.00	0.00	524.82	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	1,565,000.000					
31-MAY-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21	0.00	0.00	543.75	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,565,000.000					
30-JUN-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21	0.00	0.00	527.66	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					

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BVA	1,565,000.000					
31-JUL-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	546.69	0.00	
BVA	1,565,000.000					
31-AUG-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	548.19	0.00	
BVA	1,565,000.000					
30-SEP-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	531.96	0.00	
BVA	1,565,000.000					
31-OCT-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	551.15	0.00	
BVA	1,565,000.000					
30-NOV-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	534.83	0.00	

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BVA	1,565,000.000					
31-DEC-23	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	554.12	0.00	
BVA	1,235,000.000					
31-JAN-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	666.03-	0.00	
BVA	1,235,000.000					
28-FEB-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	603.15-	0.00	
BVA	1,235,000.000					
31-MAR-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	669.35-	0.00	
BVA	1,235,000.000					
30-APR-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	649.46-	0.00	

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BVA 31-MAY-23	1,235,000.000 T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	672.81-	0.00	
BVA 30-JUN-23	1,235,000.000 T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	652.81-	0.00	
BVA 31-JUL-23	1,235,000.000 T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	676.28-	0.00	
BVA 31-AUG-23	1,235,000.000 T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	678.05-	0.00	
BVA 30-SEP-23	1,235,000.000 T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	657.89-	0.00	

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BVA	1,235,000.000					
31-OCT-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	681.54-	0.00	
BVA	1,235,000.000					
30-NOV-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	661.28-	0.00	
BVA	1,235,000.000					
31-DEC-23	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	685.06-	0.00	
BVA	603,000.000					
31-JAN-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	6.62	0.00	
BVA	603,000.000					
28-FEB-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	6.01	0.00	

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BVA	603,000.000					
31-MAR-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22	0.00	0.00	6.68	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	603,000.000					
30-APR-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22	0.00	0.00	6.49	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	603,000.000					
31-MAY-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22	0.00	0.00	6.73	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	603,000.000					
30-JUN-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22	0.00	0.00	6.55	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	603,000.000					
31-JUL-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22	0.00	0.00	6.79	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	603,000.000					
31-AUG-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	6.82	0.00	
BVA	603,000.000					
30-SEP-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	6.63	0.00	
BVA	603,000.000					
31-OCT-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	6.88	0.00	
BVA	603,000.000					
30-NOV-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	6.69	0.00	
BVA	603,000.000					
31-DEC-23	T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	6.94	0.00	

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BVA	805,000.000					
31-JAN-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	108.98-	0.00	
BVA	805,000.000					
28-FEB-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	98.59-	0.00	
BVA	805,000.000					
31-MAR-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	109.31-	0.00	
BVA	805,000.000					
30-APR-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	105.95-	0.00	
BVA	805,000.000					
31-MAY-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	109.65-	0.00	

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BVA	805,000.000					
30-JUN-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	106.28-	0.00	
BVA	805,000.000					
31-JUL-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	110.00-	0.00	
BVA	805,000.000					
31-AUG-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	110.17-	0.00	
BVA	805,000.000					
30-SEP-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	106.79-	0.00	
BVA	805,000.000					
31-OCT-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	110.51-	0.00	

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BVA	805,000.000					
30-NOV-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	107.12-	0.00	
BVA	805,000.000					
31-DEC-23	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	110.86-	0.00	
BVA	660,000.000					
31-JAN-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.26	0.00	
BVA	660,000.000					
28-FEB-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.24	0.00	
BVA	660,000.000					
31-MAR-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.26	0.00	

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BVA	660,000.000					
30-APR-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	0.25	0.00	
BVA	660,000.000					
31-MAY-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	0.26	0.00	
BVA	660,000.000					
30-JUN-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.26	0.00	
BVA	660,000.000					
31-JUL-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.27	0.00	
BVA	660,000.000					
31-AUG-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.27	0.00	

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BVA	660,000.000					
30-SEP-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.26	0.00	
BVA	660,000.000					
31-OCT-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.27	0.00	
BVA	660,000.000					
30-NOV-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.26	0.00	
BVA	660,000.000					
31-DEC-23	TARGET CORP 3.375% 04/15/2029 DD 03/27/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.27	0.00	
BVA	330,000.000					
31-JAN-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	15.96-	0.00	

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BVA	255,000.000					
31-JAN-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	153.37-	0.00	
BVA	330,000.000					
28-FEB-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	14.48-	0.00	
BVA	255,000.000					
28-FEB-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	138.95-	0.00	
BVA	330,000.000					
31-MAR-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	16.09-	0.00	
BVA	255,000.000					
31-MAR-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	154.25-	0.00	

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BVA	330,000.000					
30-APR-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	15.64-	0.00	
BVA	255,000.000					
30-APR-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	149.73-	0.00	
BVA	330,000.000					
31-MAY-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	16.23-	0.00	
BVA	255,000.000					
31-MAY-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	155.17-	0.00	
BVA	330,000.000					
30-JUN-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	15.77-	0.00	

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BVA	255,000.000					
30-JUN-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	150.62-	0.00	
BVA	330,000.000					
31-JUL-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	16.37-	0.00	
BVA	255,000.000					
31-JUL-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	156.09-	0.00	
BVA	330,000.000					
31-AUG-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	16.44-	0.00	
BVA	255,000.000					
31-AUG-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	156.57-	0.00	

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BVA	330,000.000					
30-SEP-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	15.97-	0.00	
BVA	255,000.000					
30-SEP-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	151.97-	0.00	
BVA	330,000.000					
31-OCT-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	16.57-	0.00	
BVA	255,000.000					
31-OCT-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	157.50-	0.00	
BVA	330,000.000					
30-NOV-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	16.11-	0.00	

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BVA	255,000.000					
30-NOV-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	152.88-	0.00	
BVA	330,000.000					
31-DEC-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	16.71-	0.00	
BVA	255,000.000					
31-DEC-23	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	158.43-	0.00	
BVA	739,000.000					
28-FEB-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.01	0.00	
BVA	739,000.000					
31-MAR-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.01	0.00	

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BVA	739,000.000					
30-APR-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	739,000.000					
31-MAY-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	739,000.000					
30-JUN-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	739,000.000					
31-JUL-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	739,000.000					
31-AUG-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					

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BVA	739,000.000					
30-SEP-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	739,000.000					
31-OCT-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	739,000.000					
30-NOV-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	739,000.000					
31-DEC-23	TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23	0.00	0.00	0.01	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	1,950,000.000					
31-JAN-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	3.05	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					

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BVA	1,950,000.000					
28-FEB-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	2.77	0.00	
	ACCRETION INCOME					
	FEBRUARY 2023					
	PLANT-MO-FI					
BVA	1,950,000.000					
31-MAR-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	3.08	0.00	
	ACCRETION INCOME					
	MARCH 2023					
	PLANT-MO-FI					
BVA	1,950,000.000					
30-APR-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	2.99	0.00	
	ACCRETION INCOME					
	APRIL 2023					
	PLANT-MO-FI					
BVA	1,950,000.000					
31-MAY-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	3.11	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-MO-FI					
BVA	1,950,000.000					
30-JUN-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	3.02	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,950,000.000					
31-JUL-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	3.13	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	1,950,000.000					
31-AUG-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	3.15	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	1,950,000.000					
30-SEP-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	3.06	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	1,950,000.000					
31-OCT-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	3.18	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	1,950,000.000					
30-NOV-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	3.09	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					

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BVA	1,950,000.000					
31-DEC-23	TOYOTA AUTO RECEIVABLES 2 D A3 5.300% 09/15/2027 DD 11/08/22	0.00	0.00	3.20	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	2,150,000.000					
31-JUL-23	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22	0.00	0.00	1,532.03	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	2,150,000.000					
31-AUG-23	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22	0.00	0.00	1,906.85	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	2,150,000.000					
30-SEP-23	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22	0.00	0.00	1,853.93	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	2,150,000.000					
31-OCT-23	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22	0.00	0.00	1,924.35	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

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BVA	2,150,000.000					
30-NOV-23	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1,870.95	0.00	
BVA	2,150,000.000					
31-DEC-23	TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,942.02	0.00	
BVA	370,000.000					
31-JAN-23	UNION PACIFIC CORP 3.150% 03/01/2024 DD 02/19/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	5.20	0.00	
BVA	370,000.000					
28-FEB-23	UNION PACIFIC CORP 3.150% 03/01/2024 DD 02/19/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4.71	0.00	
BVA	370,000.000					
31-MAR-23	UNION PACIFIC CORP 3.150% 03/01/2024 DD 02/19/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	5.22	0.00	

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BVA	370,000.000					
30-APR-23	UNION PACIFIC CORP 3.150% 03/01/2024 DD 02/19/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	5.07	0.00	
BVA	370,000.000					
31-MAY-23	UNION PACIFIC CORP 3.150% 03/01/2024 DD 02/19/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	5.25	0.00	
BVA	370,000.000					
12-JUN-23	UNION PACIFIC CORP 3.150% 03/01/2024 DD 02/19/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2.21	0.00	
BVA	410,000.000					
31-JAN-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.87	0.00	
BVA	410,000.000					
28-FEB-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.79	0.00	

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BVA	410,000.000					
31-MAR-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21	0.00	0.00	0.87	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	410,000.000					
30-APR-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21	0.00	0.00	0.85	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	410,000.000					
31-MAY-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21	0.00	0.00	0.88	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	410,000.000					
30-JUN-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21	0.00	0.00	0.85	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	410,000.000					
31-JUL-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21	0.00	0.00	0.88	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	410,000.000					
31-AUG-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.89	0.00	
BVA	410,000.000					
30-SEP-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.86	0.00	
BVA	410,000.000					
31-OCT-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.89	0.00	
BVA	410,000.000					
30-NOV-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.87	0.00	
BVA	410,000.000					
31-DEC-23	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.90	0.00	

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BVA	620,000.000					
31-JAN-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	10.42	0.00	
BVA	620,000.000					
28-FEB-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	9.43	0.00	
BVA	620,000.000					
31-MAR-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	10.46	0.00	
BVA	620,000.000					
30-APR-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	10.14	0.00	
BVA	620,000.000					
31-MAY-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	10.50	0.00	

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BVA	620,000.000					
30-JUN-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	10.18	0.00	
BVA	620,000.000					
31-JUL-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	10.54	0.00	
BVA	620,000.000					
31-AUG-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	10.56	0.00	
BVA	620,000.000					
30-SEP-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	10.24	0.00	
BVA	620,000.000					
31-OCT-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	10.61	0.00	

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BVA	620,000.000					
30-NOV-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	10.28	0.00	
BVA	620,000.000					
31-DEC-23	US BANCORP 2.400% 07/30/2024 DD 07/29/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	10.65	0.00	
BVA	355,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	17.58-	0.00	
BVA	1,270,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	132.90-	0.00	
BVA	14,290,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	3,073.93-	0.00	

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BVA	510,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	92.08-	0.00	
BVA	6,850,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	804.04-	0.00	
BVA	750,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	170.98	0.00	
BVA	200,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	51.91	0.00	
BVA	400,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	95.08	0.00	

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BVA	625,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	195.02	0.00	
BVA	750,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	359.57	0.00	
BVA	1,000,000.000					
31-JAN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	433.86	0.00	
BVA	355,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	15.91-	0.00	
BVA	1,270,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	120.25-	0.00	

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BVA	14,290,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2,781.02-	0.00	
BVA	510,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	83.31-	0.00	
BVA	6,850,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	727.54-	0.00	
BVA	750,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	154.82	0.00	
BVA	200,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	47.01	0.00	

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BVA	400,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	86.10	0.00	
BVA	625,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	176.64	0.00	
BVA	750,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	325.94	0.00	
BVA	1,000,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	393.17	0.00	
BVA	689,000.000					
28-FEB-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	244.53	0.00	

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BVA	355,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	17.64-	0.00	
BVA	1,270,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	133.36-	0.00	
BVA	14,290,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	3,083.57-	0.00	
BVA	510,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	92.38-	0.00	
BVA	6,850,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	806.81-	0.00	

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BVA	750,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	171.81	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	200,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	52.17	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	400,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	95.54	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	625,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	196.06	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	750,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	362.03	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					

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BVA	1,000,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	436.60	0.00	
BVA	689,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	271.49	0.00	
BVA	250,000.000					
31-MAR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	110.84	0.00	
BVA	355,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	17.10-	0.00	
BVA	1,270,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	129.29-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	14,290,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	2,989.01-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI					
BVA	510,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	89.55-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI					
BVA	6,850,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	782.19-	0.00	
	AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI					
BVA	750,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	166.69	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	200,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	50.62	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					

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BVA	400,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	92.70	0.00	
BVA	625,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	190.27	0.00	
BVA	750,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	351.61	0.00	
BVA	1,000,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	423.92	0.00	
BVA	689,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	263.55	0.00	

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BVA	250,000.000					
30-APR-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	107.62	0.00	
BVA	14,290,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	2,395.01-	0.00	
BVA	355,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	13.71-	0.00	
BVA	1,270,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	103.62-	0.00	
BVA	510,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	71.76-	0.00	

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BVA	6,850,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	626.84-	0.00	
	AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI					
BVA	750,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	133.68	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	200,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	40.60	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	400,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	74.35	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	625,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	152.63	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					

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BVA	750,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	282.26	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,000,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	340.22	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	689,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	211.47	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	250,000.000					
24-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	86.38	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	355,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	4.00-	0.00	
	AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI					

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BVA	1,270,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	30.26-	0.00	
BVA	12,790,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	626.02-	0.00	
BVA	510,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	20.96-	0.00	
BVA	6,850,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	183.08-	0.00	
BVA	750,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	39.07	0.00	

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BVA	200,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	11.87	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	400,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	21.73	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	625,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	44.61	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	750,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	82.56	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,000,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	99.49	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					

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BVA	689,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	61.83	0.00	
BVA	250,000.000					
31-MAY-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	25.26	0.00	
BVA	12,790,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	1,968.21-	0.00	
BVA	355,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	12.59-	0.00	
BVA	1,270,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	95.16-	0.00	

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BVA	510,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	65.89-	0.00	
	AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI					
BVA	6,850,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	575.64-	0.00	
	AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI					
BVA	750,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	122.85	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	200,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	37.32	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	400,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	68.33	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					

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BVA	625,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	140.31	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	750,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	259.67	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	1,000,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	312.91	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	689,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	194.46	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	250,000.000					
22-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	79.44	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					

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BVA	355,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	4.58-	0.00	
BVA	1,270,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	34.65-	0.00	
BVA	11,090,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	621.31-	0.00	
BVA	510,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	23.99-	0.00	
BVA	6,850,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	209.59-	0.00	

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BVA	750,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	44.75	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	200,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	13.60	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	400,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	24.89	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	625,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	51.12	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	750,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	94.67	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					

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BVA	1,000,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	114.05	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	689,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	70.87	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	250,000.000					
30-JUN-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	28.96	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	355,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	14.33-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI					
BVA	1,270,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	108.32-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI					

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BVA	11,090,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	1,942.41-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI					
BVA	510,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	75.00-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI					
BVA	6,850,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	655.28-	0.00	
	AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI					
BVA	750,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	139.95	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	200,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	42.52	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	400,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	77.84	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	625,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	159.87	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	750,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	296.10	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	1,000,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	356.72	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	689,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	221.64	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	250,000.000					
25-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	90.57	0.00	
BVA	355,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	3.45-	0.00	
BVA	1,270,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	26.04-	0.00	
BVA	11,090,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	466.80-	0.00	
BVA	510,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	18.02-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	6,850,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	157.50-	0.00	
BVA	750,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	33.66	0.00	
BVA	200,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	10.23	0.00	
BVA	400,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	18.72	0.00	
BVA	625,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	38.46	0.00	

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BVA	750,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	71.27	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	1,000,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	85.84	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	689,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	53.33	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	250,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	21.80	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	1,000,000.000					
31-JUL-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	88.58	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	355,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	17.81-	0.00	
BVA	1,270,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	134.56-	0.00	
BVA	11,090,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	2,412.56-	0.00	
BVA	510,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	93.16-	0.00	
BVA	6,850,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	814.02-	0.00	

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BVA	750,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	173.98	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	200,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	52.86	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	400,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	96.77	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	625,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	198.80	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	750,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	368.49	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					

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BVA	1,000,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	443.80	0.00	
BVA	689,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	275.69	0.00	
BVA	250,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	112.68	0.00	
BVA	1,000,000.000					
31-AUG-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	457.97	0.00	
BVA	355,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	17.27-	0.00	

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BVA	1,270,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	130.46-	0.00	
	AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI					
BVA	11,090,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	2,338.57-	0.00	
	AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI					
BVA	510,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	90.31-	0.00	
	AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI					
BVA	6,850,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	789.18-	0.00	
	AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI					
BVA	750,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	168.79	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

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BVA	200,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	51.29	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	400,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	93.89	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	625,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	192.93	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	750,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	357.88	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	1,000,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	430.91	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

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BVA	689,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	267.63	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	250,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	109.41	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	1,000,000.000					
30-SEP-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	444.70	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	355,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	17.88-	0.00	
	AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI					
BVA	1,270,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	135.05-	0.00	
	AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI					

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BVA	11,090,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2,420.37-	0.00	
BVA	510,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	93.47-	0.00	
BVA	6,850,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	816.91-	0.00	
BVA	750,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	174.85	0.00	
BVA	200,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	53.13	0.00	

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BVA	400,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	97.26	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	625,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	199.90	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	750,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	371.09	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	1,000,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	446.70	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	689,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	277.38	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

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BVA	250,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	113.43	0.00	
BVA	1,000,000.000					
31-OCT-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	461.03	0.00	
BVA	355,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	17.33-	0.00	
BVA	1,270,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	130.93-	0.00	
BVA	11,090,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2,346.15-	0.00	

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BVA	510,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	90.61-	0.00	
BVA	6,850,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	791.98-	0.00	
BVA	750,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	169.64	0.00	
BVA	200,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	51.55	0.00	
BVA	400,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	94.36	0.00	

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BVA	625,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	193.99	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	750,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	360.41	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	1,000,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	433.73	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	689,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	269.27	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	250,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	110.14	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					

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BVA	1,000,000.000					
30-NOV-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	447.67	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	355,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	17.94-	0.00	
	AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI					
BVA	1,270,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	135.53-	0.00	
	AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI					
BVA	11,090,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	2,428.22-	0.00	
	AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI					
BVA	510,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	93.78-	0.00	
	AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI					

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BVA	6,850,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	819.81-	0.00	
BVA	750,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	175.73	0.00	
BVA	200,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	53.41	0.00	
BVA	400,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	97.75	0.00	
BVA	625,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	201.00	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	750,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	373.71	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	1,000,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	449.62	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	689,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	279.09	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	250,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	114.18	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	1,000,000.000					
31-DEC-23	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	0.00	0.00	464.11	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					

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BVA	13,290,000.000					
31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	2,249.55	0.00	
BVA	5,870,000.000					
31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1,472.40	0.00	
BVA	750,000.000					
31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	220.45	0.00	
BVA	4,600,000.000					
31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	3,142.57	0.00	
BVA	1,900,000.000					
31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1,372.03	0.00	

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BVA	300,000.000					
31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	209.78	0.00	
BVA	350,000.000					
31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	355.94	0.00	
BVA	500,000.000					
31-JAN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	468.91	0.00	
BVA	13,290,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2,035.37	0.00	
BVA	5,870,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1,332.39	0.00	

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BVA	750,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	199.50	0.00	
BVA	4,600,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	2,846.18	0.00	
BVA	1,900,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1,242.75	0.00	
BVA	300,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	190.00	0.00	
BVA	350,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	322.72	0.00	

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BVA	500,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	425.00	0.00	
BVA	607,000.000					
28-FEB-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	476.39	0.00	
BVA	13,290,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2,256.97	0.00	
BVA	5,870,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1,477.63	0.00	
BVA	750,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	221.26	0.00	

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BVA	4,600,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	3,158.87	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	1,900,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1,379.40	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	300,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	210.88	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	350,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	358.53	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	500,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	472.02	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					

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BVA	607,000.000					
31-MAR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	528.98	0.00	
BVA	13,290,000.000					
13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	948.11	0.00	
BVA	5,870,000.000					
13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	620.80	0.00	
BVA	750,000.000					
13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	92.97	0.00	
BVA	4,600,000.000					
13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1,328.29	0.00	

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BVA	1,900,000.000					
13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	580.09	0.00	
BVA	300,000.000					
13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	88.68	0.00	
BVA	350,000.000					
13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	150.92	0.00	
BVA	500,000.000					
13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	198.63	0.00	
BVA	607,000.000					
13-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	222.55	0.00	

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BVA	13,290,000.000					
14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	218.95	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	5,870,000.000					
14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	143.37	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	750,000.000					
14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	21.47	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	4,600,000.000					
14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	306.88	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	1,900,000.000					
14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	134.03	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					

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BVA	300,000.000					
14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	20.49	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	350,000.000					
14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	34.88	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	500,000.000					
14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	45.91	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	607,000.000					
14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	51.43	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	610,000.000					
14-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	51.01	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					

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BVA	13,290,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1,021.96	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	5,870,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	669.20	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	750,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	100.22	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	4,600,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1,432.48	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	1,900,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	625.62	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					

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BVA	300,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	95.64	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	350,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	162.85	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	500,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	214.30	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	607,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	240.07	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	610,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	238.11	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					

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BVA	310,000.000					
30-APR-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	123.74	0.00	
BVA	13,290,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	2,264.68	0.00	
BVA	5,870,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	1,483.05	0.00	
BVA	750,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	222.10	0.00	
BVA	4,600,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	3,175.81	0.00	

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BVA	1,900,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1,387.07	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	300,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	212.03	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	350,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	361.22	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	500,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	475.26	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	607,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	532.35	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					

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BVA	610,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	528.00	0.00	
BVA	310,000.000					
31-MAY-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	274.40	0.00	
BVA	13,290,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1,609.98	0.00	
BVA	5,870,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1,054.45	0.00	
BVA	750,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	157.93	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	4,600,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	2,259.93	0.00	
BVA	1,900,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	987.15	0.00	
BVA	300,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	150.89	0.00	
BVA	350,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	257.33	0.00	
BVA	500,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	338.46	0.00	

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BVA	607,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	379.02	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	610,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	375.91	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	310,000.000					
22-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	195.37	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	12,640,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	557.50	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	5,870,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	383.94	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					

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BVA	750,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	57.51	0.00	
BVA	4,600,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	823.38	0.00	
BVA	1,900,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	359.68	0.00	
BVA	300,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	54.98	0.00	
BVA	350,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	93.83	0.00	

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BVA	500,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	123.38	0.00	
BVA	607,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	138.14	0.00	
BVA	610,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	137.00	0.00	
BVA	310,000.000					
30-JUN-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	71.21	0.00	
BVA	12,640,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2,161.27	0.00	

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BVA	5,870,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1,488.49	0.00	
BVA	750,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	222.95	0.00	
BVA	4,600,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	3,192.84	0.00	
BVA	1,900,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1,394.78	0.00	
BVA	300,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	213.18	0.00	

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BVA	350,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	363.94	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	500,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	478.53	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	607,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	535.75	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	610,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	531.33	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	310,000.000					
31-JUL-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	276.16	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	12,640,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	2,165.02	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	5,870,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1,491.26	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	750,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	223.38	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	4,600,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	3,201.53	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	1,900,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1,398.71	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					

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BVA	300,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	213.77	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	350,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	365.32	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	500,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	480.20	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	607,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	537.48	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	610,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	533.03	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					

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BVA	310,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	277.06	0.00	
BVA	1,000,000.000					
31-AUG-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	988.80	0.00	
BVA	12,640,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	2,098.81	0.00	
BVA	5,870,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,445.85	0.00	
BVA	750,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	216.59	0.00	

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BVA	4,600,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	3,106.68	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	1,900,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1,357.41	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	300,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	207.44	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	350,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	354.89	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	500,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	466.32	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

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BVA	607,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	521.83	0.00	
BVA	610,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	517.48	0.00	
BVA	310,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	269.00	0.00	
BVA	1,000,000.000					
30-SEP-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	960.34	0.00	
BVA	12,640,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1,261.40	0.00	

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BVA	5,870,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	869.07	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	750,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	130.20	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	4,600,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1,868.92	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	1,900,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	816.67	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	300,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	124.80	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

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BVA	350,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	213.72	0.00	
BVA	500,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	280.74	0.00	
BVA	607,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	314.08	0.00	
BVA	610,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	311.45	0.00	
BVA	310,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	161.91	0.00	

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BVA	1,000,000.000					
18-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	578.20	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	11,540,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	832.57	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	5,870,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	628.34	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	750,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	94.14	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	4,600,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1,351.91	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

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BVA	1,900,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	590.78	0.00	
BVA	300,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	90.28	0.00	
BVA	350,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	154.69	0.00	
BVA	500,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	203.17	0.00	
BVA	607,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	227.26	0.00	

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BVA	610,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	225.35	0.00	
BVA	310,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	117.16	0.00	
BVA	1,000,000.000					
31-OCT-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	418.46	0.00	
BVA	11,540,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	961.35	0.00	
BVA	5,870,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	725.58	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	750,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	108.71	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	4,600,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1,561.67	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	1,900,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	682.48	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	300,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	104.29	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	350,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	178.78	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					

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BVA	500,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	234.76	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	607,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	262.58	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	610,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	260.37	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	310,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	135.36	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	1,000,000.000					
15-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	483.57	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					

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BVA	11,540,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	962.16	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	5,870,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	726.23	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	750,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	108.81	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	4,600,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1,563.73	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	1,900,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	683.41	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					

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BVA	300,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	104.43	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	350,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	179.11	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	500,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	235.16	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	607,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	262.99	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	610,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	260.78	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					

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BVA	310,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	135.58	0.00	
BVA	1,000,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	484.41	0.00	
BVA	2,100,000.000					
30-NOV-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1,152.27	0.00	
BVA	11,540,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	898.77	0.00	
BVA	5,870,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	678.43	0.00	

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BVA	750,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	101.65	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	4,600,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	1,461.40	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	1,900,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	638.72	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	300,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	97.59	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	350,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	167.47	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					

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BVA	500,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	219.85	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	607,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	245.84	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	610,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	243.77	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	310,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	126.74	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	1,000,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	0.00	0.00	452.90	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					

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BVA	2,100,000.000					
14-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,077.62	0.00	
BVA	11,540,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,092.21	0.00	
BVA	5,870,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	824.50	0.00	
BVA	750,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	123.54	0.00	
BVA	4,600,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,776.74	0.00	

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BVA	1,900,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	776.57	0.00	
BVA	300,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	118.66	0.00	
BVA	350,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	203.71	0.00	
BVA	500,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	267.38	0.00	
BVA	607,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	298.96	0.00	

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BVA	610,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	296.43	0.00	
BVA	310,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	154.12	0.00	
BVA	1,000,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	550.84	0.00	
BVA	2,100,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,311.01	0.00	
BVA	2,435,000.000					
31-DEC-23	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,349.20	0.00	

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BVA	700,000.000					
13-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	106.73	0.00	
BVA	700,000.000					
14-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	29.14	0.00	
BVA	235,000.000					
14-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	9.49	0.00	
BVA	700,000.000					
28-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	136.03	0.00	
BVA	235,000.000					
28-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	44.28	0.00	

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BVA	235,000.000					
28-APR-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	45.77	0.00	
BVA	700,000.000					
31-MAY-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	301.64	0.00	
BVA	235,000.000					
31-MAY-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	98.18	0.00	
BVA	235,000.000					
31-MAY-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	101.50	0.00	
BVA	475,000.000					
31-MAY-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	202.18	0.00	

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BVA	700,000.000					
30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	292.83	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	235,000.000					
30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	95.31	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	235,000.000					
30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	98.54	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	475,000.000					
30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	196.27	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	490,000.000					
30-JUN-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	216.13	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					

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BVA	700,000.000					
25-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	244.77	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	235,000.000					
25-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	79.66	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	235,000.000					
25-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	82.36	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	475,000.000					
25-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	164.06	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	490,000.000					
25-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	180.68	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	700,000.000					
31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	58.89	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	235,000.000					
31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	19.17	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	235,000.000					
31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	19.82	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	475,000.000					
31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	39.47	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	490,000.000					
31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	43.48	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	500,000.000					
31-JUL-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	45.84	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	700,000.000					
31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	304.47	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	235,000.000					
31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	99.09	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	235,000.000					
31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	102.45	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	475,000.000					
31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	204.07	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	490,000.000					
31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	224.78	0.00	
BVA	500,000.000					
31-AUG-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	236.98	0.00	
BVA	700,000.000					
30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	295.58	0.00	
BVA	235,000.000					
30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	96.19	0.00	
BVA	235,000.000					
30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	99.46	0.00	

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BVA	475,000.000					
30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	198.10	0.00	
BVA	490,000.000					
30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	218.24	0.00	
BVA	500,000.000					
30-SEP-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	230.11	0.00	
BVA	235,000.000					
04-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	12.86	0.00	
BVA	475,000.000					
04-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	26.49	0.00	

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BVA	700,000.000					
04-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	39.53	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	235,000.000					
04-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	13.30	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	490,000.000					
04-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	29.19	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	500,000.000					
04-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	30.78	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	700,000.000					
31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	266.94	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

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BVA	235,000.000					
31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	89.83	0.00	
BVA	360,000.000					
31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	135.59	0.00	
BVA	490,000.000					
31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	197.12	0.00	
BVA	500,000.000					
31-OCT-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	207.86	0.00	
BVA	700,000.000					
30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	297.42	0.00	

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BVA	235,000.000					
30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	100.08	0.00	
BVA	360,000.000					
30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	151.07	0.00	
BVA	490,000.000					
30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	219.65	0.00	
BVA	500,000.000					
30-NOV-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	231.63	0.00	
BVA	700,000.000					
31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	308.27	0.00	

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BVA	235,000.000					
31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	103.73	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	360,000.000					
31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	156.57	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	490,000.000					
31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	227.69	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	500,000.000					
31-DEC-23	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	0.00	0.00	240.13	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	325,000.000					
30-SEP-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23	0.00	0.00	61.57	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

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BVA	325,000.000					
04-OCT-23	U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	8.24	0.00	
BVA	170,000.000					
29-SEP-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	3.24	0.00	
BVA	170,000.000					
31-OCT-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	3.15	0.00	
BVA	300,000.000					
31-OCT-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	35.81	0.00	
BVA	170,000.000					
30-NOV-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	3.16	0.00	

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BVA	300,000.000					
30-NOV-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	35.95	0.00	
BVA	500,000.000					
30-NOV-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	84.63	0.00	
BVA	170,000.000					
31-DEC-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	3.27	0.00	
BVA	300,000.000					
31-DEC-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	37.29	0.00	
BVA	500,000.000					
31-DEC-23	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	87.81	0.00	

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BVA	1,100,000.000					
01-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	5.03-	0.00	
BVA	700,000.000					
15-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	14.93-	0.00	
BVA	700,000.000					
31-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	14.96-	0.00	
BVA	400,000.000					
31-DEC-23	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	33.52-	0.00	
BVA	2,200,000.000					
31-JAN-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	308.84	0.00	

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BVA	2,200,000.000					
28-FEB-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21	0.00	0.00	279.38	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	2,200,000.000					
31-MAR-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21	0.00	0.00	309.75	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	2,200,000.000					
30-APR-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21	0.00	0.00	300.22	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	2,200,000.000					
31-MAY-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21	0.00	0.00	310.69	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	2,200,000.000					
30-JUN-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21	0.00	0.00	301.13	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					

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BVA	2,200,000.000					
31-JUL-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21	0.00	0.00	311.64	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	2,200,000.000					
31-AUG-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21	0.00	0.00	312.12	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	2,200,000.000					
30-SEP-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21	0.00	0.00	302.51	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	2,200,000.000					
31-OCT-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21	0.00	0.00	313.07	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	2,200,000.000					
30-NOV-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21	0.00	0.00	303.43	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	2,200,000.000					
31-DEC-23	U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	314.02	0.00	
BVA	12,375,000.000					
31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1,479.28	0.00	
BVA	1,110,000.000					
31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	234.11	0.00	
BVA	14,155,000.000					
31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	7,701.56	0.00	
BVA	4,000,000.000					
31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	3,184.11	0.00	

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BVA	1,800,000.000					
31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	2,766.23	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	8,000,000.000					
31-JAN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	13,072.07	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	12,375,000.000					
28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	1,337.28	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	1,110,000.000					
28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	211.66	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	14,155,000.000					
28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	6,965.42	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					

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BVA	4,000,000.000					
28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	2,880.56	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	1,800,000.000					
28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	2,504.66	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	8,000,000.000					
28-FEB-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	11,837.39	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	12,375,000.000					
31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	1,481.72	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	1,110,000.000					
31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	234.54	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	14,155,000.000					
31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	7,720.91	0.00	
BVA	4,000,000.000					
31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	3,193.80	0.00	
BVA	1,800,000.000					
31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	2,779.16	0.00	
BVA	8,000,000.000					
31-MAR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	13,136.13	0.00	
BVA	12,375,000.000					
30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1,435.17	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,110,000.000					
30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	227.20	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	14,155,000.000					
30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	7,481.71	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	4,000,000.000					
30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	3,095.71	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	1,800,000.000					
30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	2,696.11	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	8,000,000.000					
30-APR-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	12,745.07	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	12,375,000.000					
31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	1,484.25	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,110,000.000					
31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	234.99	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	14,155,000.000					
31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	7,740.97	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	4,000,000.000					
31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	3,203.84	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,800,000.000					
31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	2,792.60	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					

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BVA	8,000,000.000					
31-MAY-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	13,202.68	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	12,375,000.000					
30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	1,437.62	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	1,110,000.000					
30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	227.63	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	14,155,000.000					
30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	7,501.15	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	4,000,000.000					
30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	3,105.44	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					

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BVA	1,800,000.000					
30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	2,709.14	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	8,000,000.000					
30-JUN-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	12,809.65	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	12,375,000.000					
31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	1,486.79	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	1,110,000.000					
31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	235.43	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	14,155,000.000					
31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	7,761.09	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	4,000,000.000					
31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	3,213.92	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	1,800,000.000					
31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	2,806.10	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	8,000,000.000					
31-JUL-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	13,269.58	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	12,375,000.000					
31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	1,488.08	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	1,110,000.000					
31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	235.66	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					

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BVA	14,155,000.000					
31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	7,771.33	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	4,000,000.000					
31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	3,219.05	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	1,800,000.000					
31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	2,812.98	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	8,000,000.000					
31-AUG-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	13,303.70	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	12,375,000.000					
30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	1,441.32	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

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BVA	1,110,000.000					
30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	228.28	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	14,155,000.000					
30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	7,530.57	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	4,000,000.000					
30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	3,120.18	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	1,800,000.000					
30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	2,728.92	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	8,000,000.000					
30-SEP-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	12,907.66	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

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BVA	12,375,000.000					
31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	1,490.62	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	1,110,000.000					
31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	236.11	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	14,155,000.000					
31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	7,791.52	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	4,000,000.000					
31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	3,229.17	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	1,800,000.000					
31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	2,826.58	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

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BVA	8,000,000.000					
31-OCT-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	13,371.11	0.00	
BVA	12,375,000.000					
30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1,443.78	0.00	
BVA	1,110,000.000					
30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	228.71	0.00	
BVA	14,155,000.000					
30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	7,550.14	0.00	
BVA	4,000,000.000					
30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	3,129.99	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,800,000.000					
30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	2,742.12	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	8,000,000.000					
30-NOV-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	12,973.06	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	12,375,000.000					
15-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	818.83	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	1,110,000.000					
15-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	129.72	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	14,155,000.000					
15-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	4,283.87	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					

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BVA	4,000,000.000					
15-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,776.40	0.00	
BVA	1,800,000.000					
15-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,557.56	0.00	
BVA	8,000,000.000					
15-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	7,369.69	0.00	
BVA	12,768,000.000					
31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	3,184.51	0.00	
BVA	4,000,000.000					
31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,464.20	0.00	

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BVA	1,800,000.000					
31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	1,284.42	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	8,000,000.000					
31-DEC-23	U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21	0.00	0.00	6,077.72	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	14,000,000.000					
31-JAN-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21	0.00	0.00	36,758.62	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA	14,000,000.000					
28-FEB-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21	0.00	0.00	33,324.37	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	14,000,000.000					
31-MAR-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21	0.00	0.00	37,018.33	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					

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BVA	14,000,000.000					
30-APR-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	35,956.95	0.00	
BVA	14,000,000.000					
31-MAY-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	37,288.77	0.00	
BVA	14,000,000.000					
05-JUN-23	U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	6,036.61	0.00	
BVA	10,000.000					
31-JAN-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.59	0.00	
BVA	10,000.000					
28-FEB-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1.44	0.00	

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BVA	10,000.000					
31-MAR-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22	0.00	0.00	1.60	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	10,000.000					
30-APR-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22	0.00	0.00	1.55	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	10,000.000					
31-MAY-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22	0.00	0.00	1.60	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	10,000.000					
30-JUN-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22	0.00	0.00	1.56	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	10,000.000					
31-JUL-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22	0.00	0.00	1.61	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,000.000					
31-AUG-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1.61	0.00	
BVA	10,000.000					
30-SEP-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1.56	0.00	
BVA	10,000.000					
31-OCT-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1.62	0.00	
BVA	10,000.000					
30-NOV-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1.57	0.00	
BVA	10,000.000					
31-DEC-23	U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1.62	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,730,000.000					
31-JAN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1,162.77	0.00	
BVA	2,750,000.000					
31-JAN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	3,233.97	0.00	
BVA	1,730,000.000					
13-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	488.81	0.00	
BVA	2,750,000.000					
13-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1,360.60	0.00	
BVA	1,730,000.000					
28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	564.60	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	2,750,000.000					
28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1,572.06	0.00	
BVA	967,000.000					
28-FEB-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	525.55	0.00	
BVA	1,730,000.000					
31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1,243.60	0.00	
BVA	2,750,000.000					
31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	3,463.98	0.00	
BVA	967,000.000					
31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1,157.97	0.00	

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BVA	1,000,000.000					
31-MAR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1,299.89	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	1,730,000.000					
14-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	528.97	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	2,750,000.000					
14-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1,474.66	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	967,000.000					
14-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	492.91	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	1,000,000.000					
14-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	553.42	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					

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BVA	1,450,000.000					
14-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	665.44	0.00	
BVA	1,730,000.000					
28-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	529.56	0.00	
BVA	2,750,000.000					
28-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1,476.83	0.00	
BVA	967,000.000					
28-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	493.61	0.00	
BVA	1,000,000.000					
28-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	554.25	0.00	

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BVA	1,450,000.000					
28-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	666.34	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	975,000.000					
28-APR-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	434.26	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	1,730,000.000					
31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1,173.91	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	2,750,000.000					
31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	3,274.93	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	967,000.000					
31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1,094.56	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					

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BVA	1,000,000.000					
31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1,229.10	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,450,000.000					
31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1,477.44	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	975,000.000					
31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	962.86	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,000,000.000					
31-MAY-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	978.57	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,730,000.000					
30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1,138.85	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					

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BVA	2,750,000.000					
30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	3,179.60	0.00	
BVA	967,000.000					
30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1,062.60	0.00	
BVA	1,000,000.000					
30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1,193.40	0.00	
BVA	1,450,000.000					
30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1,434.03	0.00	
BVA	975,000.000					
30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	934.52	0.00	

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BVA	1,000,000.000					
30-JUN-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	949.76	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	1,730,000.000					
05-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	190.26	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	1,000,000.000					
05-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	158.74	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	2,750,000.000					
05-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	531.60	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	967,000.000					
05-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	177.64	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	1,000,000.000					
05-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	199.54	0.00	
BVA	1,450,000.000					
05-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	239.69	0.00	
BVA	975,000.000					
05-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	156.20	0.00	
BVA	2,750,000.000					
31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	2,765.78	0.00	
BVA	967,000.000					
31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	924.20	0.00	

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BVA	1,000,000.000					
31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1,038.16	0.00	
BVA	1,450,000.000					
31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	1,247.01	0.00	
BVA	975,000.000					
31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	812.60	0.00	
BVA	230,000.000					
31-JUL-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	189.94	0.00	
BVA	2,750,000.000					
31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	3,306.67	0.00	

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BVA	967,000.000					
31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1,104.85	0.00	
BVA	1,000,000.000					
31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1,241.25	0.00	
BVA	1,450,000.000					
31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	1,490.53	0.00	
BVA	975,000.000					
31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	971.24	0.00	
BVA	230,000.000					
31-AUG-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	227.02	0.00	

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BVA	2,750,000.000					
30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	3,210.42	0.00	
BVA	967,000.000					
30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,072.59	0.00	
BVA	1,000,000.000					
30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,205.20	0.00	
BVA	1,450,000.000					
30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,446.74	0.00	
BVA	975,000.000					
30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	942.66	0.00	

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BVA	230,000.000					
30-SEP-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	220.34	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	230,000.000					
18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	132.55	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	975,000.000					
18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	567.10	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	2,750,000.000					
18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	1,930.29	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	967,000.000					
18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	645.26	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

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BVA	1,000,000.000					
18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	725.17	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	1,450,000.000					
18-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	870.35	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	105,000.000					
19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	3.40	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	1,450,000.000					
19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	48.44	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	967,000.000					
19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	35.91	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

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BVA	2,750,000.000					
19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	107.44	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	1,000,000.000					
19-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	40.36	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	322,000.000					
20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	35.88	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	2,750,000.000					
20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	322.36	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	1,000,000.000					
20-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	0.00	0.00	121.11	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	372,000.000					
31-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	130.86	0.00	
BVA	1,000,000.000					
31-OCT-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	363.44	0.00	
BVA	372,000.000					
30-NOV-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	436.61	0.00	
BVA	1,000,000.000					
30-NOV-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1,212.64	0.00	
BVA	372,000.000					
31-DEC-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	452.58	0.00	

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BVA	1,000,000.000					
31-DEC-23	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,257.08	0.00	
BVA	15,600,000.000					
05-JUL-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	3,600.44	0.00	
BVA	12,200,000.000					
25-JUL-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	18,779.97	0.00	
BVA	8,000,000.000					
31-JUL-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	3,665.07	0.00	
BVA	12,200,000.000					
31-JUL-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	5,650.81	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	4,500,000.000					
04-AUG-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22	0.00	0.00	2,063.44	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	12,200,000.000					
04-AUG-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22	0.00	0.00	5,655.87	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	9,900,000.000					
31-AUG-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22	0.00	0.00	19,140.47	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	6,805,000.000					
06-SEP-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22	0.00	0.00	3,169.38	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	3,805,000.000					
30-SEP-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22	0.00	0.00	7,094.96	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					

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BVA	3,805,000.000					
04-OCT-23	U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1,186.73	0.00	
BVA	6,000,000.000					
31-JAN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	668.98	0.00	
BVA	8,700,000.000					
31-JAN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	5,040.42	0.00	
BVA	1,500,000.000					
31-JAN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	794.89	0.00	
BVA	6,000,000.000					
13-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	281.32	0.00	

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BVA	8,700,000.000					
13-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	2,120.80	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	1,500,000.000					
13-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	334.44	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	6,000,000.000					
28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	324.98	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	8,700,000.000					
28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	2,450.52	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	1,500,000.000					
28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	386.42	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					

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BVA	5,000,000.000					
28-FEB-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	1,480.23	0.00	
	ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI					
BVA	6,000,000.000					
31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	715.92	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	8,700,000.000					
31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	5,399.87	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	1,500,000.000					
31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	851.48	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	5,000,000.000					
31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	3,261.85	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					

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BVA	1,700,000.000					
31-MAR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	1,428.93	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	6,000,000.000					
28-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	609.25	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	8,700,000.000					
28-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	4,598.05	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	1,500,000.000					
28-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	724.99	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	5,000,000.000					
28-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	2,777.61	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					

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BVA	1,700,000.000					
28-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	1,217.08	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	4,100,000.000					
28-APR-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	1,535.18	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	6,000,000.000					
31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	676.22	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	8,700,000.000					
31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	5,106.09	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,500,000.000					
31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	805.06	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					

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BVA	5,000,000.000					
31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	3,084.61	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,700,000.000					
31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	1,351.87	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	4,100,000.000					
31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	1,704.48	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	1,800,000.000					
31-MAY-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	605.99	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	6,000,000.000					
30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	656.23	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					

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BVA	8,700,000.000					
30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	4,957.93	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	1,500,000.000					
30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	781.65	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	5,000,000.000					
30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	2,995.22	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	1,700,000.000					
30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	1,312.98	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	4,100,000.000					
30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	1,654.68	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					

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BVA	1,800,000.000					
30-JUN-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	588.23	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	6,000,000.000					
31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	679.93	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	8,700,000.000					
31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	5,139.80	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	1,500,000.000					
31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	810.27	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	5,000,000.000					
31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	3,105.20	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	1,700,000.000					
31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	1,361.49	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	4,100,000.000					
31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	1,715.04	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	1,800,000.000					
31-JUL-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	609.63	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	6,000,000.000					
31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	681.82	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	8,700,000.000					
31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	5,157.01	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					

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BVA	1,500,000.000					
31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	812.94	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	5,000,000.000					
31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	3,115.71	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	1,700,000.000					
31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	1,366.40	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	4,100,000.000					
31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	1,720.42	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	1,800,000.000					
31-AUG-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	611.48	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					

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BVA	6,000,000.000					
30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	661.67	0.00	
BVA	8,700,000.000					
30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	5,007.37	0.00	
BVA	1,500,000.000					
30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	789.30	0.00	
BVA	5,000,000.000					
30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	3,025.42	0.00	
BVA	1,700,000.000					
30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,327.09	0.00	

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BVA	4,100,000.000					
30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	1,670.16	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	1,800,000.000					
30-SEP-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	593.56	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	6,000,000.000					
31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	685.56	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	8,700,000.000					
31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	5,191.06	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	1,500,000.000					
31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	818.20	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	5,000,000.000					
31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	3,136.51	0.00	
BVA	1,700,000.000					
31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1,376.12	0.00	
BVA	4,100,000.000					
31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	1,731.07	0.00	
BVA	1,800,000.000					
31-OCT-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	615.16	0.00	
BVA	6,000,000.000					
30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	665.30	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	8,700,000.000					
30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	5,040.43	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	1,500,000.000					
30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	794.41	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	5,000,000.000					
30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	3,045.61	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	1,700,000.000					
30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	1,336.53	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	4,100,000.000					
30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	1,680.50	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					

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BVA	1,800,000.000					
30-NOV-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	597.13	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	6,000,000.000					
14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	311.31	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	1,800,000.000					
14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	279.48	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	4,100,000.000					
14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	786.62	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	1,500,000.000					
14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	0.00	0.00	371.91	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					

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BVA	8,700,000.000					
14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2,359.82	0.00	
BVA	5,000,000.000					
14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	1,425.94	0.00	
BVA	1,700,000.000					
14-DEC-23	U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	625.89	0.00	
BVA	2,300,000.000					
30-JUN-23	U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	409.49	0.00	
BVA	2,300,000.000					
31-JUL-23	U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	424.45	0.00	

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BVA	2,300,000.000					
31-AUG-23	U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	425.80	0.00	
BVA	2,300,000.000					
30-SEP-23	U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	413.38	0.00	
BVA	2,300,000.000					
31-OCT-23	U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	428.48	0.00	
BVA	2,300,000.000					
30-NOV-23	U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	415.99	0.00	
BVA	2,300,000.000					
15-DEC-23	U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	236.45	0.00	

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BVA	25,500,000.000					
30-JUN-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23	0.00	0.00	3,062.84	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	10,000,000.000					
05-JUL-23	U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23	0.00	0.00	133.83	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					
BVA	4,400,000.000					
31-AUG-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23	0.00	0.00	399.82	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	4,400,000.000					
30-SEP-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23	0.00	0.00	376.43	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	4,400,000.000					
31-OCT-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23	0.00	0.00	390.54	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

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BVA	4,400,000.000					
30-NOV-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	379.50	0.00	
BVA	1,400,000.000					
15-DEC-23	U S TREASURY NOTE 4.750% 07/31/2025 DD 07/31/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	68.70	0.00	
BVA	6,700,000.000					
31-AUG-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	225.12	0.00	
BVA	6,700,000.000					
21-SEP-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	189.64	0.00	
BVA	2,314,000.000					
21-SEP-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	144.36	0.00	

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BVA	2,014,000.000					
30-SEP-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	53.98	0.00	
BVA	2,014,000.000					
31-OCT-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	186.13	0.00	
BVA	2,014,000.000					
30-NOV-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	180.77	0.00	
BVA	2,014,000.000					
15-DEC-23	U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	102.80	0.00	
BVA	625,000.000					
30-SEP-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	76.90	0.00	

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BVA	625,000.000					
04-OCT-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	10.29	0.00	
BVA	4,800,000.000					
31-OCT-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	523.13	0.00	
BVA	4,800,000.000					
30-NOV-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2,617.76	0.00	
BVA	2,500,000.000					
08-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	226.17	0.00	
BVA	4,800,000.000					
08-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	876.13	0.00	

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BVA	2,900,000.000					
14-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23	0.00	0.00	212.02	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	2,900,000.000					
31-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23	0.00	0.00	901.57	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	880,000.000					
31-DEC-23	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23	0.00	0.00	14.92	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	1,700,000.000					
21-SEP-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23	0.00	0.00	54.60	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	1,300,000.000					
04-OCT-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23	0.00	0.00	38.59	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					

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BVA	300,000.000					
31-OCT-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	80.17	0.00	
BVA	300,000.000					
30-NOV-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	89.38	0.00	
BVA	1,800,000.000					
30-NOV-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	831.66	0.00	
BVA	300,000.000					
31-DEC-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	92.71	0.00	
BVA	1,800,000.000					
31-DEC-23	U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	862.85	0.00	

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BVA	1,700,000.000					
25-OCT-23	U S TREASURY NOTE 4.375% 08/31/2028 DD 08/31/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	194.11	0.00	
BVA	2,200,000.000					
31-OCT-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	88.83	0.00	
BVA	2,200,000.000					
30-NOV-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	444.53	0.00	
BVA	2,200,000.000					
31-DEC-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	461.22	0.00	
BVA	600,000.000					
31-DEC-23	U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	93.68-	0.00	

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BVA	2,300,000.000					
30-NOV-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	86.30-	0.00	
BVA	2,300,000.000					
14-DEC-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	39.13-	0.00	
BVA	2,300,000.000					
31-DEC-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	47.61-	0.00	
BVA	29,000,000.000					
31-DEC-23	U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	10,702.06-	0.00	
BVA	28,600,000.000					
31-DEC-23	U S TREASURY NOTE 4.875% 11/30/2025 DD 11/30/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	4,739.09-	0.00	

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BVA	1,150,000.000					
31-DEC-23	U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	180.70-	0.00	
BVA	8,900,000.000					
30-SEP-23	U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	8,862.72	0.00	
BVA	8,900,000.000					
25-OCT-23	U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	24,652.06	0.00	
BVA	5,550,000.000					
31-OCT-23	U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	3,703.40	0.00	
BVA	3,350,000.000					
15-NOV-23	U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	5,593.51	0.00	

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BVA	1,250,000.000					
30-NOV-23	U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	2,091.85	0.00	
BVA	4,500,000.000					
15-DEC-23	U S TREASURY NOTE 1.500% 11/30/2024 DD 11/30/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	3,021.28	0.00	
BVA	5,500,000.000					
28-FEB-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	10,924.15	0.00	
BVA	5,500,000.000					
31-MAR-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	12,133.45	0.00	
BVA	5,500,000.000					
30-APR-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	11,783.81	0.00	

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	5,500,000.000					
31-MAY-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	12,218.51	0.00	
BVA	5,500,000.000					
05-JUN-23	U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	1,977.74	0.00	
BVA	1,855,000.000					
31-JAN-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	670.79-	0.00	
BVA	300,000.000					
31-JAN-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	136.59-	0.00	
BVA	8,585,000.000					
31-JAN-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	10,413.94-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	10,635,000.000					
31-JAN-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	8,753.00-	0.00	
BVA	8,585,000.000					
13-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4,369.66-	0.00	
BVA	1,855,000.000					
13-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	281.70-	0.00	
BVA	300,000.000					
13-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	57.35-	0.00	
BVA	10,635,000.000					
13-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	3,674.16-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,855,000.000					
28-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	325.24-	0.00	
BVA	300,000.000					
28-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	66.22-	0.00	
BVA	3,085,000.000					
28-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1,812.24-	0.00	
BVA	10,635,000.000					
28-FEB-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4,241.14-	0.00	
BVA	3,085,000.000					
31-MAR-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	3,988.05-	0.00	

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BVA	10,635,000.000					
31-MAR-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	9,334.87-	0.00	
BVA	1,855,000.000					
31-MAR-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	716.02-	0.00	
BVA	300,000.000					
31-MAR-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	145.77-	0.00	
BVA	8,220,000.000					
28-APR-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	6,128.21-	0.00	
BVA	1,855,000.000					
28-APR-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	608.46-	0.00	

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BVA	300,000.000					
28-APR-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	123.86-	0.00	
BVA	1,855,000.000					
31-MAY-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	674.52-	0.00	
BVA	300,000.000					
31-MAY-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	137.30-	0.00	
BVA	4,820,000.000					
31-MAY-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	3,981.91-	0.00	
BVA	4,820,000.000					
05-JUN-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	642.86-	0.00	

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BVA	300,000.000					
05-JUN-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	22.17-	0.00	
BVA	1,855,000.000					
05-JUN-23	U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	108.95-	0.00	
BVA	740,000.000					
31-JAN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	14.95-	0.00	
BVA	465,000.000					
31-JAN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	202.92-	0.00	
BVA	740,000.000					
28-FEB-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	13.56-	0.00	

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BVA	465,000.000					
28-FEB-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	183.81-	0.00	
BVA	740,000.000					
31-MAR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	15.06-	0.00	
BVA	465,000.000					
31-MAR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	204.04-	0.00	
BVA	740,000.000					
30-APR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	14.63-	0.00	
BVA	465,000.000					
30-APR-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	198.03-	0.00	

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BVA	740,000.000					
31-MAY-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	15.18-	0.00	
BVA	465,000.000					
31-MAY-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	205.20-	0.00	
BVA	740,000.000					
30-JUN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	14.74-	0.00	
BVA	465,000.000					
30-JUN-23	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	199.16-	0.00	
BVA	740,000.000					
31-JUL-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	15.29-	0.00	

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BVA	465,000.000					
31-JUL-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	206.38-	0.00	
BVA	740,000.000					
31-AUG-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	15.35-	0.00	
BVA	465,000.000					
31-AUG-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	206.97-	0.00	
BVA	740,000.000					
30-SEP-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	14.91-	0.00	
BVA	465,000.000					
30-SEP-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	200.88-	0.00	

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BVA	740,000.000					
31-OCT-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	15.47-	0.00	
BVA	465,000.000					
31-OCT-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	208.16-	0.00	
BVA	740,000.000					
30-NOV-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	15.03-	0.00	
BVA	465,000.000					
30-NOV-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	202.03-	0.00	
BVA	740,000.000					
31-DEC-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	15.59-	0.00	

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BVA	465,000.000					
31-DEC-23	RTX CORP 4.625% 11/16/2048 DD 08/16/18 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	209.35-	0.00	
BVA	475,000.000					
31-JAN-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	119.56-	0.00	
BVA	475,000.000					
28-FEB-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	108.36-	0.00	
BVA	475,000.000					
31-MAR-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	120.34-	0.00	
BVA	475,000.000					
30-APR-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	116.86-	0.00	

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BVA	475,000.000					
31-MAY-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	121.15-	0.00	
BVA	475,000.000					
30-JUN-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	117.65-	0.00	
BVA	475,000.000					
31-JUL-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	121.97-	0.00	
BVA	475,000.000					
31-AUG-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	122.39-	0.00	
BVA	475,000.000					
30-SEP-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	118.84-	0.00	

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BVA	475,000.000					
31-OCT-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	123.21-	0.00	
BVA	475,000.000					
30-NOV-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	119.64-	0.00	
BVA	475,000.000					
31-DEC-23	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	124.04-	0.00	
BVA	530,000.000					
31-JAN-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	1.04	0.00	
BVA	530,000.000					
28-FEB-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.94	0.00	

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BVA	530,000.000					
31-MAR-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19	0.00	0.00	1.05	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	530,000.000					
30-APR-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19	0.00	0.00	1.01	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	530,000.000					
31-MAY-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19	0.00	0.00	1.05	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	530,000.000					
30-JUN-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19	0.00	0.00	1.02	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	530,000.000					
31-JUL-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19	0.00	0.00	1.06	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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	(ORIGINAL SHARES/PAR VALUE)					
BVA	530,000.000					
31-AUG-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19	0.00	0.00	1.06	0.00	
	ACCRETION INCOME AUGUST 2023 PLANT-MO-FI					
BVA	530,000.000					
30-SEP-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19	0.00	0.00	1.03	0.00	
	ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI					
BVA	530,000.000					
31-OCT-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19	0.00	0.00	1.06	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	530,000.000					
30-NOV-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19	0.00	0.00	1.03	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	530,000.000					
31-DEC-23	UNITEDHEALTH GROUP INC 2.875% 08/15/2029 DD 07/25/19	0.00	0.00	1.07	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					

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BVA	180,000.000					
31-JAN-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	214.79-	0.00	
BVA	180,000.000					
28-FEB-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	194.44-	0.00	
BVA	180,000.000					
31-MAR-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	215.71-	0.00	
BVA	180,000.000					
30-APR-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	209.22-	0.00	
BVA	180,000.000					
31-MAY-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	216.67-	0.00	

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BVA	180,000.000					
30-JUN-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	210.15-	0.00	
BVA	180,000.000					
31-JUL-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	217.62-	0.00	
BVA	180,000.000					
30-AUG-23	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	218.11-	0.00	
BVA	560,000.000					
31-JAN-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	88.47-	0.00	
BVA	560,000.000					
28-FEB-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	80.15-	0.00	

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BVA	560,000.000					
31-MAR-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	88.97-	0.00	
BVA	560,000.000					
30-APR-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	86.36-	0.00	
BVA	560,000.000					
31-MAY-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	89.49-	0.00	
BVA	560,000.000					
30-JUN-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	86.87-	0.00	
BVA	560,000.000					
31-JUL-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	90.02-	0.00	

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BVA	560,000.000					
31-AUG-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	90.29-	0.00	
BVA	560,000.000					
30-SEP-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	87.64-	0.00	
BVA	560,000.000					
31-OCT-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	90.82-	0.00	
BVA	560,000.000					
30-NOV-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	88.15-	0.00	
BVA	560,000.000					
31-DEC-23	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	91.35-	0.00	

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BVA	865,000.000					
31-JAN-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	12.79	0.00	
BVA	865,000.000					
28-FEB-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	11.59	0.00	
BVA	865,000.000					
31-MAR-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	12.87	0.00	
BVA	865,000.000					
30-APR-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	12.49	0.00	
BVA	865,000.000					
31-MAY-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	12.95	0.00	

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BVA	865,000.000					
30-JUN-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	12.58	0.00	
BVA	865,000.000					
31-JUL-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	13.04	0.00	
BVA	865,000.000					
31-AUG-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	13.08	0.00	
BVA	865,000.000					
30-SEP-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	12.70	0.00	
BVA	865,000.000					
31-OCT-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	13.16	0.00	

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BVA	865,000.000					
30-NOV-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	12.78	0.00	
BVA	865,000.000					
31-DEC-23	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	13.25	0.00	
BVA	115,000.000					
31-JAN-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	171.70-	0.00	
BVA	70,000.000					
31-JAN-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	111.14-	0.00	
BVA	115,000.000					
28-FEB-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	155.35-	0.00	

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BVA	70,000.000					
28-FEB-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	100.55-	0.00	
BVA	115,000.000					
31-MAR-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	172.25-	0.00	
BVA	70,000.000					
31-MAR-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	111.48-	0.00	
BVA	115,000.000					
30-APR-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	166.98-	0.00	
BVA	70,000.000					
30-APR-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	108.06-	0.00	

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BVA	115,000.000					
31-MAY-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	172.83-	0.00	
BVA	70,000.000					
31-MAY-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	111.83-	0.00	
BVA	115,000.000					
30-JUN-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	167.54-	0.00	
BVA	70,000.000					
30-JUN-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	108.40-	0.00	
BVA	115,000.000					
31-JUL-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	173.41-	0.00	

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BVA	70,000.000					
31-JUL-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	112.19-	0.00	
BVA	115,000.000					
31-AUG-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	173.70-	0.00	
BVA	70,000.000					
31-AUG-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	112.37-	0.00	
BVA	115,000.000					
30-SEP-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	168.38-	0.00	
BVA	70,000.000					
30-SEP-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	108.92-	0.00	

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BVA	115,000.000					
31-OCT-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	174.28-	0.00	
BVA	70,000.000					
31-OCT-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	112.72-	0.00	
BVA	115,000.000					
30-NOV-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	168.95-	0.00	
BVA	70,000.000					
30-NOV-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	109.26-	0.00	
BVA	115,000.000					
31-DEC-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	174.87-	0.00	

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BVA	70,000.000					
31-DEC-23	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	113.08-	0.00	
BVA	1,165,000.000					
31-JAN-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	131.22	0.00	
BVA	1,165,000.000					
28-FEB-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	118.84	0.00	
BVA	1,165,000.000					
31-MAR-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	131.90	0.00	
BVA	1,165,000.000					
30-APR-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	127.99	0.00	

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BVA	1,165,000.000					
31-MAY-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	132.60	0.00	
BVA	1,165,000.000					
30-JUN-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	128.68	0.00	
BVA	1,165,000.000					
31-JUL-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	133.31	0.00	
BVA	1,165,000.000					
31-AUG-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	133.68	0.00	
BVA	1,165,000.000					
30-SEP-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	129.71	0.00	

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BVA	1,165,000.000					
31-OCT-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20	0.00	0.00	134.39	0.00	
	ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI					
BVA	1,165,000.000					
30-NOV-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20	0.00	0.00	130.41	0.00	
	ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI					
BVA	1,165,000.000					
31-DEC-23	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20	0.00	0.00	135.11	0.00	
	ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI					
BVA	34,909.480					
20-JAN-23	VERIZON OWNER TRUST 2019 C A1A 1.940% 04/22/2024 DD 10/08/19	0.00	0.00	0.03	0.00	
	ACCRETION INCOME JANUARY 2023 PLANT-MO-FI					
BVA						
21-FEB-23	VERIZON OWNER TRUST 2019 C A1A	0.00	0.00	0.01	0.00	
01-OCT-19	1.940% 04/22/2024 DD 10/08/19 AMORTIZATION ADJUSTMENT PLANT-MO-FI					

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BVA	390,000.000					
31-JAN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	48.20-	0.00	
BVA	560,000.000					
31-JAN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	67.50-	0.00	
BVA	300,000.000					
31-JAN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	48.30-	0.00	
BVA	390,000.000					
28-FEB-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	43.65-	0.00	
BVA	560,000.000					
28-FEB-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	61.12-	0.00	

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BVA	300,000.000					
28-FEB-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	43.74-	0.00	
BVA	390,000.000					
31-MAR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	48.43-	0.00	
BVA	560,000.000					
31-MAR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	67.83-	0.00	
BVA	300,000.000					
31-MAR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	48.53-	0.00	
BVA	390,000.000					
30-APR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	46.99-	0.00	

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BVA	560,000.000					
30-APR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	65.81-	0.00	
BVA	300,000.000					
30-APR-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	47.08-	0.00	
BVA	390,000.000					
31-MAY-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	48.68-	0.00	
BVA	560,000.000					
31-MAY-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	68.17-	0.00	
BVA	300,000.000					
31-MAY-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	48.77-	0.00	

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BVA	390,000.000					
30-JUN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	47.23-	0.00	
BVA	560,000.000					
30-JUN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	66.14-	0.00	
BVA	300,000.000					
30-JUN-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	47.31-	0.00	
BVA	390,000.000					
31-JUL-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	48.92-	0.00	
BVA	560,000.000					
31-JUL-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	68.51-	0.00	

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BVA	300,000.000					
31-JUL-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	49.01-	0.00	
BVA	390,000.000					
31-AUG-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	49.05-	0.00	
BVA	560,000.000					
31-AUG-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	68.68-	0.00	
BVA	300,000.000					
31-AUG-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	49.13-	0.00	
BVA	390,000.000					
30-SEP-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	47.58-	0.00	

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BVA	560,000.000					
30-SEP-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	66.64-	0.00	
BVA	300,000.000					
30-SEP-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	47.67-	0.00	
BVA	390,000.000					
31-OCT-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	49.29-	0.00	
BVA	560,000.000					
31-OCT-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	69.03-	0.00	
BVA	300,000.000					
31-OCT-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	49.37-	0.00	

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BVA	390,000.000					
30-NOV-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	47.82-	0.00	
BVA	560,000.000					
30-NOV-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	66.97-	0.00	
BVA	300,000.000					
30-NOV-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	47.90-	0.00	
BVA	390,000.000					
31-DEC-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	49.54-	0.00	
BVA	560,000.000					
31-DEC-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	69.37-	0.00	

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BVA	300,000.000					
31-DEC-23	VISA INC 3.150% 12/14/2025 DD 12/14/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	49.62-	0.00	
BVA	526,650.260					
31-JAN-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	29.41-	0.00	
BVA	526,650.260					
28-FEB-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	26.64-	0.00	
BVA	526,650.260					
31-MAR-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	29.57-	0.00	
BVA	526,650.260					
30-APR-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	28.69-	0.00	

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BVA	521,785.270					
31-MAY-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	29.45-	0.00	
BVA	504,633.080					
30-JUN-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	27.64-	0.00	
BVA	504,633.080					
03-JUL-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	1.85-	0.00	
BVA	504,633.080					
31-JUL-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	26.80-	0.00	
BVA	484,920.610					
31-AUG-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	27.60-	0.00	

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BVA	484,920.607					
30-SEP-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	26.78-	0.00	
BVA	484,920.607					
10-OCT-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	8.06-	0.00	
BVA	484,920.624					
31-OCT-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	19.71-	0.00	
BVA	484,920.624					
30-NOV-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	26.93-	0.00	
BVA	484,920.624					
31-DEC-23	WFRBS COMMERCIAL MORTGA C22 A4 3.488% 09/15/2057 DD 09/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	27.90-	0.00	

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BVA	500,000.000					
31-JAN-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	34.77	0.00	
BVA	500,000.000					
28-FEB-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	31.47	0.00	
BVA	500,000.000					
31-MAR-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	34.91	0.00	
BVA	500,000.000					
30-APR-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	33.85	0.00	
BVA	500,000.000					
31-MAY-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	35.05	0.00	

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BVA	500,000.000					
30-JUN-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	33.99	0.00	
BVA	500,000.000					
31-JUL-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	35.20	0.00	
BVA	500,000.000					
31-AUG-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	35.27	0.00	
BVA	500,000.000					
30-SEP-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	34.21	0.00	
BVA	500,000.000					
31-OCT-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	35.42	0.00	

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BVA	500,000.000					
30-NOV-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	34.35	0.00	
BVA	500,000.000					
31-DEC-23	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	35.57	0.00	
BVA	875,000.000					
31-JAN-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	71.36	0.00	
BVA	875,000.000					
28-FEB-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	64.58	0.00	
BVA	875,000.000					
31-MAR-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	71.63	0.00	

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BVA	875,000.000					
30-APR-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	69.46	0.00	
BVA	875,000.000					
31-MAY-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	71.92	0.00	
BVA	875,000.000					
30-JUN-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	69.74	0.00	
BVA	875,000.000					
31-JUL-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	72.20	0.00	
BVA	875,000.000					
31-AUG-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	72.35	0.00	

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BVA	875,000.000					
30-SEP-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	70.16	0.00	
BVA	875,000.000					
31-OCT-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	72.64	0.00	
BVA	875,000.000					
30-NOV-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	70.44	0.00	
BVA	875,000.000					
31-DEC-23	WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	72.93	0.00	
BVA	380,000.000					
31-JAN-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	4.65	0.00	

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BVA	380,000.000					
28-FEB-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	4.21	0.00	
BVA	380,000.000					
31-MAR-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	1.25	0.00	
BVA	380,000.000					
30-APR-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	1.21	0.00	
BVA	380,000.000					
15-MAY-23	WASTE MANAGEMENT INC 2.400% 05/15/2023 DD 05/16/16 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	13.84	0.00	
BVA	525,000.000					
31-JAN-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	57.07	0.00	

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BVA	525,000.000					
28-FEB-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	51.67	0.00	
BVA	525,000.000					
31-MAR-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	57.33	0.00	
BVA	525,000.000					
30-APR-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	55.61	0.00	
BVA	525,000.000					
31-MAY-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	57.59	0.00	
BVA	525,000.000					
30-JUN-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	55.87	0.00	

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BVA	525,000.000					
31-JUL-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	57.86	0.00	
BVA	525,000.000					
31-AUG-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	58.00	0.00	
BVA	525,000.000					
30-SEP-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	56.26	0.00	
BVA	525,000.000					
31-OCT-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	58.27	0.00	
BVA	525,000.000					
30-NOV-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	56.52	0.00	

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BVA	525,000.000					
31-DEC-23	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	58.54	0.00	
BVA	205,000.000					
31-JAN-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	0.18	0.00	
BVA	205,000.000					
28-FEB-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	0.16	0.00	
BVA	205,000.000					
31-MAR-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	0.18	0.00	
BVA	205,000.000					
30-APR-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	0.17	0.00	

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BVA	205,000.000					
31-MAY-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	0.18	0.00	
BVA	205,000.000					
30-JUN-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	0.17	0.00	
BVA	205,000.000					
31-JUL-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	0.18	0.00	
BVA	205,000.000					
31-AUG-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	0.18	0.00	
BVA	205,000.000					
30-SEP-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	0.17	0.00	

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BVA	205,000.000					
31-OCT-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	0.18	0.00	
BVA	205,000.000					
30-NOV-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	0.17	0.00	
BVA	205,000.000					
31-DEC-23	WASTE MANAGEMENT INC 2.000% 06/01/2029 DD 05/12/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	0.18	0.00	
BVA	410,000.000					
31-JAN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	10.59	0.00	
BVA	250,000.000					
31-JAN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	8.76	0.00	

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BVA	410,000.000					
28-FEB-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	9.60	0.00	
BVA	250,000.000					
28-FEB-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	7.94	0.00	
BVA	410,000.000					
31-MAR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	10.67	0.00	
BVA	250,000.000					
31-MAR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	8.82	0.00	
BVA	410,000.000					
30-APR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	10.36	0.00	

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BVA	250,000.000					
30-APR-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	8.57	0.00	
BVA	410,000.000					
31-MAY-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	10.74	0.00	
BVA	250,000.000					
31-MAY-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	8.88	0.00	
BVA	410,000.000					
30-JUN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	10.43	0.00	
BVA	250,000.000					
30-JUN-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	8.63	0.00	

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BVA	410,000.000					
31-JUL-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	10.82	0.00	
BVA	250,000.000					
31-JUL-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	8.95	0.00	
BVA	410,000.000					
31-AUG-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	10.86	0.00	
BVA	250,000.000					
31-AUG-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	8.98	0.00	
BVA	410,000.000					
30-SEP-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	10.55	0.00	

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BVA	250,000.000					
30-SEP-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	8.72	0.00	
BVA	410,000.000					
31-OCT-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	10.94	0.00	
BVA	250,000.000					
31-OCT-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	9.05	0.00	
BVA	410,000.000					
30-NOV-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	10.63	0.00	
BVA	250,000.000					
30-NOV-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	8.79	0.00	

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BVA	410,000.000					
31-DEC-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	11.02	0.00	
BVA	250,000.000					
31-DEC-23	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	9.11	0.00	
BVA	594,791.240					
31-JAN-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	43.67-	0.00	
BVA	594,791.240					
28-FEB-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	39.54-	0.00	
BVA	594,791.240					
31-MAR-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	43.88-	0.00	

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BVA	572,243.040					
30-APR-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	40.96-	0.00	
BVA	572,243.040					
31-MAY-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	42.43-	0.00	
BVA	530,094.560					
30-JUN-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	38.13-	0.00	
BVA	529,967.090					
28-JUL-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	34.39-	0.00	
BVA	529,967.090					
31-JUL-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	5.11-	0.00	

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BVA	529,967.090					
31-AUG-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	39.59-	0.00	
BVA	529,967.090					
30-SEP-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	38.41-	0.00	
BVA	521,819.800					
17-OCT-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	20.22-	0.00	
BVA	521,819.801					
31-OCT-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	18.98-	0.00	
BVA	521,819.801					
30-NOV-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	38.00-	0.00	

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BVA	521,819.801					
31-DEC-23	WELLS FARGO COMMERCIAL LC18 A4 3.147% 12/15/2047 DD 12/01/14 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	39.37-	0.00	
BVA	1,250,000.000					
31-JAN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME JANUARY 2023 PLANT-MO-FI	0.00	0.00	17.41	0.00	
BVA	1,425,000.000					
31-JAN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	1,978.48-	0.00	
BVA	1,250,000.000					
28-FEB-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	15.78	0.00	
BVA	1,425,000.000					
28-FEB-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	1,790.47-	0.00	

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BVA	1,250,000.000					
31-MAR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME MARCH 2023 PLANT-MO-FI	0.00	0.00	17.52	0.00	
BVA	1,425,000.000					
31-MAR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	1,985.76-	0.00	
BVA	1,250,000.000					
30-APR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	17.02	0.00	
BVA	1,425,000.000					
30-APR-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	1,925.42-	0.00	
BVA	1,250,000.000					
31-MAY-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME MAY 2023 PLANT-MO-FI	0.00	0.00	17.65	0.00	

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BVA	1,425,000.000					
31-MAY-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	1,993.32-	0.00	
BVA	1,250,000.000					
30-JUN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME JUNE 2023 PLANT-MO-FI	0.00	0.00	17.14	0.00	
BVA	1,425,000.000					
30-JUN-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	1,932.75-	0.00	
BVA	1,250,000.000					
31-JUL-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME JULY 2023 PLANT-MO-FI	0.00	0.00	17.77	0.00	
BVA	1,425,000.000					
31-JUL-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	2,000.91-	0.00	

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BVA	1,250,000.000					
31-AUG-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	17.83	0.00	
BVA	1,425,000.000					
31-AUG-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	2,004.78-	0.00	
BVA	1,250,000.000					
30-SEP-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	17.32	0.00	
BVA	1,425,000.000					
30-SEP-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	1,943.86-	0.00	
BVA	1,250,000.000					
31-OCT-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	17.96	0.00	

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BVA	1,425,000.000					
31-OCT-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	2,012.41-	0.00	
BVA	1,250,000.000					
30-NOV-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	17.44	0.00	
BVA	1,425,000.000					
30-NOV-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	1,951.25-	0.00	
BVA	1,250,000.000					
31-DEC-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	18.08	0.00	
BVA	1,425,000.000					
31-DEC-23	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	2,020.07-	0.00	

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BVA	1,545,000.000					
31-JAN-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	46.61-	0.00	
BVA	1,545,000.000					
28-FEB-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	42.23-	0.00	
BVA	1,545,000.000					
31-MAR-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	46.88-	0.00	
BVA	1,545,000.000					
30-APR-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	45.50-	0.00	
BVA	1,545,000.000					
31-MAY-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	47.15-	0.00	

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BVA	1,545,000.000					
30-JUN-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	45.77-	0.00	
BVA	1,545,000.000					
31-JUL-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	47.43-	0.00	
BVA	1,545,000.000					
31-AUG-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	47.57-	0.00	
BVA	1,545,000.000					
30-SEP-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	46.17-	0.00	
BVA	1,545,000.000					
31-OCT-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	47.85-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	1,545,000.000					
30-NOV-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	46.44-	0.00	
BVA	1,545,000.000					
31-DEC-23	WELLS FARGO COMMERCIAL RC1 A4 3.631% 01/15/2060 DD 03/01/17 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	48.13-	0.00	
BVA	400,000.000					
31-JAN-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	21.73-	0.00	
BVA	400,000.000					
28-FEB-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	19.66-	0.00	
BVA	400,000.000					
31-MAR-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	21.81-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
BVA	400,000.000					
30-APR-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	21.15-	0.00	
BVA	400,000.000					
31-MAY-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	21.89-	0.00	
BVA	400,000.000					
30-JUN-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	21.23-	0.00	
BVA	400,000.000					
31-JUL-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	21.98-	0.00	
BVA	400,000.000					
31-AUG-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	22.02-	0.00	

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BVA	400,000.000					
30-SEP-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	21.35-	0.00	
BVA	400,000.000					
31-OCT-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	22.11-	0.00	
BVA	400,000.000					
30-NOV-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	21.44-	0.00	
BVA	400,000.000					
31-DEC-23	WELLS FARGO COMMERCIAL C56 A5 2.448% 06/15/2053 DD 06/01/20 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	22.19-	0.00	
BVA	154,000.000					
30-APR-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23 ACCRETION INCOME APRIL 2023 PLANT-MO-FI	0.00	0.00	2.30	0.00	

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BVA	154,000.000					
31-MAY-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23	0.00	0.00	2.65	0.00	
	ACCRETION INCOME					
	MAY 2023					
	PLANT-MO-FI					
BVA	154,000.000					
30-JUN-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23	0.00	0.00	2.58	0.00	
	ACCRETION INCOME					
	JUNE 2023					
	PLANT-MO-FI					
BVA	154,000.000					
31-JUL-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23	0.00	0.00	2.68	0.00	
	ACCRETION INCOME					
	JULY 2023					
	PLANT-MO-FI					
BVA	154,000.000					
31-AUG-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23	0.00	0.00	2.69	0.00	
	ACCRETION INCOME					
	AUGUST 2023					
	PLANT-MO-FI					
BVA	154,000.000					
30-SEP-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23	0.00	0.00	2.62	0.00	
	ACCRETION INCOME					
	SEPTEMBER 2023					
	PLANT-MO-FI					

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BVA	154,000.000					
31-OCT-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23	0.00	0.00	2.72	0.00	
	ACCRETION INCOME					
	OCTOBER 2023					
	PLANT-MO-FI					
BVA	154,000.000					
30-NOV-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23	0.00	0.00	2.65	0.00	
	ACCRETION INCOME					
	NOVEMBER 2023					
	PLANT-MO-FI					
BVA	154,000.000					
31-DEC-23	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23	0.00	0.00	2.75	0.00	
	ACCRETION INCOME					
	DECEMBER 2023					
	PLANT-MO-FI					
BVA	955,000.000					
31-JAN-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21	0.00	0.00	27.60	0.00	
	ACCRETION INCOME					
	JANUARY 2023					
	PLANT-MO-FI					
BVA	955,000.000					
28-FEB-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21	0.00	0.00	24.98	0.00	
	ACCRETION INCOME					
	FEBRUARY 2023					
	PLANT-MO-FI					

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BVA	955,000.000					
31-MAR-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21	0.00	0.00	27.71	0.00	
	ACCRETION INCOME MARCH 2023 PLANT-MO-FI					
BVA	955,000.000					
30-APR-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21	0.00	0.00	26.88	0.00	
	ACCRETION INCOME APRIL 2023 PLANT-MO-FI					
BVA	955,000.000					
31-MAY-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21	0.00	0.00	27.84	0.00	
	ACCRETION INCOME MAY 2023 PLANT-MO-FI					
BVA	955,000.000					
30-JUN-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21	0.00	0.00	27.00	0.00	
	ACCRETION INCOME JUNE 2023 PLANT-MO-FI					
BVA	955,000.000					
31-JUL-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21	0.00	0.00	27.96	0.00	
	ACCRETION INCOME JULY 2023 PLANT-MO-FI					

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BVA	955,000.000					
31-AUG-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME AUGUST 2023 PLANT-MO-FI	0.00	0.00	28.02	0.00	
BVA	955,000.000					
30-SEP-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	27.18	0.00	
BVA	955,000.000					
31-OCT-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME OCTOBER 2023 PLANT-MO-FI	0.00	0.00	28.15	0.00	
BVA	955,000.000					
30-NOV-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	27.30	0.00	
BVA	955,000.000					
31-DEC-23	WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 ACCRETION INCOME DECEMBER 2023 PLANT-MO-FI	0.00	0.00	28.27	0.00	

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BVA	234,000.000					
31-JAN-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	86.10-	0.00	
BVA	234,000.000					
28-FEB-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	77.98-	0.00	
BVA	234,000.000					
31-MAR-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	86.53-	0.00	
BVA	234,000.000					
30-APR-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	83.96-	0.00	
BVA	234,000.000					
31-MAY-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	86.98-	0.00	

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BVA	234,000.000					
30-JUN-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	84.39-	0.00	
BVA	234,000.000					
31-JUL-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	87.43-	0.00	
BVA	234,000.000					
31-AUG-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	87.66-	0.00	
BVA	234,000.000					
30-SEP-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	85.05-	0.00	
BVA	234,000.000					
31-OCT-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	88.11-	0.00	

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BVA	234,000.000					
30-NOV-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	85.49-	0.00	
BVA	234,000.000					
31-DEC-23	WEC ENERGY GROUP INC 3.550% 06/15/2025 DD 06/10/15 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	88.56-	0.00	
BVA	670,000.000					
31-JAN-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE JANUARY 2023 PLANT-MO-FI	0.00	0.00	252.53-	0.00	
BVA	670,000.000					
28-FEB-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE FEBRUARY 2023 PLANT-MO-FI	0.00	0.00	228.82-	0.00	
BVA	670,000.000					
31-MAR-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE MARCH 2023 PLANT-MO-FI	0.00	0.00	254.07-	0.00	

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BVA	670,000.000					
30-APR-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE APRIL 2023 PLANT-MO-FI	0.00	0.00	246.66-	0.00	
BVA	670,000.000					
31-MAY-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE MAY 2023 PLANT-MO-FI	0.00	0.00	255.67-	0.00	
BVA	670,000.000					
30-JUN-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE JUNE 2023 PLANT-MO-FI	0.00	0.00	248.22-	0.00	
BVA	670,000.000					
31-JUL-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE JULY 2023 PLANT-MO-FI	0.00	0.00	257.29-	0.00	
BVA	670,000.000					
31-AUG-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE AUGUST 2023 PLANT-MO-FI	0.00	0.00	258.11-	0.00	

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BVA	670,000.000					
30-SEP-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE SEPTEMBER 2023 PLANT-MO-FI	0.00	0.00	250.58-	0.00	
BVA	670,000.000					
31-OCT-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE OCTOBER 2023 PLANT-MO-FI	0.00	0.00	259.74-	0.00	
BVA	670,000.000					
30-NOV-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE NOVEMBER 2023 PLANT-MO-FI	0.00	0.00	252.16-	0.00	
BVA	670,000.000					
31-DEC-23	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 AMORTIZATION EXPENSE DECEMBER 2023 PLANT-MO-FI	0.00	0.00	261.37-	0.00	

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TOTAL		0.00	0.00	671,627.71	0.00	0.00	I
AMORTIZATION/ACCRETION						0.00	C
						0.00	T
						0.00	S
TOTAL RECEIPTS AND DISBURSEMENT TRANSACTIONS							
	U.S. DOLLAR	1,133,014.97	1,133,014.97	671,627.71	0.00	0.00	I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00	I
						0.00	C
						0.00	T
						0.00	S

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PURCHASES	(* INDICATES PENDING SETTLEMENT)					
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
B	20,112.930					
03-JAN-23	DREYFUS INS RSRV PR MONEY 6546	20,112.93-	20,112.93-	20,112.93	0.00	
03-JAN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	69,489.040					
03-JAN-23	DREYFUS INS RSRV PR MONEY 6546	69,489.04-	69,489.04-	69,489.04	0.00	
03-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,504.330					
04-JAN-23	DREYFUS INS RSRV PR MONEY 6546	9,504.33-	9,504.33-	9,504.33	0.00	
04-JAN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	27,172.210					
04-JAN-23	DREYFUS INS RSRV PR MONEY 6546	27,172.21-	27,172.21-	27,172.21	0.00	
04-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

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B	31,233.180					
05-JAN-23	DREYFUS INS RSRV PR MONEY 6546	31,233.18-	31,233.18-	31,233.18	0.00	
05-JAN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	120,532.510					
06-JAN-23	DREYFUS INS RSRV PR MONEY 6546	120,532.51-	120,532.51-	120,532.51	0.00	
06-JAN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,045,548.080					
09-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,045,548.08-	1,045,548.08-	1,045,548.08	0.00	
09-JAN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	37,843.460					
09-JAN-23	DREYFUS INS RSRV PR MONEY 6546	37,843.46-	37,843.46-	37,843.46	0.00	
09-JAN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	32,931.960					
10-JAN-23	DREYFUS INS RSRV PR MONEY 6546	32,931.96-	32,931.96-	32,931.96	0.00	
10-JAN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	966.130					
10-JAN-23	DREYFUS INS RSRV PR MONEY 6546	966.13-	966.13-	966.13	0.00	
10-JAN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	43,463.200					
11-JAN-23	DREYFUS INS RSRV PR MONEY 6546	43,463.20-	43,463.20-	43,463.20	0.00	
11-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	368,042.900					
12-JAN-23	DREYFUS INS RSRV PR MONEY 6546	368,042.90-	368,042.90-	368,042.90	0.00	
12-JAN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,016.250					
12-JAN-23	DREYFUS INS RSRV PR MONEY 6546	12,016.25-	12,016.25-	12,016.25	0.00	
12-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	84,887.820					
13-JAN-23	DREYFUS INS RSRV PR MONEY 6546	84,887.82-	84,887.82-	84,887.82	0.00	
13-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	49,544.720					
17-JAN-23	DREYFUS INS RSRV PR MONEY 6546	49,544.72-	49,544.72-	49,544.72	0.00	
17-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	299,915.200					
17-JAN-23	DREYFUS INS RSRV PR MONEY 6546	299,915.20-	299,915.20-	299,915.20	0.00	
17-JAN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	36,976.840					
18-JAN-23	DREYFUS INS RSRV PR MONEY 6546	36,976.84-	36,976.84-	36,976.84	0.00	
18-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,238,511.820					
18-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,238,511.82-	1,238,511.82-	1,238,511.82	0.00	
18-JAN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,509,450.000					
19-JAN-23	DREYFUS INS RSRV PR MONEY 6546	2,509,450.00-	2,509,450.00-	2,509,450.00	0.00	
19-JAN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	9,098.430					
19-JAN-23	DREYFUS INS RSRV PR MONEY 6546	9,098.43-	9,098.43-	9,098.43	0.00	
19-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,276.400					
20-JAN-23	DREYFUS INS RSRV PR MONEY 6546	3,276.40-	3,276.40-	3,276.40	0.00	
20-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	49,513.170					
20-JAN-23	DREYFUS INS RSRV PR MONEY 6546	49,513.17-	49,513.17-	49,513.17	0.00	
20-JAN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,414.820					
23-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,414.82-	1,414.82-	1,414.82	0.00	
23-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	84,939.790					
23-JAN-23	DREYFUS INS RSRV PR MONEY 6546	84,939.79-	84,939.79-	84,939.79	0.00	
23-JAN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	55,506.250					
24-JAN-23	DREYFUS INS RSRV PR MONEY 6546	55,506.25-	55,506.25-	55,506.25	0.00	
24-JAN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	11,700.400					
24-JAN-23	DREYFUS INS RSRV PR MONEY 6546	11,700.40-	11,700.40-	11,700.40	0.00	
24-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,618,977.870					
25-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,618,977.87-	1,618,977.87-	1,618,977.87	0.00	
25-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,268.710					
30-JAN-23	DREYFUS INS RSRV PR MONEY 6546	4,268.71-	4,268.71-	4,268.71	0.00	
30-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	234,686.880					
31-JAN-23	DREYFUS INS RSRV PR MONEY 6546	234,686.88-	234,686.88-	234,686.88	0.00	
31-JAN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
B	79,952.900					
31-JAN-23	DREYFUS INS RSRV PR MONEY 6546	79,952.90-	79,952.90-	79,952.90	0.00	
31-JAN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	147,929.480					
01-FEB-23	DREYFUS INS RSRV PR MONEY 6546	147,929.48-	147,929.48-	147,929.48	0.00	
01-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	29,819.760					
02-FEB-23	DREYFUS INS RSRV PR MONEY 6546	29,819.76-	29,819.76-	29,819.76	0.00	
02-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	21,453.040					
02-FEB-23	DREYFUS INS RSRV PR MONEY 6546	21,453.04-	21,453.04-	21,453.04	0.00	
02-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,987.500					
06-FEB-23	DREYFUS INS RSRV PR MONEY 6546	3,987.50-	3,987.50-	3,987.50	0.00	
06-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	12,743.760					
06-FEB-23	DREYFUS INS RSRV PR MONEY 6546	12,743.76-	12,743.76-	12,743.76	0.00	
06-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	16,759.380					
08-FEB-23	DREYFUS INS RSRV PR MONEY 6546	16,759.38-	16,759.38-	16,759.38	0.00	
08-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	19,190.100					
08-FEB-23	DREYFUS INS RSRV PR MONEY 6546	19,190.10-	19,190.10-	19,190.10	0.00	
08-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,825.000					
09-FEB-23	DREYFUS INS RSRV PR MONEY 6546	6,825.00-	6,825.00-	6,825.00	0.00	
09-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	10,394.130					
09-FEB-23	DREYFUS INS RSRV PR MONEY 6546	10,394.13-	10,394.13-	10,394.13	0.00	
09-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	378,215.990					
10-FEB-23	DREYFUS INS RSRV PR MONEY 6546	378,215.99-	378,215.99-	378,215.99	0.00	
10-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	21,088.150					
10-FEB-23	DREYFUS INS RSRV PR MONEY 6546	21,088.15-	21,088.15-	21,088.15	0.00	
10-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	393,728.400					
13-FEB-23	DREYFUS INS RSRV PR MONEY 6546	393,728.40-	393,728.40-	393,728.40	0.00	
13-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	8,932.370					
13-FEB-23	DREYFUS INS RSRV PR MONEY 6546	8,932.37-	8,932.37-	8,932.37	0.00	
13-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	43,742.350					
14-FEB-23	DREYFUS INS RSRV PR MONEY 6546	43,742.35-	43,742.35-	43,742.35	0.00	
14-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	172,546.770					
15-FEB-23	DREYFUS INS RSRV PR MONEY 6546	172,546.77-	172,546.77-	172,546.77	0.00	
15-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	534,012.950					
15-FEB-23	DREYFUS INS RSRV PR MONEY 6546	534,012.95-	534,012.95-	534,012.95	0.00	
15-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,188.070					
16-FEB-23	DREYFUS INS RSRV PR MONEY 6546	12,188.07-	12,188.07-	12,188.07	0.00	
16-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	67,345.610					
16-FEB-23	DREYFUS INS RSRV PR MONEY 6546	67,345.61-	67,345.61-	67,345.61	0.00	
16-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	20,730.570					
17-FEB-23	DREYFUS INS RSRV PR MONEY 6546	20,730.57-	20,730.57-	20,730.57	0.00	
17-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	32,387.490					
17-FEB-23	DREYFUS INS RSRV PR MONEY 6546	32,387.49-	32,387.49-	32,387.49	0.00	
17-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,195.150					
21-FEB-23	DREYFUS INS RSRV PR MONEY 6546	6,195.15-	6,195.15-	6,195.15	0.00	
21-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	54,133.830					
21-FEB-23	DREYFUS INS RSRV PR MONEY 6546	54,133.83-	54,133.83-	54,133.83	0.00	
21-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,974.750					
22-FEB-23	DREYFUS INS RSRV PR MONEY 6546	9,974.75-	9,974.75-	9,974.75	0.00	
22-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	8,087.930					
22-FEB-23	DREYFUS INS RSRV PR MONEY 6546	8,087.93-	8,087.93-	8,087.93	0.00	
22-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	635,925.000					
23-FEB-23	DREYFUS INS RSRV PR MONEY 6546	635,925.00-	635,925.00-	635,925.00	0.00	
23-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,410.010					
23-FEB-23	DREYFUS INS RSRV PR MONEY 6546	9,410.01-	9,410.01-	9,410.01	0.00	
23-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	39,345.080					
24-FEB-23	DREYFUS INS RSRV PR MONEY 6546	39,345.08-	39,345.08-	39,345.08	0.00	
24-FEB-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,103,018.450					
27-FEB-23	DREYFUS INS RSRV PR MONEY 6546	1,103,018.45-	1,103,018.45-	1,103,018.45	0.00	
27-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	331,250.000					
28-FEB-23	DREYFUS INS RSRV PR MONEY 6546	331,250.00-	331,250.00-	331,250.00	0.00	
28-FEB-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	14,895.950					
28-FEB-23	DREYFUS INS RSRV PR MONEY 6546	14,895.95-	14,895.95-	14,895.95	0.00	
28-FEB-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	192,039.470					
01-MAR-23	DREYFUS INS RSRV PR MONEY 6546	192,039.47-	192,039.47-	192,039.47	0.00	
01-MAR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	26,398.770					
02-MAR-23	DREYFUS INS RSRV PR MONEY 6546	26,398.77-	26,398.77-	26,398.77	0.00	
02-MAR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,105.960					
03-MAR-23	DREYFUS INS RSRV PR MONEY 6546	6,105.96-	6,105.96-	6,105.96	0.00	
03-MAR-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	39,943.860					
03-MAR-23	DREYFUS INS RSRV PR MONEY 6546	39,943.86-	39,943.86-	39,943.86	0.00	
03-MAR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	60,741.000					
06-MAR-23	DREYFUS INS RSRV PR MONEY 6546	60,741.00-	60,741.00-	60,741.00	0.00	
06-MAR-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,827.500					
07-MAR-23	DREYFUS INS RSRV PR MONEY 6546	6,827.50-	6,827.50-	6,827.50	0.00	
07-MAR-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	64,080.500					
07-MAR-23	DREYFUS INS RSRV PR MONEY 6546	64,080.50-	64,080.50-	64,080.50	0.00	
07-MAR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	39,139.540					
08-MAR-23	DREYFUS INS RSRV PR MONEY 6546	39,139.54-	39,139.54-	39,139.54	0.00	
08-MAR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	109,094.410					
09-MAR-23	DREYFUS INS RSRV PR MONEY 6546	109,094.41-	109,094.41-	109,094.41	0.00	
09-MAR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	155,854.400					
10-MAR-23	DREYFUS INS RSRV PR MONEY 6546	155,854.40-	155,854.40-	155,854.40	0.00	
10-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	284,843.560					
10-MAR-23	DREYFUS INS RSRV PR MONEY 6546	284,843.56-	284,843.56-	284,843.56	0.00	
10-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,460.000					
13-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,460.00-	2,460.00-	2,460.00	0.00	
13-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	24,646.980					
13-MAR-23	DREYFUS INS RSRV PR MONEY 6546	24,646.98-	24,646.98-	24,646.98	0.00	
13-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	28,727.930					
14-MAR-23	DREYFUS INS RSRV PR MONEY 6546	28,727.93-	28,727.93-	28,727.93	0.00	
14-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	8,669.380					
14-MAR-23	DREYFUS INS RSRV PR MONEY 6546	8,669.38-	8,669.38-	8,669.38	0.00	
14-MAR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	97,689.590					
15-MAR-23	DREYFUS INS RSRV PR MONEY 6546	97,689.59-	97,689.59-	97,689.59	0.00	
15-MAR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,608,179.590					
15-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,608,179.59-	1,608,179.59-	1,608,179.59	0.00	
15-MAR-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	257.270					
16-MAR-23	DREYFUS INS RSRV PR MONEY 6546	257.27-	257.27-	257.27	0.00	
16-MAR-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	18,210.570					
17-MAR-23	DREYFUS INS RSRV PR MONEY 6546	18,210.57-	18,210.57-	18,210.57	0.00	
17-MAR-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	38,115.480					
17-MAR-23	DREYFUS INS RSRV PR MONEY 6546	38,115.48-	38,115.48-	38,115.48	0.00	
17-MAR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	40,573.750					
20-MAR-23	DREYFUS INS RSRV PR MONEY 6546	40,573.75-	40,573.75-	40,573.75	0.00	
20-MAR-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,835.810					
20-MAR-23	DREYFUS INS RSRV PR MONEY 6546	1,835.81-	1,835.81-	1,835.81	0.00	
20-MAR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,457.000					
21-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,457.00-	2,457.00-	2,457.00	0.00	
21-MAR-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,597.780					
22-MAR-23	DREYFUS INS RSRV PR MONEY 6546	9,597.78-	9,597.78-	9,597.78	0.00	
22-MAR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	15,093.750					
23-MAR-23	DREYFUS INS RSRV PR MONEY 6546	15,093.75-	15,093.75-	15,093.75	0.00	
23-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	106,362.360					
23-MAR-23	DREYFUS INS RSRV PR MONEY 6546	106,362.36-	106,362.36-	106,362.36	0.00	
23-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	47,737.630					
24-MAR-23	DREYFUS INS RSRV PR MONEY 6546	47,737.63-	47,737.63-	47,737.63	0.00	
24-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	19,781.100					
27-MAR-23	DREYFUS INS RSRV PR MONEY 6546	19,781.10-	19,781.10-	19,781.10	0.00	
27-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	166,093.470					
27-MAR-23	DREYFUS INS RSRV PR MONEY 6546	166,093.47-	166,093.47-	166,093.47	0.00	
27-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	12,316.500					
28-MAR-23	DREYFUS INS RSRV PR MONEY 6546	12,316.50-	12,316.50-	12,316.50	0.00	
28-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,866.720					
29-MAR-23	DREYFUS INS RSRV PR MONEY 6546	9,866.72-	9,866.72-	9,866.72	0.00	
29-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	82,321.030					
30-MAR-23	DREYFUS INS RSRV PR MONEY 6546	82,321.03-	82,321.03-	82,321.03	0.00	
30-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	177,816.760					
31-MAR-23	DREYFUS INS RSRV PR MONEY 6546	177,816.76-	177,816.76-	177,816.76	0.00	
31-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	209,012.730					
31-MAR-23	DREYFUS INS RSRV PR MONEY 6546	209,012.73-	209,012.73-	209,012.73	0.00	
31-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	109,125.890					
03-APR-23	DREYFUS INS RSRV PR MONEY 6546	109,125.89-	109,125.89-	109,125.89	0.00	
03-APR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	19,490.890					
04-APR-23	DREYFUS INS RSRV PR MONEY 6546	19,490.89-	19,490.89-	19,490.89	0.00	
04-APR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	20,810.590					
05-APR-23	DREYFUS INS RSRV PR MONEY 6546	20,810.59-	20,810.59-	20,810.59	0.00	
05-APR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,556.250					
06-APR-23	DREYFUS INS RSRV PR MONEY 6546	4,556.25-	4,556.25-	4,556.25	0.00	
06-APR-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	23,482.070					
06-APR-23	DREYFUS INS RSRV PR MONEY 6546	23,482.07-	23,482.07-	23,482.07	0.00	
06-APR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	20,007.380					
10-APR-23	DREYFUS INS RSRV PR MONEY 6546	20,007.38-	20,007.38-	20,007.38	0.00	
10-APR-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	44,998.790					
10-APR-23	DREYFUS INS RSRV PR MONEY 6546	44,998.79-	44,998.79-	44,998.79	0.00	
10-APR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	38,889.940					
11-APR-23	DREYFUS INS RSRV PR MONEY 6546	38,889.94-	38,889.94-	38,889.94	0.00	
11-APR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,985,294.320					
12-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,985,294.32-	1,985,294.32-	1,985,294.32	0.00	
12-APR-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,780,214.070					
13-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,780,214.07-	1,780,214.07-	1,780,214.07	0.00	
13-APR-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	18,707.380					
13-APR-23	DREYFUS INS RSRV PR MONEY 6546	18,707.38-	18,707.38-	18,707.38	0.00	
13-APR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	45,394.610					
17-APR-23	DREYFUS INS RSRV PR MONEY 6546	45,394.61-	45,394.61-	45,394.61	0.00	
17-APR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,528.400					
18-APR-23	DREYFUS INS RSRV PR MONEY 6546	4,528.40-	4,528.40-	4,528.40	0.00	
18-APR-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	16,800.000					
19-APR-23	DREYFUS INS RSRV PR MONEY 6546	16,800.00-	16,800.00-	16,800.00	0.00	
19-APR-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	29,475.410					
20-APR-23	DREYFUS INS RSRV PR MONEY 6546	29,475.41-	29,475.41-	29,475.41	0.00	
20-APR-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,386.780					
20-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,386.78-	1,386.78-	1,386.78	0.00	
20-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,414.820					
21-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,414.82-	1,414.82-	1,414.82	0.00	
21-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,730.000					
21-APR-23	DREYFUS INS RSRV PR MONEY 6546	2,730.00-	2,730.00-	2,730.00	0.00	
21-APR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	15,671.050					
24-APR-23	DREYFUS INS RSRV PR MONEY 6546	15,671.05-	15,671.05-	15,671.05	0.00	
24-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	62,781.500					
24-APR-23	DREYFUS INS RSRV PR MONEY 6546	62,781.50-	62,781.50-	62,781.50	0.00	
24-APR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	6,759.190					
25-APR-23	DREYFUS INS RSRV PR MONEY 6546	6,759.19-	6,759.19-	6,759.19	0.00	
25-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,716,681.950					
25-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,716,681.95-	1,716,681.95-	1,716,681.95	0.00	
25-APR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	58,966.330					
26-APR-23	DREYFUS INS RSRV PR MONEY 6546	58,966.33-	58,966.33-	58,966.33	0.00	
26-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	716,998.710					
27-APR-23	DREYFUS INS RSRV PR MONEY 6546	716,998.71-	716,998.71-	716,998.71	0.00	
27-APR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	95,274.290					
28-APR-23	DREYFUS INS RSRV PR MONEY 6546	95,274.29-	95,274.29-	95,274.29	0.00	
28-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	206,836.130					
01-MAY-23	DREYFUS INS RSRV PR MONEY 6546	206,836.13-	206,836.13-	206,836.13	0.00	
01-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	368,164.230					
01-MAY-23	DREYFUS INS RSRV PR MONEY 6546	368,164.23-	368,164.23-	368,164.23	0.00	
01-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,779.400					
02-MAY-23	DREYFUS INS RSRV PR MONEY 6546	5,779.40-	5,779.40-	5,779.40	0.00	
02-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,616.470					
02-MAY-23	DREYFUS INS RSRV PR MONEY 6546	3,616.47-	3,616.47-	3,616.47	0.00	
02-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	279.680					
03-MAY-23	DREYFUS INS RSRV PR MONEY 6546	279.68-	279.68-	279.68	0.00	
03-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	10,587.500					
04-MAY-23	DREYFUS INS RSRV PR MONEY 6546	10,587.50-	10,587.50-	10,587.50	0.00	
04-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	14,373.500					
08-MAY-23	DREYFUS INS RSRV PR MONEY 6546	14,373.50-	14,373.50-	14,373.50	0.00	
08-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,475.680					
09-MAY-23	DREYFUS INS RSRV PR MONEY 6546	9,475.68-	9,475.68-	9,475.68	0.00	
09-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	966.130					
10-MAY-23	DREYFUS INS RSRV PR MONEY 6546	966.13-	966.13-	966.13	0.00	
10-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22,992.580					
10-MAY-23	DREYFUS INS RSRV PR MONEY 6546	22,992.58-	22,992.58-	22,992.58	0.00	
10-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	343,491.840					
11-MAY-23	DREYFUS INS RSRV PR MONEY 6546	343,491.84-	343,491.84-	343,491.84	0.00	
11-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,553.060					
11-MAY-23	DREYFUS INS RSRV PR MONEY 6546	2,553.06-	2,553.06-	2,553.06	0.00	
11-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	147,646.400					
12-MAY-23	DREYFUS INS RSRV PR MONEY 6546	147,646.40-	147,646.40-	147,646.40	0.00	
12-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	10,853.050					
12-MAY-23	DREYFUS INS RSRV PR MONEY 6546	10,853.05-	10,853.05-	10,853.05	0.00	
12-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	193,272.500					
15-MAY-23	DREYFUS INS RSRV PR MONEY 6546	193,272.50-	193,272.50-	193,272.50	0.00	
15-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,066,117.180					
15-MAY-23	DREYFUS INS RSRV PR MONEY 6546	1,066,117.18-	1,066,117.18-	1,066,117.18	0.00	
15-MAY-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	27,865.630					
16-MAY-23	DREYFUS INS RSRV PR MONEY 6546	27,865.63-	27,865.63-	27,865.63	0.00	
16-MAY-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22,086.880					
16-MAY-23	DREYFUS INS RSRV PR MONEY 6546	22,086.88-	22,086.88-	22,086.88	0.00	
16-MAY-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22,861.430					
17-MAY-23	DREYFUS INS RSRV PR MONEY 6546	22,861.43-	22,861.43-	22,861.43	0.00	
17-MAY-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,815.290					
17-MAY-23	DREYFUS INS RSRV PR MONEY 6546	4,815.29-	4,815.29-	4,815.29	0.00	
17-MAY-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	5,931.250					
18-MAY-23	DREYFUS INS RSRV PR MONEY 6546	5,931.25-	5,931.25-	5,931.25	0.00	
18-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	76,015.670					
18-MAY-23	DREYFUS INS RSRV PR MONEY 6546	76,015.67-	76,015.67-	76,015.67	0.00	
18-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	29,379.760					
19-MAY-23	DREYFUS INS RSRV PR MONEY 6546	29,379.76-	29,379.76-	29,379.76	0.00	
19-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,604.800					
22-MAY-23	DREYFUS INS RSRV PR MONEY 6546	7,604.80-	7,604.80-	7,604.80	0.00	
22-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,187,503.830					
22-MAY-23	DREYFUS INS RSRV PR MONEY 6546	1,187,503.83-	1,187,503.83-	1,187,503.83	0.00	
22-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	7,500.000					
23-MAY-23	DREYFUS INS RSRV PR MONEY 6546	7,500.00-	7,500.00-	7,500.00	0.00	
23-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,663.850					
23-MAY-23	DREYFUS INS RSRV PR MONEY 6546	5,663.85-	5,663.85-	5,663.85	0.00	
23-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	30,929.880					
24-MAY-23	DREYFUS INS RSRV PR MONEY 6546	30,929.88-	30,929.88-	30,929.88	0.00	
24-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,601.470					
24-MAY-23	DREYFUS INS RSRV PR MONEY 6546	5,601.47-	5,601.47-	5,601.47	0.00	
24-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,414.540					
25-MAY-23	DREYFUS INS RSRV PR MONEY 6546	12,414.54-	12,414.54-	12,414.54	0.00	
25-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	51,988.920					
26-MAY-23	DREYFUS INS RSRV PR MONEY 6546	51,988.92-	51,988.92-	51,988.92	0.00	
26-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	64,902.080					
30-MAY-23	DREYFUS INS RSRV PR MONEY 6546	64,902.08-	64,902.08-	64,902.08	0.00	
30-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,313.400					
31-MAY-23	DREYFUS INS RSRV PR MONEY 6546	7,313.40-	7,313.40-	7,313.40	0.00	
31-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	162,238.830					
01-JUN-23	DREYFUS INS RSRV PR MONEY 6546	162,238.83-	162,238.83-	162,238.83	0.00	
01-JUN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	27,434.440					
02-JUN-23	DREYFUS INS RSRV PR MONEY 6546	27,434.44-	27,434.44-	27,434.44	0.00	
02-JUN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	30,948.020					
02-JUN-23	DREYFUS INS RSRV PR MONEY 6546	30,948.02-	30,948.02-	30,948.02	0.00	
02-JUN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,247.330					
05-JUN-23	DREYFUS INS RSRV PR MONEY 6546	6,247.33-	6,247.33-	6,247.33	0.00	
05-JUN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	105,908.000					
05-JUN-23	DREYFUS INS RSRV PR MONEY 6546	105,908.00-	105,908.00-	105,908.00	0.00	
05-JUN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	35,355.840					
06-JUN-23	DREYFUS INS RSRV PR MONEY 6546	35,355.84-	35,355.84-	35,355.84	0.00	
06-JUN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	68,777.420					
06-JUN-23	DREYFUS INS RSRV PR MONEY 6546	68,777.42-	68,777.42-	68,777.42	0.00	
06-JUN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	7,388.650					
07-JUN-23	DREYFUS INS RSRV PR MONEY 6546	7,388.65-	7,388.65-	7,388.65	0.00	
07-JUN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	129,387.460					
08-JUN-23	DREYFUS INS RSRV PR MONEY 6546	129,387.46-	129,387.46-	129,387.46	0.00	
08-JUN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	172,626.300					
09-JUN-23	DREYFUS INS RSRV PR MONEY 6546	172,626.30-	172,626.30-	172,626.30	0.00	
09-JUN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	8,603.260					
12-JUN-23	DREYFUS INS RSRV PR MONEY 6546	8,603.26-	8,603.26-	8,603.26	0.00	
12-JUN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	135,506.470					
12-JUN-23	DREYFUS INS RSRV PR MONEY 6546	135,506.47-	135,506.47-	135,506.47	0.00	
12-JUN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	523,954.950					
13-JUN-23	DREYFUS INS RSRV PR MONEY 6546	523,954.95-	523,954.95-	523,954.95	0.00	
13-JUN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,785.090					
13-JUN-23	DREYFUS INS RSRV PR MONEY 6546	3,785.09-	3,785.09-	3,785.09	0.00	
13-JUN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	786,169.630					
14-JUN-23	DREYFUS INS RSRV PR MONEY 6546	786,169.63-	786,169.63-	786,169.63	0.00	
14-JUN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22,009.910					
14-JUN-23	DREYFUS INS RSRV PR MONEY 6546	22,009.91-	22,009.91-	22,009.91	0.00	
14-JUN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,207,773.950					
15-JUN-23	DREYFUS INS RSRV PR MONEY 6546	1,207,773.95-	1,207,773.95-	1,207,773.95	0.00	
15-JUN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	139,937.900					
15-JUN-23	DREYFUS INS RSRV PR MONEY 6546	139,937.90-	139,937.90-	139,937.90	0.00	
15-JUN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	84,164.220					
16-JUN-23	DREYFUS INS RSRV PR MONEY 6546	84,164.22-	84,164.22-	84,164.22	0.00	
16-JUN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	34,697.130					
16-JUN-23	DREYFUS INS RSRV PR MONEY 6546	34,697.13-	34,697.13-	34,697.13	0.00	
16-JUN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	50,885.480					
20-JUN-23	DREYFUS INS RSRV PR MONEY 6546	50,885.48-	50,885.48-	50,885.48	0.00	
20-JUN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	34,490.400					
20-JUN-23	DREYFUS INS RSRV PR MONEY 6546	34,490.40-	34,490.40-	34,490.40	0.00	
20-JUN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	2,730.000					
21-JUN-23	DREYFUS INS RSRV PR MONEY 6546	2,730.00-	2,730.00-	2,730.00	0.00	
21-JUN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,174.750					
22-JUN-23	DREYFUS INS RSRV PR MONEY 6546	3,174.75-	3,174.75-	3,174.75	0.00	
22-JUN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	36,776.790					
22-JUN-23	DREYFUS INS RSRV PR MONEY 6546	36,776.79-	36,776.79-	36,776.79	0.00	
22-JUN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,723,834.540					
23-JUN-23	DREYFUS INS RSRV PR MONEY 6546	1,723,834.54-	1,723,834.54-	1,723,834.54	0.00	
23-JUN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	43,267.240					
23-JUN-23	DREYFUS INS RSRV PR MONEY 6546	43,267.24-	43,267.24-	43,267.24	0.00	
23-JUN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	11,983.200					
26-JUN-23	DREYFUS INS RSRV PR MONEY 6546	11,983.20-	11,983.20-	11,983.20	0.00	
26-JUN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,131.830					
28-JUN-23	DREYFUS INS RSRV PR MONEY 6546	5,131.83-	5,131.83-	5,131.83	0.00	
28-JUN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	53,967.620					
29-JUN-23	DREYFUS INS RSRV PR MONEY 6546	53,967.62-	53,967.62-	53,967.62	0.00	
29-JUN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	19,415.630					
30-JUN-23	DREYFUS INS RSRV PR MONEY 6546	19,415.63-	19,415.63-	19,415.63	0.00	
30-JUN-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	243,378.300					
30-JUN-23	DREYFUS INS RSRV PR MONEY 6546	243,378.30-	243,378.30-	243,378.30	0.00	
30-JUN-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	32,959.950					
03-JUL-23	DREYFUS INS RSRV PR MONEY 6546	32,959.95-	32,959.95-	32,959.95	0.00	
03-JUL-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	13,707.810					
05-JUL-23	DREYFUS INS RSRV PR MONEY 6546	13,707.81-	13,707.81-	13,707.81	0.00	
05-JUL-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	37,084.880					
05-JUL-23	DREYFUS INS RSRV PR MONEY 6546	37,084.88-	37,084.88-	37,084.88	0.00	
05-JUL-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	15,258,979.520					
06-JUL-23	DREYFUS INS RSRV PR MONEY 6546	15,258,979.52-	15,258,979.52-	15,258,979.52	0.00	
06-JUL-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22,870.120					
06-JUL-23	DREYFUS INS RSRV PR MONEY 6546	22,870.12-	22,870.12-	22,870.12	0.00	
06-JUL-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	11,795.520					
07-JUL-23	DREYFUS INS RSRV PR MONEY 6546	11,795.52-	11,795.52-	11,795.52	0.00	
07-JUL-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	83,561.710					
10-JUL-23	DREYFUS INS RSRV PR MONEY 6546	83,561.71-	83,561.71-	83,561.71	0.00	
10-JUL-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	17,372.380					
10-JUL-23	DREYFUS INS RSRV PR MONEY 6546	17,372.38-	17,372.38-	17,372.38	0.00	
10-JUL-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	101,320.250					
11-JUL-23	DREYFUS INS RSRV PR MONEY 6546	101,320.25-	101,320.25-	101,320.25	0.00	
11-JUL-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,637.130					
12-JUL-23	DREYFUS INS RSRV PR MONEY 6546	7,637.13-	7,637.13-	7,637.13	0.00	
12-JUL-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	33,775.460					
12-JUL-23	DREYFUS INS RSRV PR MONEY 6546	33,775.46-	33,775.46-	33,775.46	0.00	
12-JUL-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	660,812.350					
13-JUL-23	DREYFUS INS RSRV PR MONEY 6546	660,812.35-	660,812.35-	660,812.35	0.00	
13-JUL-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22,075.690					
13-JUL-23	DREYFUS INS RSRV PR MONEY 6546	22,075.69-	22,075.69-	22,075.69	0.00	
13-JUL-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	83,734.770					
14-JUL-23	DREYFUS INS RSRV PR MONEY 6546	83,734.77-	83,734.77-	83,734.77	0.00	
14-JUL-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	42,051.990					
17-JUL-23	DREYFUS INS RSRV PR MONEY 6546	42,051.99-	42,051.99-	42,051.99	0.00	
17-JUL-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	5,640.570					
18-JUL-23	DREYFUS INS RSRV PR MONEY 6546	5,640.57-	5,640.57-	5,640.57	0.00	
18-JUL-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,676.500					
19-JUL-23	DREYFUS INS RSRV PR MONEY 6546	2,676.50-	2,676.50-	2,676.50	0.00	
19-JUL-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	39,111.670					
20-JUL-23	DREYFUS INS RSRV PR MONEY 6546	39,111.67-	39,111.67-	39,111.67	0.00	
20-JUL-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,386.780					
20-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,386.78-	1,386.78-	1,386.78	0.00	
20-JUL-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,922.630					
21-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,922.63-	1,922.63-	1,922.63	0.00	
21-JUL-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	2,730.000					
21-JUL-23	DREYFUS INS RSRV PR MONEY 6546	2,730.00-	2,730.00-	2,730.00	0.00	
21-JUL-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,360.530					
24-JUL-23	DREYFUS INS RSRV PR MONEY 6546	3,360.53-	3,360.53-	3,360.53	0.00	
24-JUL-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	140,446.040					
24-JUL-23	DREYFUS INS RSRV PR MONEY 6546	140,446.04-	140,446.04-	140,446.04	0.00	
24-JUL-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,697,195.080					
25-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,697,195.08-	1,697,195.08-	1,697,195.08	0.00	
25-JUL-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	70,839.060					
26-JUL-23	DREYFUS INS RSRV PR MONEY 6546	70,839.06-	70,839.06-	70,839.06	0.00	
26-JUL-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	11,907.180					
28-JUL-23	DREYFUS INS RSRV PR MONEY 6546	11,907.18-	11,907.18-	11,907.18	0.00	
28-JUL-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	82,989.780					
31-JUL-23	DREYFUS INS RSRV PR MONEY 6546	82,989.78-	82,989.78-	82,989.78	0.00	
31-JUL-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	90,496.300					
31-JUL-23	DREYFUS INS RSRV PR MONEY 6546	90,496.30-	90,496.30-	90,496.30	0.00	
31-JUL-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	147,890.450					
01-AUG-23	DREYFUS INS RSRV PR MONEY 6546	147,890.45-	147,890.45-	147,890.45	0.00	
01-AUG-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	35,795.590					
02-AUG-23	DREYFUS INS RSRV PR MONEY 6546	35,795.59-	35,795.59-	35,795.59	0.00	
02-AUG-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	9,057.130					
02-AUG-23	DREYFUS INS RSRV PR MONEY 6546	9,057.13-	9,057.13-	9,057.13	0.00	
02-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	782.760					
04-AUG-23	DREYFUS INS RSRV PR MONEY 6546	782.76-	782.76-	782.76	0.00	
04-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	13,626.100					
07-AUG-23	DREYFUS INS RSRV PR MONEY 6546	13,626.10-	13,626.10-	13,626.10	0.00	
07-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,643.750					
08-AUG-23	DREYFUS INS RSRV PR MONEY 6546	6,643.75-	6,643.75-	6,643.75	0.00	
08-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,825.000					
09-AUG-23	DREYFUS INS RSRV PR MONEY 6546	6,825.00-	6,825.00-	6,825.00	0.00	
09-AUG-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	35,730.950					
10-AUG-23	DREYFUS INS RSRV PR MONEY 6546	35,730.95-	35,730.95-	35,730.95	0.00	
10-AUG-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,272.470					
10-AUG-23	DREYFUS INS RSRV PR MONEY 6546	12,272.47-	12,272.47-	12,272.47	0.00	
10-AUG-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	19,774.770					
11-AUG-23	DREYFUS INS RSRV PR MONEY 6546	19,774.77-	19,774.77-	19,774.77	0.00	
11-AUG-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	8,527.150					
11-AUG-23	DREYFUS INS RSRV PR MONEY 6546	8,527.15-	8,527.15-	8,527.15	0.00	
11-AUG-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	8,774.000					
14-AUG-23	DREYFUS INS RSRV PR MONEY 6546	8,774.00-	8,774.00-	8,774.00	0.00	
14-AUG-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	19,036.680					
14-AUG-23	DREYFUS INS RSRV PR MONEY 6546	19,036.68-	19,036.68-	19,036.68	0.00	
14-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	156,254.930					
15-AUG-23	DREYFUS INS RSRV PR MONEY 6546	156,254.93-	156,254.93-	156,254.93	0.00	
15-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	617,015.970					
15-AUG-23	DREYFUS INS RSRV PR MONEY 6546	617,015.97-	617,015.97-	617,015.97	0.00	
15-AUG-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,537.300					
16-AUG-23	DREYFUS INS RSRV PR MONEY 6546	6,537.30-	6,537.30-	6,537.30	0.00	
16-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	40,209.040					
17-AUG-23	DREYFUS INS RSRV PR MONEY 6546	40,209.04-	40,209.04-	40,209.04	0.00	
17-AUG-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	86,779.170					
17-AUG-23	DREYFUS INS RSRV PR MONEY 6546	86,779.17-	86,779.17-	86,779.17	0.00	
17-AUG-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,509.890					
18-AUG-23	DREYFUS INS RSRV PR MONEY 6546	7,509.89-	7,509.89-	7,509.89	0.00	
18-AUG-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,031.800					
21-AUG-23	DREYFUS INS RSRV PR MONEY 6546	6,031.80-	6,031.80-	6,031.80	0.00	
21-AUG-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	81,370.240					
21-AUG-23	DREYFUS INS RSRV PR MONEY 6546	81,370.24-	81,370.24-	81,370.24	0.00	
21-AUG-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,174.750					
22-AUG-23	DREYFUS INS RSRV PR MONEY 6546	3,174.75-	3,174.75-	3,174.75	0.00	
22-AUG-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,573.000					
22-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,573.00-	1,573.00-	1,573.00	0.00	
22-AUG-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	26,550.000					
23-AUG-23	DREYFUS INS RSRV PR MONEY 6546	26,550.00-	26,550.00-	26,550.00	0.00	
23-AUG-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,994.540					
23-AUG-23	DREYFUS INS RSRV PR MONEY 6546	7,994.54-	7,994.54-	7,994.54	0.00	
23-AUG-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	15,810.230					
24-AUG-23	DREYFUS INS RSRV PR MONEY 6546	15,810.23-	15,810.23-	15,810.23	0.00	
24-AUG-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	192,160.830					
25-AUG-23	DREYFUS INS RSRV PR MONEY 6546	192,160.83-	192,160.83-	192,160.83	0.00	
25-AUG-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	51,317.920					
25-AUG-23	DREYFUS INS RSRV PR MONEY 6546	51,317.92-	51,317.92-	51,317.92	0.00	
25-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,108.510					
29-AUG-23	DREYFUS INS RSRV PR MONEY 6546	3,108.51-	3,108.51-	3,108.51	0.00	
29-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2.930					
30-AUG-23	DREYFUS INS RSRV PR MONEY 6546	2.93-	2.93-	2.93	0.00	
30-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,028,306.240					
31-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,028,306.24-	1,028,306.24-	1,028,306.24	0.00	
31-AUG-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	45,304.740					
31-AUG-23	DREYFUS INS RSRV PR MONEY 6546	45,304.74-	45,304.74-	45,304.74	0.00	
31-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	147,401.190					
01-SEP-23	DREYFUS INS RSRV PR MONEY 6546	147,401.19-	147,401.19-	147,401.19	0.00	
01-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	116,854.110					
05-SEP-23	DREYFUS INS RSRV PR MONEY 6546	116,854.11-	116,854.11-	116,854.11	0.00	
05-SEP-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	94,184.490					
05-SEP-23	DREYFUS INS RSRV PR MONEY 6546	94,184.49-	94,184.49-	94,184.49	0.00	
05-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,986.210					
06-SEP-23	DREYFUS INS RSRV PR MONEY 6546	5,986.21-	5,986.21-	5,986.21	0.00	
06-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	396,343.800					
07-SEP-23	DREYFUS INS RSRV PR MONEY 6546	396,343.80-	396,343.80-	396,343.80	0.00	
07-SEP-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	91,589.460					
07-SEP-23	DREYFUS INS RSRV PR MONEY 6546	91,589.46-	91,589.46-	91,589.46	0.00	
07-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	34,799.030					
08-SEP-23	DREYFUS INS RSRV PR MONEY 6546	34,799.03-	34,799.03-	34,799.03	0.00	
08-SEP-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	76,596.630					
08-SEP-23	DREYFUS INS RSRV PR MONEY 6546	76,596.63-	76,596.63-	76,596.63	0.00	
08-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	50,483.320					
11-SEP-23	DREYFUS INS RSRV PR MONEY 6546	50,483.32-	50,483.32-	50,483.32	0.00	
11-SEP-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	183,317.820					
11-SEP-23	DREYFUS INS RSRV PR MONEY 6546	183,317.82-	183,317.82-	183,317.82	0.00	
11-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	7,637.130					
12-SEP-23	DREYFUS INS RSRV PR MONEY 6546	7,637.13-	7,637.13-	7,637.13	0.00	
12-SEP-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	40,855.570					
12-SEP-23	DREYFUS INS RSRV PR MONEY 6546	40,855.57-	40,855.57-	40,855.57	0.00	
12-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,726.950					
13-SEP-23	DREYFUS INS RSRV PR MONEY 6546	6,726.95-	6,726.95-	6,726.95	0.00	
13-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	177,144.700					
14-SEP-23	DREYFUS INS RSRV PR MONEY 6546	177,144.70-	177,144.70-	177,144.70	0.00	
14-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	372,411.130					
15-SEP-23	DREYFUS INS RSRV PR MONEY 6546	372,411.13-	372,411.13-	372,411.13	0.00	
15-SEP-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	63,944.370					
15-SEP-23	DREYFUS INS RSRV PR MONEY 6546	63,944.37-	63,944.37-	63,944.37	0.00	
15-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	14,475.900					
18-SEP-23	DREYFUS INS RSRV PR MONEY 6546	14,475.90-	14,475.90-	14,475.90	0.00	
18-SEP-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22,587.860					
18-SEP-23	DREYFUS INS RSRV PR MONEY 6546	22,587.86-	22,587.86-	22,587.86	0.00	
18-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	22,297.200					
19-SEP-23	DREYFUS INS RSRV PR MONEY 6546	22,297.20-	22,297.20-	22,297.20	0.00	
19-SEP-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,860.470					
20-SEP-23	DREYFUS INS RSRV PR MONEY 6546	12,860.47-	12,860.47-	12,860.47	0.00	
20-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	816,501.590					
20-SEP-23	DREYFUS INS RSRV PR MONEY 6546	816,501.59-	816,501.59-	816,501.59	0.00	
20-SEP-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,730.000					
21-SEP-23	DREYFUS INS RSRV PR MONEY 6546	2,730.00-	2,730.00-	2,730.00	0.00	
21-SEP-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	46,058.150					
21-SEP-23	DREYFUS INS RSRV PR MONEY 6546	46,058.15-	46,058.15-	46,058.15	0.00	
21-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	6,600.710					
22-SEP-23	DREYFUS INS RSRV PR MONEY 6546	6,600.71-	6,600.71-	6,600.71	0.00	
22-SEP-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	48,949.970					
22-SEP-23	DREYFUS INS RSRV PR MONEY 6546	48,949.97-	48,949.97-	48,949.97	0.00	
22-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	12,559.790					
25-SEP-23	DREYFUS INS RSRV PR MONEY 6546	12,559.79-	12,559.79-	12,559.79	0.00	
25-SEP-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	192,391.820					
25-SEP-23	DREYFUS INS RSRV PR MONEY 6546	192,391.82-	192,391.82-	192,391.82	0.00	
25-SEP-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	564,766.300					
27-SEP-23	DREYFUS INS RSRV PR MONEY 6546	564,766.30-	564,766.30-	564,766.30	0.00	
27-SEP-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	59,640.770					
28-SEP-23	DREYFUS INS RSRV PR MONEY 6546	59,640.77-	59,640.77-	59,640.77	0.00	
28-SEP-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	239,939.720					
29-SEP-23	DREYFUS INS RSRV PR MONEY 6546	239,939.72-	239,939.72-	239,939.72	0.00	
29-SEP-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	92,016.730					
02-OCT-23	DREYFUS INS RSRV PR MONEY 6546	92,016.73-	92,016.73-	92,016.73	0.00	
02-OCT-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	356,090.980					
03-OCT-23	DREYFUS INS RSRV PR MONEY 6546	356,090.98-	356,090.98-	356,090.98	0.00	
03-OCT-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	21,471.120					
03-OCT-23	DREYFUS INS RSRV PR MONEY 6546	21,471.12-	21,471.12-	21,471.12	0.00	
03-OCT-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	92,375.170					
04-OCT-23	DREYFUS INS RSRV PR MONEY 6546	92,375.17-	92,375.17-	92,375.17	0.00	
04-OCT-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	975,292.690					
05-OCT-23	DREYFUS INS RSRV PR MONEY 6546	975,292.69-	975,292.69-	975,292.69	0.00	
05-OCT-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	36,393.110					
05-OCT-23	DREYFUS INS RSRV PR MONEY 6546	36,393.11-	36,393.11-	36,393.11	0.00	
05-OCT-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	45,488.490					
06-OCT-23	DREYFUS INS RSRV PR MONEY 6546	45,488.49-	45,488.49-	45,488.49	0.00	
06-OCT-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	41,211.600					
10-OCT-23	DREYFUS INS RSRV PR MONEY 6546	41,211.60-	41,211.60-	41,211.60	0.00	
10-OCT-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	62,608.990					
10-OCT-23	DREYFUS INS RSRV PR MONEY 6546	62,608.99-	62,608.99-	62,608.99	0.00	
10-OCT-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,515.840					
11-OCT-23	DREYFUS INS RSRV PR MONEY 6546	3,515.84-	3,515.84-	3,515.84	0.00	
11-OCT-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	65,213.730					
12-OCT-23	DREYFUS INS RSRV PR MONEY 6546	65,213.73-	65,213.73-	65,213.73	0.00	
12-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	52,536.400					
13-OCT-23	DREYFUS INS RSRV PR MONEY 6546	52,536.40-	52,536.40-	52,536.40	0.00	
13-OCT-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,391,554.700					
13-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,391,554.70-	1,391,554.70-	1,391,554.70	0.00	
13-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	360,734.770					
16-OCT-23	DREYFUS INS RSRV PR MONEY 6546	360,734.77-	360,734.77-	360,734.77	0.00	
16-OCT-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	61,432.530					
16-OCT-23	DREYFUS INS RSRV PR MONEY 6546	61,432.53-	61,432.53-	61,432.53	0.00	
16-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	7,065.000					
17-OCT-23	DREYFUS INS RSRV PR MONEY 6546	7,065.00-	7,065.00-	7,065.00	0.00	
17-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	30,945.940					
17-OCT-23	DREYFUS INS RSRV PR MONEY 6546	30,945.94-	30,945.94-	30,945.94	0.00	
17-OCT-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	56,049.800					
19-OCT-23	DREYFUS INS RSRV PR MONEY 6546	56,049.80-	56,049.80-	56,049.80	0.00	
19-OCT-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	3,708.790					
20-OCT-23	DREYFUS INS RSRV PR MONEY 6546	3,708.79-	3,708.79-	3,708.79	0.00	
20-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	209,690.940					
20-OCT-23	DREYFUS INS RSRV PR MONEY 6546	209,690.94-	209,690.94-	209,690.94	0.00	
20-OCT-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	3,057.760					
23-OCT-23	DREYFUS INS RSRV PR MONEY 6546	3,057.76-	3,057.76-	3,057.76	0.00	
23-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	593,575.880					
23-OCT-23	DREYFUS INS RSRV PR MONEY 6546	593,575.88-	593,575.88-	593,575.88	0.00	
23-OCT-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	247,006.670					
24-OCT-23	DREYFUS INS RSRV PR MONEY 6546	247,006.67-	247,006.67-	247,006.67	0.00	
24-OCT-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	4,541.710					
24-OCT-23	DREYFUS INS RSRV PR MONEY 6546	4,541.71-	4,541.71-	4,541.71	0.00	
24-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	62,453.250					
25-OCT-23	DREYFUS INS RSRV PR MONEY 6546	62,453.25-	62,453.25-	62,453.25	0.00	
25-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	(ORIGINAL SHARES/PAR VALUE) 1,382,092.910					
25-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,382,092.91-	1,382,092.91-	1,382,092.91	0.00	
25-OCT-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	14,337.830					
26-OCT-23	DREYFUS INS RSRV PR MONEY 6546	14,337.83-	14,337.83-	14,337.83	0.00	
26-OCT-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	26,408.340					
27-OCT-23	DREYFUS INS RSRV PR MONEY 6546	26,408.34-	26,408.34-	26,408.34	0.00	
27-OCT-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	1,479.630					
30-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,479.63-	1,479.63-	1,479.63	0.00	
30-OCT-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	40,250.000					
31-OCT-23	DREYFUS INS RSRV PR MONEY 6546	40,250.00-	40,250.00-	40,250.00	0.00	
31-OCT-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	83,991.140					
31-OCT-23	DREYFUS INS RSRV PR MONEY 6546	83,991.14-	83,991.14-	83,991.14	0.00	
31-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	147,579.990					
01-NOV-23	DREYFUS INS RSRV PR MONEY 6546	147,579.99-	147,579.99-	147,579.99	0.00	
01-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	8,796.800					
02-NOV-23	DREYFUS INS RSRV PR MONEY 6546	8,796.80-	8,796.80-	8,796.80	0.00	
02-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	696,987.380					
03-NOV-23	DREYFUS INS RSRV PR MONEY 6546	696,987.38-	696,987.38-	696,987.38	0.00	
03-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	716.320					
03-NOV-23	DREYFUS INS RSRV PR MONEY 6546	716.32-	716.32-	716.32	0.00	
03-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	10,587.500					
06-NOV-23	DREYFUS INS RSRV PR MONEY 6546	10,587.50-	10,587.50-	10,587.50	0.00	
06-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	23,553.300					
06-NOV-23	DREYFUS INS RSRV PR MONEY 6546	23,553.30-	23,553.30-	23,553.30	0.00	
06-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,633.400					
07-NOV-23	DREYFUS INS RSRV PR MONEY 6546	9,633.40-	9,633.40-	9,633.40	0.00	
07-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	19,960.150					
08-NOV-23	DREYFUS INS RSRV PR MONEY 6546	19,960.15-	19,960.15-	19,960.15	0.00	
08-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	55,854.480					
10-NOV-23	DREYFUS INS RSRV PR MONEY 6546	55,854.48-	55,854.48-	55,854.48	0.00	
10-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	33,330.800					
13-NOV-23	DREYFUS INS RSRV PR MONEY 6546	33,330.80-	33,330.80-	33,330.80	0.00	
13-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,166.850					
13-NOV-23	DREYFUS INS RSRV PR MONEY 6546	9,166.85-	9,166.85-	9,166.85	0.00	
13-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	9,750.000					
14-NOV-23	DREYFUS INS RSRV PR MONEY 6546	9,750.00-	9,750.00-	9,750.00	0.00	
14-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	34,122.820					
14-NOV-23	DREYFUS INS RSRV PR MONEY 6546	34,122.82-	34,122.82-	34,122.82	0.00	
14-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	194,671.470					
15-NOV-23	DREYFUS INS RSRV PR MONEY 6546	194,671.47-	194,671.47-	194,671.47	0.00	
15-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	607,046.740					
15-NOV-23	DREYFUS INS RSRV PR MONEY 6546	607,046.74-	607,046.74-	607,046.74	0.00	
15-NOV-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	737,459.470					
16-NOV-23	DREYFUS INS RSRV PR MONEY 6546	737,459.47-	737,459.47-	737,459.47	0.00	
16-NOV-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	70,924.170					
16-NOV-23	DREYFUS INS RSRV PR MONEY 6546	70,924.17-	70,924.17-	70,924.17	0.00	
16-NOV-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	20,132.570					
17-NOV-23	DREYFUS INS RSRV PR MONEY 6546	20,132.57-	20,132.57-	20,132.57	0.00	
17-NOV-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	17,742.900					
17-NOV-23	DREYFUS INS RSRV PR MONEY 6546	17,742.90-	17,742.90-	17,742.90	0.00	
17-NOV-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
B	96,273.790					
20-NOV-23	DREYFUS INS RSRV PR MONEY 6546	96,273.79-	96,273.79-	96,273.79	0.00	
20-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	27,520.470					
20-NOV-23	DREYFUS INS RSRV PR MONEY 6546	27,520.47-	27,520.47-	27,520.47	0.00	
20-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	216,512.080					
22-NOV-23	DREYFUS INS RSRV PR MONEY 6546	216,512.08-	216,512.08-	216,512.08	0.00	
22-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	41,799.790					
22-NOV-23	DREYFUS INS RSRV PR MONEY 6546	41,799.79-	41,799.79-	41,799.79	0.00	
22-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	19,797.880					
24-NOV-23	DREYFUS INS RSRV PR MONEY 6546	19,797.88-	19,797.88-	19,797.88	0.00	
24-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	46,819.500					
24-NOV-23	DREYFUS INS RSRV PR MONEY 6546	46,819.50-	46,819.50-	46,819.50	0.00	
24-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	41,458.230					
27-NOV-23	DREYFUS INS RSRV PR MONEY 6546	41,458.23-	41,458.23-	41,458.23	0.00	
27-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	241,985.890					
27-NOV-23	DREYFUS INS RSRV PR MONEY 6546	241,985.89-	241,985.89-	241,985.89	0.00	
27-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,526.450					
28-NOV-23	DREYFUS INS RSRV PR MONEY 6546	7,526.45-	7,526.45-	7,526.45	0.00	
28-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	48,609.580					
29-NOV-23	DREYFUS INS RSRV PR MONEY 6546	48,609.58-	48,609.58-	48,609.58	0.00	
29-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	48,633.690					
30-NOV-23	DREYFUS INS RSRV PR MONEY 6546	48,633.69-	48,633.69-	48,633.69	0.00	
30-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	159,042.570					
01-DEC-23	DREYFUS INS RSRV PR MONEY 6546	159,042.57-	159,042.57-	159,042.57	0.00	
01-DEC-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	780,313.180					
01-DEC-23	DREYFUS INS RSRV PR MONEY 6546	780,313.18-	780,313.18-	780,313.18	0.00	
01-DEC-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	439,513.470					
04-DEC-23	DREYFUS INS RSRV PR MONEY 6546	439,513.47-	439,513.47-	439,513.47	0.00	
04-DEC-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	30,064.780					
04-DEC-23	DREYFUS INS RSRV PR MONEY 6546	30,064.78-	30,064.78-	30,064.78	0.00	
04-DEC-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	96,118.200					
05-DEC-23	DREYFUS INS RSRV PR MONEY 6546	96,118.20-	96,118.20-	96,118.20	0.00	
05-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	56,781.290					
05-DEC-23	DREYFUS INS RSRV PR MONEY 6546	56,781.29-	56,781.29-	56,781.29	0.00	
05-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	44,322.250					
06-DEC-23	DREYFUS INS RSRV PR MONEY 6546	44,322.25-	44,322.25-	44,322.25	0.00	
06-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,376.370					
06-DEC-23	DREYFUS INS RSRV PR MONEY 6546	12,376.37-	12,376.37-	12,376.37	0.00	
06-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	8,188.320					
07-DEC-23	DREYFUS INS RSRV PR MONEY 6546	8,188.32-	8,188.32-	8,188.32	0.00	
07-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	60,011.020					
08-DEC-23	DREYFUS INS RSRV PR MONEY 6546	60,011.02-	60,011.02-	60,011.02	0.00	
08-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	190,819.520					
11-DEC-23	DREYFUS INS RSRV PR MONEY 6546	190,819.52-	190,819.52-	190,819.52	0.00	
11-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	19,694.970					
11-DEC-23	DREYFUS INS RSRV PR MONEY 6546	19,694.97-	19,694.97-	19,694.97	0.00	
11-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	65,869.640					
12-DEC-23	DREYFUS INS RSRV PR MONEY 6546	65,869.64-	65,869.64-	65,869.64	0.00	
12-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	77,164.300					
12-DEC-23	DREYFUS INS RSRV PR MONEY 6546	77,164.30-	77,164.30-	77,164.30	0.00	
12-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	8,308.750					
13-DEC-23	DREYFUS INS RSRV PR MONEY 6546	8,308.75-	8,308.75-	8,308.75	0.00	
13-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	14,573.870					
13-DEC-23	DREYFUS INS RSRV PR MONEY 6546	14,573.87-	14,573.87-	14,573.87	0.00	
13-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	223,702.440					
14-DEC-23	DREYFUS INS RSRV PR MONEY 6546	223,702.44-	223,702.44-	223,702.44	0.00	
14-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	7,225,136.680					
15-DEC-23	DREYFUS INS RSRV PR MONEY 6546	7,225,136.68-	7,225,136.68-	7,225,136.68	0.00	
15-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	146,577.320					
15-DEC-23	DREYFUS INS RSRV PR MONEY 6546	146,577.32-	146,577.32-	146,577.32	0.00	
15-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	13,047.300					
18-DEC-23	DREYFUS INS RSRV PR MONEY 6546	13,047.30-	13,047.30-	13,047.30	0.00	
18-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	18,082.540					
20-DEC-23	DREYFUS INS RSRV PR MONEY 6546	18,082.54-	18,082.54-	18,082.54	0.00	
20-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	112,904.880					
20-DEC-23	DREYFUS INS RSRV PR MONEY 6546	112,904.88-	112,904.88-	112,904.88	0.00	
20-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	2,730.000					
21-DEC-23	DREYFUS INS RSRV PR MONEY 6546	2,730.00-	2,730.00-	2,730.00	0.00	
21-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	20,919.060					
21-DEC-23	DREYFUS INS RSRV PR MONEY 6546	20,919.06-	20,919.06-	20,919.06	0.00	
21-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	115,222.260					
22-DEC-23	DREYFUS INS RSRV PR MONEY 6546	115,222.26-	115,222.26-	115,222.26	0.00	
22-DEC-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	48,378.990					
22-DEC-23	DREYFUS INS RSRV PR MONEY 6546	48,378.99-	48,378.99-	48,378.99	0.00	
22-DEC-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	12,221.650					
26-DEC-23	DREYFUS INS RSRV PR MONEY 6546	12,221.65-	12,221.65-	12,221.65	0.00	
26-DEC-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	159,203.530					
26-DEC-23	DREYFUS INS RSRV PR MONEY 6546	159,203.53-	159,203.53-	159,203.53	0.00	
26-DEC-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	5,444.760					
27-DEC-23	DREYFUS INS RSRV PR MONEY 6546	5,444.76-	5,444.76-	5,444.76	0.00	
27-DEC-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	78,811.170					
28-DEC-23	DREYFUS INS RSRV PR MONEY 6546	78,811.17-	78,811.17-	78,811.17	0.00	
28-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		
B	222,032.860					
29-DEC-23	DREYFUS INS RSRV PR MONEY 6546	222,032.86-	222,032.86-	222,032.86	0.00	
29-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON STIF		

TOTAL CASH & CASH EQUIVALENTS					
TRADED - SETTLED CURRENT PERIOD					
U.S. DOLLAR	78,458,354.05-	78,458,354.05-	78,458,354.05	0.00	0.00 I
FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT					
U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD					
U.S. DOLLAR	0.00	0.00	0.00	0.00	
FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
FIXED INCOME SECURITIES						
U.S. DOLLAR						
B	879,000.000					
22-MAY-23	AMERICAN TOWER CORP	875,923.50-	875,923.50-	875,923.50	0.00	
25-MAY-23	5.550% 07/15/2033 DD 05/25/23					
	PLANT-MO-FI					
	CUSIP: 03027XCD0	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 99.650000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		
B	825,000.000					
22-JUN-23	AMGEN INC	827,153.25-	827,153.25-	827,153.25	0.00	
26-JUN-23	5.650% 03/02/2053 DD 03/02/23					
	PLANT-MO-FI					
	CUSIP: 031162DT4	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 100.261000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 02-MAR-23 TO 25-JUN-23						
B	730,000.000					
29-AUG-23	BANK OF AMERICA CORP	668,592.40-	668,592.40-	668,592.40	0.00	
31-AUG-23	VAR RT 12/20/2028 DD 12/20/17					
	PLANT-MO-FI					
	CUSIP: 06051GHD4	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 91.588000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 20-JUN-23 TO 30-AUG-23						
B	2,500,000.000					
05-JUL-23	BANK OF AMERICA CORP	2,466,150.00-	2,466,150.00-	2,466,150.00	0.00	
07-JUL-23	VAR RT 04/25/2034 DD 04/25/23					
	PLANT-MO-FI					
	CUSIP: 06051GLH0	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 98.646000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 25-APR-23 TO 06-JUL-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,165,000.000					
16-NOV-23	BAYER US FINANCE LLC 144A	1,159,943.90-	1,159,943.90-	1,159,943.90	0.00	
21-NOV-23	6.375% 11/21/2030 DD 11/21/23					
	PLANT-MO-FI					
	CUSIP: 07274EAK9	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 99.566000	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
B	1,615,000.000					
17-OCT-23	CALIFORNIA ST	1,477,757.30-	1,477,757.30-	1,477,757.30	0.00	
19-OCT-23	5.125% 03/01/2038 DD 03/15/23					
	PLANT-MO-FI					
	CUSIP: 13063D3S5	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 91.502000	COMMISSION:	0.00	BROKER: WELLS FARGO SECURITIES LLC, CHARLOTTE		
PAYMENT PERIOD 01-SEP-23 TO 18-OCT-23						
B	726,000.000					
05-JUN-23	CAPITAL ONE FINANCIAL CORP	726,000.00-	726,000.00-	726,000.00	0.00	
08-JUN-23	VAR RT 06/08/2029 DD 06/08/23					
	PLANT-MO-FI					
	CUSIP: 14040HCZ6	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 100.000000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
B	800,000.000					
23-AUG-23	CITIGROUP INC	751,952.00-	751,952.00-	751,952.00	0.00	
25-AUG-23	VAR RT 01/10/2028 DD 01/10/17					
	PLANT-MO-FI					
	CUSIP: 172967LD1	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 93.994000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 10-JUL-23 TO 24-AUG-23						
B	175,000.000					
02-AUG-23	COLUMBIA PIPELINES OPERAT 144A	174,926.50-	174,926.50-	174,926.50	0.00	
08-AUG-23	6.544% 11/15/2053 DD 08/08/23					
	PLANT-MO-FI					
	CUSIP: 19828TAC0	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 99.958000	COMMISSION:	0.00	BROKER: BK OF NEW YORK MELLON/TORONTO DOMINION		

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B	604,000.000					
05-DEC-23	COREBRIDGE FINANCIAL INC	602,840.32-	602,840.32-	602,840.32	0.00	
08-DEC-23	5.750% 01/15/2034 DD 12/08/23					
	PLANT-MO-FI					
	CUSIP: 21871XAS8	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 99.808000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	686,000.000					
06-MAR-23	ENBRIDGE INC	685,121.92-	685,121.92-	685,121.92	0.00	
08-MAR-23	5.700% 03/08/2033 DD 03/08/23					
	PLANT-MO-FI					
	CUSIP: 29250NBR5	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 99.872000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
B	897,000.000					
22-FEB-23	ENTERPRISE FLEET FIN 1 A3 144A	896,755.57-	896,755.57-	896,755.57	0.00	
02-MAR-23	5.590% 10/22/2029 DD 03/02/23					
	PLANT-MO-FI					
	CUSIP: 29375CAC3	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 99.972750	COMMISSION:	0.00	BROKER: WELLS FARGO SECURITIES LLC, CHARLOTTE		
B	48,000.000					
21-MAR-23	EXTRA SPACE STORAGE LP	48,098.88-	48,098.88-	48,098.88	0.00	
28-MAR-23	5.700% 04/01/2028 DD 03/28/23					
	PLANT-MO-FI					
	CUSIP: 30225VAJ6	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 100.206000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY		
B	107,000.000					
21-MAR-23	EXTRA SPACE STORAGE LP	106,810.61-	106,810.61-	106,810.61	0.00	
28-MAR-23	5.700% 04/01/2028 DD 03/28/23					
	PLANT-MO-FI					
	CUSIP: 30225VAJ6	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 99.823000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		

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B	2,000.000					
22-MAR-23	EXTRA SPACE STORAGE LP	1,999.30-	1,999.30-	1,999.30	0.00	
28-MAR-23	5.700% 04/01/2028 DD 03/28/23					
	PLANT-MO-FI					
	CUSIP: 30225VAJ6	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 99.965000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY		
B	85,000.000					
22-MAR-23	EXTRA SPACE STORAGE LP	85,184.45-	85,184.45-	85,184.45	0.00	
28-MAR-23	5.700% 04/01/2028 DD 03/28/23					
	PLANT-MO-FI					
	CUSIP: 30225VAJ6	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 100.217000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA		
B	825,000.000					
22-JUN-23	META PLATFORMS INC	838,431.00-	838,431.00-	838,431.00	0.00	
26-JUN-23	5.600% 05/15/2053 DD 05/03/23					
	PLANT-MO-FI					
	CUSIP: 30303M8Q8	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 101.628000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA		
PAYMENT PERIOD 15-MAY-23 TO 25-JUN-23						
B	3,268,834.685					
10-AUG-23	FHLMC POOL #SD-3516	3,269,345.44-	3,269,345.44-	3,269,345.44	0.00	
11-AUG-23	5.500% 08/01/2053 DD 07/01/23					
	PLANT-MO-FI					
	CUSIP: 3132DQ3Z7	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 100.015624	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23						
B	2,541,257.781					
06-SEP-23	FNMA POOL #0FS5231	2,535,800.34-	2,535,800.34-	2,535,800.34	0.00	
07-SEP-23	6.000% 07/01/2053 DD 07/01/23					
	PLANT-MO-FI					
	CUSIP: 3140XLY51	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 99.785246	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
PAYMENT PERIOD 01-SEP-23 TO 06-SEP-23						

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B	1,060,000.000					
31-OCT-23	FORD MOTOR CO	980,182.00-	980,182.00-	980,182.00	0.00	
02-NOV-23	6.100% 08/19/2032 DD 08/19/22					
	PLANT-MO-FI					
	CUSIP: 345370DB3	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 92.470000	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK		
PAYMENT PERIOD 19-AUG-23 TO 01-NOV-23						
B	2,442,471.073					
04-OCT-23	GNMA II POOL #0MA9018	2,401,059.15-	2,401,059.15-	2,401,059.15	0.00	
05-OCT-23	6.000% 07/20/2053 DD 07/01/23					
	PLANT-MO-FI					
	CUSIP: 36179YAT1	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 98.304687	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23						
B	2,460,000.000					
04-OCT-23	GNMA II POOL #0MA9242	2,419,640.63-	2,419,640.63-	2,419,640.63	0.00	
05-OCT-23	6.000% 10/20/2053 DD 10/01/23					
	PLANT-MO-FI					
	CUSIP: 36179YHT4	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 98.359375	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23						
B	2,460,000.000					
15-MAR-23	HPEFS EQUIPMENT TRU 1A A3 144A	2,459,774.91-	2,459,774.91-	2,459,774.91	0.00	
22-MAR-23	5.410% 02/22/2028 DD 03/22/23					
	PLANT-MO-FI					
	CUSIP: 40443DAC6	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 99.990850	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		
B	263,000.000					
19-JUL-23	HEICO CORP	262,032.16-	262,032.16-	262,032.16	0.00	
27-JUL-23	5.350% 08/01/2033 DD 07/27/23					
	PLANT-MO-FI					
	CUSIP: 422806AB5	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 99.632000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA		

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B	650,000.000					
16-FEB-23	HONDA AUTO RECEIVABLES 20 1 A3	649,879.23-	649,879.23-	649,879.23	0.00	
24-FEB-23	5.040% 04/21/2027 DD 02/24/23					
	PLANT-MO-FI					
	CUSIP: 43815JAC7	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 99.981420	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
B	1,680,000.000					
18-OCT-23	ILLINOIS ST	1,556,553.60-	1,556,553.60-	1,556,553.60	0.00	
20-OCT-23	5.100% 06/01/2033 DD 06/12/03					
	PLANT-MO-FI					
	CUSIP: 452151LF8	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 92.652000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		
PAYMENT PERIOD 01-JUN-23 TO 19-OCT-23						
B	1,660,000.000					
05-JUL-23	JPMORGAN CHASE & CO	1,666,075.60-	1,666,075.60-	1,666,075.60	0.00	
07-JUL-23	VAR RT 06/01/2034 DD 06/01/23					
	PLANT-MO-FI					
	CUSIP: 46647PDR4	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 100.366000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23						
B	829,000.000					
21-JUN-23	JOHN DEERE OWNER TRUST 20 B A3	828,861.72-	828,861.72-	828,861.72	0.00	
28-JUN-23	5.180% 03/15/2028 DD 06/28/23					
	PLANT-MO-FI					
	CUSIP: 477920AC6	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 99.983319	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
B	990,000.000					
22-JUN-23	KRAFT HEINZ FOODS CO	837,767.70-	837,767.70-	837,767.70	0.00	
26-JUN-23	4.375% 06/01/2046 DD 05/24/16					
	PLANT-MO-FI					
	CUSIP: 50077LAB2	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 84.623000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
PAYMENT PERIOD 01-JUN-23 TO 25-JUN-23						

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B	1,180,000.000					
23-MAY-23	LOCKHEED MARTIN CORP	1,171,032.00-	1,171,032.00-	1,171,032.00	0.00	
25-MAY-23	5.200% 02/15/2055 DD 05/25/23					
	PLANT-MO-FI					
	CUSIP: 539830CB3	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 99.240000	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
B	1,650,000.000					
19-OCT-23	LOUISIANA ST LOCAL GOVT ENVRNM	1,570,833.00-	1,570,833.00-	1,570,833.00	0.00	
23-OCT-23	5.048% 12/01/2034 DD 03/29/23					
	PLANT-MO-FI					
	CUSIP: 54627RAS9	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 95.202000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		
PAYMENT PERIOD 01-JUN-23 TO 22-OCT-23						
B	840,000.000					
22-JUN-23	LOWE'S COS INC	830,004.00-	830,004.00-	830,004.00	0.00	
26-JUN-23	5.625% 04/15/2053 DD 09/08/22					
	PLANT-MO-FI					
	CUSIP: 548661EM5	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 98.810000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 15-APR-23 TO 25-JUN-23						
B	907,000.000					
18-JAN-23	MERCEDES-BENZ AUTO RECEIV 1 A3	906,891.16-	906,891.16-	906,891.16	0.00	
25-JAN-23	4.510% 11/15/2027 DD 01/25/23					
	PLANT-MO-FI					
	CUSIP: 58770AAC7	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 99.988000	COMMISSION:	0.00	BROKER: MITSUBISHI UFJ SECURITIES, NEW YORK		
B	775,000.000					
29-AUG-23	MONDELEZ INTERNATIONAL INC	661,509.00-	661,509.00-	661,509.00	0.00	
31-AUG-23	3.000% 03/17/2032 DD 03/17/22					
	PLANT-MO-FI					
	CUSIP: 609207BB0	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 85.356000	COMMISSION:	0.00	BROKER: MITSUBISHI UFJ SECURITIES, NEW YORK		
PAYMENT PERIOD 17-MAR-23 TO 30-AUG-23						

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	(ORIGINAL SHARES/PAR VALUE)						
B	73,000.000						
22-JUN-23	NASDAQ INC		72,584.63-	72,584.63-	72,584.63	0.00	
28-JUN-23	5.950% 08/15/2053 DD 06/28/23						
	PLANT-MO-FI						
	CUSIP: 63111XAK7	FEES:		0.00	POST PERIOD: 06/23		
	PRICE: 99.431000	COMMISSION:		0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	440,000.000						
26-JUN-23	NASDAQ INC		445,548.40-	445,548.40-	445,548.40	0.00	
29-JUN-23	5.950% 08/15/2053 DD 06/28/23						
	PLANT-MO-FI						
	CUSIP: 63111XAK7	FEES:		0.00	POST PERIOD: 06/23		
	PRICE: 101.261000	COMMISSION:		0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 28-JUN-23 TO 28-JUN-23							
B	91,000.000						
21-MAR-23	NISOURCE INC		90,844.39-	90,844.39-	90,844.39	0.00	
24-MAR-23	5.250% 03/30/2028 DD 03/24/23						
	PLANT-MO-FI						
	CUSIP: 65473PAN5	FEES:		0.00	POST PERIOD: 03/23		
	PRICE: 99.829000	COMMISSION:		0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		
B	1,281,000.000						
18-JAN-23	NISSAN AUTO LEASE TRUST 2 A A3		1,280,909.43-	1,280,909.43-	1,280,909.43	0.00	
25-JAN-23	4.910% 01/15/2026 DD 01/25/23						
	PLANT-MO-FI						
	CUSIP: 65480VAD5	FEES:		0.00	POST PERIOD: 01/23		
	PRICE: 99.992929	COMMISSION:		0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
B	283,000.000						
10-AUG-23	ONEOK INC		282,629.27-	282,629.27-	282,629.27	0.00	
24-AUG-23	5.650% 11/01/2028 DD 08/24/23						
	PLANT-MO-FI						
	CUSIP: 682680BJ1	FEES:		0.00	POST PERIOD: 08/23		
	PRICE: 99.869000	COMMISSION:		0.00	BROKER: GOLDMAN SACHS & CO, NY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,350,000.000					
05-JUL-23	PNC FINANCIAL SERVICES GROUP I	1,340,455.51-	1,340,455.51-	1,340,455.51	0.00	
07-JUL-23	VAR RT 06/12/2029 DD 06/12/23					
	PLANT-MO-FI					
	CUSIP: 693475BR5	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 99.293000	COMMISSION:	0.00	BROKER: HSBC SECS INC, NEW YORK		
PAYMENT PERIOD 12-JUN-23 TO 06-JUL-23						
B	584,000.000					
10-MAY-23	RYDER SYSTEM INC	583,246.64-	583,246.64-	583,246.64	0.00	
19-MAY-23	5.250% 06/01/2028 DD 05/19/23					
	PLANT-MO-FI					
	CUSIP: 78355HKW8	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 99.871000	COMMISSION:	0.00	BROKER: WELLS FARGO SECURITIES LLC, CHARLOTTE		
B	443,000.000					
11-OCT-23	J M SMUCKER CO/THE	442,712.05-	442,712.05-	442,712.05	0.00	
25-OCT-23	6.200% 11/15/2033 DD 10/25/23					
	PLANT-MO-FI					
	CUSIP: 832696AX6	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 99.935000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
B	1,330,000.000					
10-JUL-23	TORONTO-DOMINION BANK/THE	1,330,000.00-	1,330,000.00-	1,330,000.00	0.00	
17-JUL-23	5.523% 07/17/2028 DD 07/17/23					
	PLANT-MO-FI					
	CUSIP: 89115A2U5	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 100.000000	COMMISSION:	0.00	BROKER: BK OF NEW YORK MELLON/TORONTO DOMINION		
B	739,000.000					
24-JAN-23	TOYOTA AUTO RECEIVABLES 2 A A3	738,999.63-	738,999.63-	738,999.63	0.00	
30-JAN-23	4.630% 09/15/2027 DD 01/30/23					
	PLANT-MO-FI					
	CUSIP: 891940AC2	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 99.999949	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	2,150,000.000					
05-JUL-23	TRUIST FINANCIAL CORP	2,025,687.00-	2,025,687.00-	2,025,687.00	0.00	
07-JUL-23	VAR RT 06/06/2028 DD 06/06/22					
	PLANT-MO-FI					
	CUSIP: 89788MAG7	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 94.218000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA		
PAYMENT PERIOD 06-JUN-23 TO 06-JUL-23						
B	144,000.000					
05-JUN-23	TRUIST FINANCIAL CORP	144,000.00-	144,000.00-	144,000.00	0.00	
08-JUN-23	VAR RT 06/08/2034 DD 06/08/23					
	PLANT-MO-FI					
	CUSIP: 89788MAP7	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 100.000000	COMMISSION:	0.00	BROKER: TRUIST SECURITIES, INC., ATLANTA		
B	689,000.000					
31-JAN-23	U S TREASURY BOND	532,874.28-	532,874.28-	532,874.28	0.00	
01-FEB-23	2.375% 05/15/2051 DD 05/15/21					
	PLANT-MO-FI					
	CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 77.340243	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-NOV-22 TO 31-JAN-23						
B	250,000.000					
28-FEB-23	U S TREASURY BOND	183,458.03-	183,458.03-	183,458.03	0.00	
01-MAR-23	2.375% 05/15/2051 DD 05/15/21					
	PLANT-MO-FI					
	CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 73.383212	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-NOV-22 TO 28-FEB-23						
B	1,000,000.000					
25-JUL-23	U S TREASURY BOND	729,730.56-	729,730.56-	729,730.56	0.00	
26-JUL-23	2.375% 05/15/2051 DD 05/15/21					
	PLANT-MO-FI					
	CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 72.973056	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-MAY-23 TO 25-JUL-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	607,000.000					
31-JAN-23	U S TREASURY BOND	441,879.46-	441,879.46-	441,879.46	0.00	
01-FEB-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-MO-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 72.797275	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-AUG-22 TO 31-JAN-23						
B	610,000.000					
13-APR-23	U S TREASURY BOND	448,090.33-	448,090.33-	448,090.33	0.00	
14-APR-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-MO-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 73.457431	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 13-APR-23						
B	310,000.000					
14-APR-23	U S TREASURY BOND	225,284.05-	225,284.05-	225,284.05	0.00	
17-APR-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-MO-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 72.672274	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-FEB-23 TO 16-APR-23						
B	1,000,000.000					
31-JUL-23	U S TREASURY BOND	689,730.56-	689,730.56-	689,730.56	0.00	
01-AUG-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-MO-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 68.973056	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 31-JUL-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	2,100,000.000					
15-NOV-23	U S TREASURY BOND	1,320,547.46-	1,320,547.46-	1,320,547.46	0.00	
16-NOV-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-MO-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 62.883212	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-AUG-23 TO 15-NOV-23						
B	2,435,000.000					
14-DEC-23	U S TREASURY BOND	1,683,393.72-	1,683,393.72-	1,683,393.72	0.00	
15-DEC-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-MO-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 69.133212	COMMISSION:	0.00	BROKER: NOMURA SECS INTL INC, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23						
B	700,000.000					
31-MAR-23	U S TREASURY BOND	519,424.67-	519,424.67-	519,424.67	0.00	
03-APR-23	2.250% 02/15/2052 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 74.203524	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 02-APR-23						
B	235,000.000					
13-APR-23	U S TREASURY BOND	176,957.77-	176,957.77-	176,957.77	0.00	
14-APR-23	2.250% 02/15/2052 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 75.301178	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 13-APR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	235,000.000					
14-APR-23	U S TREASURY BOND	174,222.23-	174,222.23-	174,222.23	0.00	
17-APR-23	2.250% 02/15/2052 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 74.137119	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 16-APR-23						
B	475,000.000					
28-APR-23	U S TREASURY BOND	354,730.42-	354,730.42-	354,730.42	0.00	
01-MAY-23	2.250% 02/15/2052 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 74.680088	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 30-APR-23						
B	490,000.000					
31-MAY-23	U S TREASURY BOND	353,988.68-	353,988.68-	353,988.68	0.00	
01-JUN-23	2.250% 02/15/2052 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 72.242587	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-FEB-23 TO 31-MAY-23						
B	500,000.000					
25-JUL-23	U S TREASURY BOND	354,689.50-	354,689.50-	354,689.50	0.00	
26-JUL-23	2.250% 02/15/2052 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 70.937900	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-FEB-23 TO 25-JUL-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	325,000.000					
31-AUG-23	U S TREASURY BOND	302,276.69-	302,276.69-	302,276.69	0.00	
01-SEP-23	3.875% 02/15/2043 DD 02/15/23					
	PLANT-MO-FI					
	CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 93.008212	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23						
B	170,000.000					
31-AUG-23	U S TREASURY BOND	167,742.86-	167,742.86-	167,742.86	0.00	
01-SEP-23	4.125% 08/15/2053 DD 08/15/23					
	PLANT-MO-FI					
	CUSIP: 912810TT5	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 98.672270	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23						
B	300,000.000					
29-SEP-23	U S TREASURY BOND	272,040.26-	272,040.26-	272,040.26	0.00	
02-OCT-23	4.125% 08/15/2053 DD 08/15/23					
	PLANT-MO-FI					
	CUSIP: 912810TT5	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 90.680086	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-AUG-23 TO 01-OCT-23						
B	500,000.000					
31-OCT-23	U S TREASURY BOND	430,412.16-	430,412.16-	430,412.16	0.00	
01-NOV-23	4.125% 08/15/2053 DD 08/15/23					
	PLANT-MO-FI					
	CUSIP: 912810TT5	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 86.082432	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-AUG-23 TO 31-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,100,000.000					
30-NOV-23	U S TREASURY BOND	1,138,117.69-	1,138,117.69-	1,138,117.69	0.00	
01-DEC-23	4.750% 11/15/2053 DD 11/15/23					
	PLANT-MO-FI					
	CUSIP: 912810TV0	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 103.465244	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-NOV-23 TO 30-NOV-23						
B	400,000.000					
15-DEC-23	U S TREASURY BOND	449,782.85-	449,782.85-	449,782.85	0.00	
18-DEC-23	4.750% 11/15/2053 DD 11/15/23					
	PLANT-MO-FI					
	CUSIP: 912810TV0	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 112.445712	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-NOV-23 TO 17-DEC-23						
B	967,000.000					
13-FEB-23	U S TREASURY NOTE	831,737.18-	831,737.18-	831,737.18	0.00	
14-FEB-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 86.012117	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-AUG-22 TO 13-FEB-23						
B	1,000,000.000					
28-FEB-23	U S TREASURY NOTE	847,460.94-	847,460.94-	847,460.94	0.00	
01-MAR-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 84.746094	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 15-FEB-23 TO 28-FEB-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,450,000.000					
31-MAR-23	U S TREASURY NOTE	1,271,304.63-	1,271,304.63-	1,271,304.63	0.00	
03-APR-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 87.676181	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 02-APR-23						
B	975,000.000					
14-APR-23	U S TREASURY NOTE	859,260.74-	859,260.74-	859,260.74	0.00	
17-APR-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 88.129306	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 16-APR-23						
B	1,000,000.000					
28-APR-23	U S TREASURY NOTE	882,894.62-	882,894.62-	882,894.62	0.00	
01-MAY-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 88.289462	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 30-APR-23						
B	15,600,000.000					
30-JUN-23	U S TREASURY NOTE	15,196,593.75-	15,196,593.75-	15,196,593.75	0.00	
03-JUL-23	2.500% 05/31/2024 DD 05/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 97.414062	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	8,000,000.000					
25-JUL-23	U S TREASURY NOTE	7,809,089.30-	7,809,089.30-	7,809,089.30	0.00	
26-JUL-23	2.500% 05/31/2024 DD 05/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 97.613616	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-MAY-23 TO 25-JUL-23						
B	5,000,000.000					
13-FEB-23	U S TREASURY NOTE	4,822,656.25-	4,822,656.25-	4,822,656.25	0.00	
14-FEB-23	3.125% 08/31/2027 DD 08/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 96.453125	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-AUG-22 TO 13-FEB-23						
B	1,700,000.000					
28-FEB-23	U S TREASURY NOTE	1,622,576.01-	1,622,576.01-	1,622,576.01	0.00	
01-MAR-23	3.125% 08/31/2027 DD 08/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 95.445647	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-AUG-22 TO 28-FEB-23						
B	4,100,000.000					
31-MAR-23	U S TREASURY NOTE	4,005,041.08-	4,005,041.08-	4,005,041.08	0.00	
03-APR-23	3.125% 08/31/2027 DD 08/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 97.683928	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 28-FEB-23 TO 02-APR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,800,000.000					
28-APR-23	U S TREASURY NOTE	1,766,818.53-	1,766,818.53-	1,766,818.53	0.00	
01-MAY-23	3.125% 08/31/2027 DD 08/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 98.156585	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 28-FEB-23 TO 30-APR-23						
B	2,300,000.000					
31-MAY-23	U S TREASURY NOTE	2,273,324.11-	2,273,324.11-	2,273,324.11	0.00	
01-JUN-23	3.500% 04/30/2028 DD 04/30/23					
	PLANT-MO-FI					
	CUSIP: 91282CHA2	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 98.840178	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 30-APR-23 TO 31-MAY-23						
B	25,500,000.000					
05-JUN-23	U S TREASURY NOTE	25,274,882.81-	25,274,882.81-	25,274,882.81	0.00	
06-JUN-23	3.625% 05/31/2028 DD 05/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 99.117187	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 31-MAY-23 TO 05-JUN-23						
B	4,400,000.000					
31-JUL-23	U S TREASURY NOTE	4,390,546.88-	4,390,546.88-	4,390,546.88	0.00	
01-AUG-23	4.750% 07/31/2025 DD 07/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 99.785156	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 31-JUL-23 TO 31-JUL-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	6,700,000.000					
04-AUG-23	U S TREASURY NOTE	6,681,941.41-	6,681,941.41-	6,681,941.41	0.00	
07-AUG-23	4.125% 07/31/2028 DD 07/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHQ7	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 99.730468	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 31-JUL-23 TO 06-AUG-23						
B	2,314,000.000					
31-AUG-23	U S TREASURY NOTE	2,300,358.76-	2,300,358.76-	2,300,358.76	0.00	
01-SEP-23	4.125% 07/31/2028 DD 07/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHQ7	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 99.410490	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-JUL-23 TO 31-AUG-23						
B	625,000.000					
31-AUG-23	U S TREASURY NOTE	613,625.55-	613,625.55-	613,625.55	0.00	
01-SEP-23	3.875% 08/15/2033 DD 08/15/23					
	PLANT-MO-FI					
	CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 98.180088	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23						
B	4,800,000.000					
25-OCT-23	U S TREASURY NOTE	4,404,187.50-	4,404,187.50-	4,404,187.50	0.00	
26-OCT-23	3.875% 08/15/2033 DD 08/15/23					
	PLANT-MO-FI					
	CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 91.753906	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 25-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	2,500,000.000					
30-NOV-23	U S TREASURY NOTE	2,401,279.53-	2,401,279.53-	2,401,279.53	0.00	
01-DEC-23	3.875% 08/15/2033 DD 08/15/23					
	PLANT-MO-FI					
	CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 96.051181	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 30-NOV-23						
B	880,000.000					
14-DEC-23	U S TREASURY NOTE	876,222.27-	876,222.27-	876,222.27	0.00	
15-DEC-23	3.875% 08/15/2033 DD 08/15/23					
	PLANT-MO-FI					
	CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 99.570712	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23						
B	1,700,000.000					
31-AUG-23	U S TREASURY NOTE	1,692,370.08-	1,692,370.08-	1,692,370.08	0.00	
01-SEP-23	4.125% 08/31/2030 DD 08/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 99.551181	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-AUG-23 TO 31-AUG-23						
B	1,300,000.000					
29-SEP-23	U S TREASURY NOTE	1,262,218.75-	1,262,218.75-	1,262,218.75	0.00	
02-OCT-23	4.125% 08/31/2030 DD 08/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 97.093750	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	1,800,000.000					
31-OCT-23	U S TREASURY NOTE	1,718,936.89-	1,718,936.89-	1,718,936.89	0.00	
01-NOV-23	4.125% 08/31/2030 DD 08/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 95.496493	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-AUG-23 TO 31-OCT-23						
B	1,700,000.000					
29-SEP-23	U S TREASURY NOTE	1,683,863.28-	1,683,863.28-	1,683,863.28	0.00	
02-OCT-23	4.375% 08/31/2028 DD 08/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHX2	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 99.050781	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23						
B	2,200,000.000					
25-OCT-23	U S TREASURY NOTE	2,155,836.93-	2,155,836.93-	2,155,836.93	0.00	
26-OCT-23	4.625% 09/30/2030 DD 09/30/23					
	PLANT-MO-FI					
	CUSIP: 91282CHZ7	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 97.992587	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK		
PAYMENT PERIOD 30-SEP-23 TO 25-OCT-23						
B	600,000.000					
30-NOV-23	U S TREASURY NOTE	608,627.39-	608,627.39-	608,627.39	0.00	
01-DEC-23	4.625% 09/30/2030 DD 09/30/23					
	PLANT-MO-FI					
	CUSIP: 91282CHZ7	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 101.437898	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
PAYMENT PERIOD 30-SEP-23 TO 30-NOV-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	2,300,000.000					
31-OCT-23	U S TREASURY NOTE	2,305,660.15-	2,305,660.15-	2,305,660.15	0.00	
01-NOV-23	4.875% 10/31/2028 DD 10/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CJF9	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 100.246093	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK		
PAYMENT PERIOD 31-OCT-23 TO 31-OCT-23						
B	29,000,000.000					
14-DEC-23	U S TREASURY NOTE	30,220,039.06-	30,220,039.06-	30,220,039.06	0.00	
15-DEC-23	4.875% 10/31/2028 DD 10/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CJF9	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 104.207031	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 31-OCT-23 TO 14-DEC-23						
B	28,600,000.000					
15-DEC-23	U S TREASURY NOTE	28,848,111.44-	28,848,111.44-	28,848,111.44	0.00	
18-DEC-23	4.875% 11/30/2025 DD 11/30/23					
	PLANT-MO-FI					
	CUSIP: 91282CJL6	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 100.867522	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK		
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23						
B	1,150,000.000					
14-DEC-23	U S TREASURY NOTE	1,180,686.24-	1,180,686.24-	1,180,686.24	0.00	
15-DEC-23	4.375% 11/30/2030 DD 11/30/23					
	PLANT-MO-FI					
	CUSIP: 91282CJM4	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 102.668368	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 30-NOV-23 TO 14-DEC-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	8,900,000.000					
21-SEP-23	U S TREASURY NOTE	8,558,253.91-	8,558,253.91-	8,558,253.91	0.00	
22-SEP-23	1.250% 08/31/2024 DD 08/31/19					
	PLANT-MO-FI					
	CUSIP: 912828YE4	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 96.160156	COMMISSION:	0.00	BROKER: NATWEST MARKETS SECURITIES INC.,NEW YORK		
PAYMENT PERIOD 31-AUG-23 TO 21-SEP-23						
B	4,500,000.000					
08-DEC-23	U S TREASURY NOTE	4,345,312.50-	4,345,312.50-	4,345,312.50	0.00	
11-DEC-23	1.500% 11/30/2024 DD 11/30/19					
	PLANT-MO-FI					
	CUSIP: 912828YV6	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 96.562500	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 30-NOV-23 TO 10-DEC-23						
B	5,500,000.000					
31-JAN-23	U S TREASURY NOTE	5,206,541.86-	5,206,541.86-	5,206,541.86	0.00	
01-FEB-23	1.375% 01/31/2025 DD 01/31/20					
	PLANT-MO-FI					
	CUSIP: 912828Z52	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 94.664397	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 31-JUL-22 TO 31-JAN-23						
B	154,000.000					
30-MAR-23	WESTERN MIDSTREAM OPERATING LP	153,581.12-	153,581.12-	153,581.12	0.00	
04-APR-23	6.150% 04/01/2033 DD 04/04/23					
	PLANT-MO-FI					
	CUSIP: 958667AE7	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 99.728000	COMMISSION:	0.00	BROKER: BK OF NEW YORK MELLON/TORONTO DOMINION		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL						
FIXED INCOME SECURITIES						
TRADED - SETTLED CURRENT PERIOD						
	U.S. DOLLAR	236,199,715.17-	236,199,715.17-	236,199,715.17	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S
EQUITY						
	U.S. DOLLAR					
B	69.000					
25-JAN-23	ACCENTURE PLC	18,799.33-	18,799.33-	18,799.33	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: G1151C101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 272.450000	COMMISSION:	0.28-	BROKER: JEFFERIES & CO INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	93.000					
16-JUN-23	ACCENTURE PLC	29,717.59-	29,717.59-	29,717.59	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: G1151C101	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 319.540000	COMMISSION:	0.37-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	2,936.000					
14-MAR-23	BUNGE LTD	307,155.51-	307,155.51-	307,155.51	0.00	
16-MAR-23	CREFAMERENMO U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: G16962105	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 104.616999	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
B	117.000					
25-JAN-23	EATON CORP PLC	18,619.19-	18,619.19-	18,619.19	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: G29183103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 159.134358	COMMISSION:	0.47-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	99.000					
16-OCT-23	EATON CORP PLC	20,897.32-	20,897.32-	20,897.32	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: G29183103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 211.080000	COMMISSION:	0.40-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	68.000					
16-JUN-23	EVEREST RE GROUP LTD	23,960.07-	23,960.07-	23,960.07	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: G3223R108	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 352.350000	COMMISSION:	0.27-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	281.000					
16-JUN-23	MEDTRONIC PLC	25,052.27-	25,052.27-	25,052.27	0.00	
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: G5960L103	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 89.150000	COMMISSION:	1.12-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	267.000					
15-SEP-23	APTIV PLC	27,357.89-	27,357.89-	27,357.89	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: G6095L109	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 102.460000	COMMISSION:	1.07-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	419.000					
15-SEP-23	ROYAL CARIBBEAN CRUISES LTD	40,820.66-	40,820.66-	40,820.66	0.00	
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: V7780T103	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 97.420000	COMMISSION:	1.68-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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B	700.000					
25-JAN-23	AES CORP/THE	18,926.81-	18,926.81-	18,926.81	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 00130H105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 27.034300	COMMISSION:	2.80-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	1,697.000					
16-JUN-23	AT&T INC	27,260.61-	27,260.61-	27,260.61	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 00206R102	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 16.060000	COMMISSION:	6.79-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	168.000					
25-JAN-23	ABBOTT LABORATORIES	18,538.19-	18,538.19-	18,538.19	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 002824100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 110.342380	COMMISSION:	0.67-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	128.000					
25-JAN-23	ABBVIE INC	18,875.11-	18,875.11-	18,875.11	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 00287Y109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 147.457812	COMMISSION:	0.51-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	161.000					
17-MAR-23	ABBVIE INC	24,830.06-	24,830.06-	24,830.06	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 00287Y109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 154.220000	COMMISSION:	0.64-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	140.000					
16-OCT-23	ABBVIE INC	20,751.36-	20,751.36-	20,751.36	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 00287Y109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 148.220000	COMMISSION:	0.56-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	252.000					
25-JAN-23	ACTIVISION BLIZZARD INC	18,881.86-	18,881.86-	18,881.86	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 00507V109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 74.924007	COMMISSION:	1.01-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	53.000					
25-JAN-23	ADOBE INC	18,927.04-	18,927.04-	18,927.04	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 00724F101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 357.110000	COMMISSION:	0.21-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	253.000					
25-JAN-23	ADVANCED MICRO DEVICES INC	18,796.38-	18,796.38-	18,796.38	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 007903107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 74.290000	COMMISSION:	1.01-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	257.000					
15-SEP-23	ADVANCED MICRO DEVICES INC	26,083.96-	26,083.96-	26,083.96	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 007903107	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 101.490000	COMMISSION:	1.03-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	197.000					
16-OCT-23	ADVANCED MICRO DEVICES INC	20,778.38-	20,778.38-	20,778.38	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 007903107	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 105.470000	COMMISSION:	0.79-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	8,406.000					
15-SEP-23	AIRBNB INC	1,199,990.12-	1,199,990.12-	1,199,990.12	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 009066101	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 142.750000	COMMISSION:	33.62-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	182.000					
15-DEC-23	AIRBNB INC	26,681.20-	26,681.20-	26,681.20	0.00	
19-DEC-23	TRADE ID: 1610091607073					
	TD 23349FXNM72 1 CL					
	PLANT-MO-EQ					
	CUSIP: 009066101	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 146.600000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	90.000					
17-MAR-23	AIR PRODUCTS AND CHEMICALS INC	24,726.96-	24,726.96-	24,726.96	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 009158106	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 274.740000	COMMISSION:	0.36-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	380.000					
25-JAN-23	ALASKA AIR GROUP INC	19,256.31-	19,256.31-	19,256.31	0.00	
27-JAN-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	PLANT-MO-EQ					
	CUSIP: 011659109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 50.670500	COMMISSION:	1.52-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	127.000					
16-OCT-23	ALBEMARLE CORP	21,159.98-	21,159.98-	21,159.98	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME					
	NT UE DECOM MO UNSOLICITED					
	PLANT-MO-EQ					
	CUSIP: 012653101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 166.610000	COMMISSION:	0.51-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	120.000					
25-JAN-23	ALEXANDRIA REAL ESTATE EQUITIE	18,850.08-	18,850.08-	18,850.08	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 015271109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 157.080000	COMMISSION:	0.48-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	165.000					
17-MAR-23	ALEXANDRIA REAL ESTATE EQUITIE	19,944.21-	19,944.21-	19,944.21	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 015271109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 120.870000	COMMISSION:	0.66-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	77.000					
17-MAR-23	ALIGN TECHNOLOGY INC	24,707.30-	24,707.30-	24,707.30	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 016255101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 320.870000	COMMISSION:	0.31-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	314.000					
25-JAN-23	ALPHABET INC	30,222.63-	30,222.63-	30,222.63	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 02079K107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 96.246401	COMMISSION:	1.26-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)		TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	261.000						
16-OCT-23	ALPHABET INC		36,501.89-	36,501.89-	36,501.89	0.00	
18-OCT-23	U.E. DECOM MO						
	C/O TIAA-CREF INVESTMENT MANAG						
	PLANT-MO-EQ						
	CUSIP: 02079K107	FEES:		0.00	POST PERIOD: 10/23		
	PRICE:	139.850000	COMMISSION:	1.04-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	351.000						
25-JAN-23	ALPHABET INC		33,257.67-	33,257.67-	33,257.67	0.00	
27-JAN-23	U.E. DECOM MO						
	C/O TIAA-CREF INVESTMENT MANAG						
	PLANT-MO-EQ						
	CUSIP: 02079K305	FEES:		0.00	POST PERIOD: 01/23		
	PRICE:	94.747207	COMMISSION:	1.40-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	250.000						
17-MAR-23	ALPHABET INC		25,406.00-	25,406.00-	25,406.00	0.00	
21-MAR-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 02079K305	FEES:		0.00	POST PERIOD: 03/23		
	PRICE:	101.620000	COMMISSION:	1.00-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	303.000						
16-OCT-23	ALPHABET INC		41,878.84-	41,878.84-	41,878.84	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME						
	NT UE DECOM MO UNSOLICITED						
	PLANT-MO-EQ						
	CUSIP: 02079K305	FEES:		0.00	POST PERIOD: 10/23		
	PRICE:	138.210000	COMMISSION:	1.21-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	539.000					
25-JAN-23	AMAZON.COM INC	51,769.71-	51,769.71-	51,769.71	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 96.043692	COMMISSION:	2.16-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	1,487.000					
17-MAR-23	AMAZON.COM INC	147,144.60-	147,144.60-	147,144.60	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 98.950000	COMMISSION:	5.95-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	630.000					
16-JUN-23	AMAZON.COM INC	79,061.22-	79,061.22-	79,061.22	0.00	
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 125.490000	COMMISSION:	2.52-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	3,116.000					
15-SEP-23	AMAZON.COM INC	437,467.70-	437,467.70-	437,467.70	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 140.390000	COMMISSION:	12.46-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

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B	461.000					
16-OCT-23	AMAZON.COM INC	60,226.88-	60,226.88-	60,226.88	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 130.640000	COMMISSION:	1.84-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	160.000					
15-DEC-23	AMAZON.COM INC	23,995.20-	23,995.20-	23,995.20	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-MO-EQ					
	CUSIP: 023135106	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 149.970000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	1,779.000					
16-OCT-23	AMERICAN AIRLINES GROUP INC	20,981.53-	20,981.53-	20,981.53	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 02376R102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 11.790000	COMMISSION:	7.12-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	122.000					
25-JAN-23	AMERICAN EXPRESS CO	19,059.33-	19,059.33-	19,059.33	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 025816109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 156.220000	COMMISSION:	0.49-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	88.000					
25-JAN-23	AMERICAN TOWER CORP	19,087.55-	19,087.55-	19,087.55	0.00	
27-JAN-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	PLANT-MO-EQ					
	CUSIP: 03027X100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 216.900000	COMMISSION:	0.35-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	180.000					
02-MAR-23	AMERICAN WATER WORKS CO INC	24,940.53-	24,940.53-	24,940.53	0.00	
06-MAR-23	TRADE ID: 1610080079527					
	TD 23061NM061H 1 CL					
	PLANT-MO-EQ					
	CUSIP: 030420103	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 138.558500	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	132.000					
15-SEP-23	CENCORA INC	23,534.81-	23,534.81-	23,534.81	0.00	
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 03073E105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 178.290000	COMMISSION:	0.53-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	132.000					
25-JAN-23	AMETEK INC	18,891.05-	18,891.05-	18,891.05	0.00	
27-JAN-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	PLANT-MO-EQ					
	CUSIP: 031100100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 143.110000	COMMISSION:	0.53-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	73.000					
25-JAN-23	AMGEN INC	18,745.96-	18,745.96-	18,745.96	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 031162100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 256.790000	COMMISSION:	0.29-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	107.000					
17-MAR-23	AMGEN INC	24,587.96-	24,587.96-	24,587.96	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 031162100	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 229.790000	COMMISSION:	0.43-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	501.000					
16-OCT-23	APA CORP	20,873.66-	20,873.66-	20,873.66	0.00	
18-OCT-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 03743Q108	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 41.660000	COMMISSION:	2.00-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	936.000					
25-JAN-23	APPLE INC	131,976.93-	131,976.93-	131,976.93	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 037833100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 140.996997	COMMISSION:	3.74-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	718.000					
16-OCT-23	APPLE INC	126,816.03-	126,816.03-	126,816.03	0.00	
18-OCT-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 037833100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 176.620000	COMMISSION:	2.87-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	156.000					
25-JAN-23	ARISTA NETWORKS INC	18,888.87-	18,888.87-	18,888.87	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 040413106	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 121.078525	COMMISSION:	0.62-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	109.000					
16-OCT-23	ARISTA NETWORKS INC	20,803.09-	20,803.09-	20,803.09	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 040413106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 190.850000	COMMISSION:	0.44-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	219.000					
17-MAR-23	ATMOS ENERGY CORP	25,117.99-	25,117.99-	25,117.99	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 049560105	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 114.690000	COMMISSION:	0.88-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	79.000					
25-JAN-23	AUTOMATIC DATA PROCESSING INC	17,867.68-	17,867.68-	17,867.68	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 053015103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 226.169113	COMMISSION:	0.32-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	163.000					
16-JUN-23	AVALONBAY COMMUNITIES INC	31,370.00-	31,370.00-	31,370.00	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 053484101	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 192.450000	COMMISSION:	0.65-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	1,330.000					
03-MAY-23	AXON ENTERPRISE INC	293,760.43-	293,760.43-	293,760.43	0.00	
05-MAY-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-MO-EQ					
	CUSIP: 05464C101	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 220.872503	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	96.000					
16-OCT-23	AXON ENTERPRISE INC	20,851.58-	20,851.58-	20,851.58	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 05464C101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 217.200000	COMMISSION:	0.38-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	593.000					
16-OCT-23	BAKER HUGHES CO	20,816.67-	20,816.67-	20,816.67	0.00	
18-OCT-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 05722G100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 35.100000	COMMISSION:	2.37-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	853.000					
25-JAN-23	BANK OF AMERICA CORP	29,683.29-	29,683.29-	29,683.29	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 060505104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 34.794701	COMMISSION:	3.41-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	863.000					
17-MAR-23	BANK OF AMERICA CORP	24,012.11-	24,012.11-	24,012.11	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 060505104	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 27.820000	COMMISSION:	3.45-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	652.000					
17-MAR-23	BAXTER INTERNATIONAL INC	24,504.77-	24,504.77-	24,504.77	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 071813109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 37.580000	COMMISSION:	2.61-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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B	179.000					
15-SEP-23	BECTON DICKINSON & CO	47,210.18-	47,210.18-	47,210.18	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 075887109	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 263.740000	COMMISSION:	0.72-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	13,992.000					
15-SEP-23	BLACKSTONE INC	1,592,205.65-	1,592,205.65-	1,592,205.65	0.00	
19-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 09260D107	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 113.790000	COMMISSION:	55.97-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	123.000					
17-MAR-23	BOEING CO/THE	24,729.64-	24,729.64-	24,729.64	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 097023105	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 201.050000	COMMISSION:	0.49-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	122.000					
15-SEP-23	BOEING CO/THE	25,389.91-	25,389.91-	25,389.91	0.00	
19-SEP-23	PLANT-MO-EQ					
	CUSIP: 097023105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 208.110000	COMMISSION:	0.49-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	413.000					
25-JAN-23	BOSTON SCIENTIFIC CORP	19,012.04-	19,012.04-	19,012.04	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 101137107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 46.030000	COMMISSION:	1.65-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	831.000					
15-SEP-23	BOSTON SCIENTIFIC CORP	43,963.22-	43,963.22-	43,963.22	0.00	
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 101137107	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 52.900000	COMMISSION:	3.32-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	358.000					
17-MAR-23	BRISTOL-MYERS SQUIBB CO	23,819.17-	23,819.17-	23,819.17	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 110122108	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 66.530000	COMMISSION:	1.43-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	127.000					
16-JUN-23	BROADRIDGE FINANCIAL SOLUTIONS	20,422.11-	20,422.11-	20,422.11	0.00	
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 11133T103	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 160.800000	COMMISSION:	0.51-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	310.000					
17-MAR-23	BROADCOM INC	195,601.94-	195,601.94-	195,601.94	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 11135F101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 630.970000	COMMISSION:	1.24-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	24.000					
16-OCT-23	BROADCOM INC	21,383.38-	21,383.38-	21,383.38	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 11135F101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 890.970000	COMMISSION:	0.10-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	514.000					
27-NOV-23	BROADCOM INC	488,423.36-	488,423.36-	488,423.36	0.00	
29-NOV-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-MO-EQ					
	CUSIP: 11135F101	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 950.240000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	297.000					
16-OCT-23	BROWN & BROWN INC	20,791.19-	20,791.19-	20,791.19	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 115236101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 70.000000	COMMISSION:	1.19-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	2,438.000					
15-DEC-23	BUILDERS FIRSTSOURCE INC	396,199.38-	396,199.38-	396,199.38	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-MO-EQ					
	CUSIP: 12008R107	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 162.510000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		

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B	110.000					
17-MAR-23	CDW CORP/DE	20,685.94-	20,685.94-	20,685.94	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 12514G108	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 188.050000	COMMISSION:	0.44-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	110.000					
25-JAN-23	CME GROUP INC	19,156.94-	19,156.94-	19,156.94	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 12572Q105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 174.150000	COMMISSION:	0.44-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	306.000					
25-JAN-23	CMS ENERGY CORP	18,937.45-	18,937.45-	18,937.45	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 125896100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 61.883104	COMMISSION:	1.22-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	228.000					
25-JAN-23	CVS HEALTH CORP	19,490.35-	19,490.35-	19,490.35	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 126650100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 85.480000	COMMISSION:	0.91-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	1,064.000					
17-MAR-23	COTERRA ENERGY INC	24,678.42-	24,678.42-	24,678.42	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 127097103	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 23.190000	COMMISSION:	4.26-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	1,685.000					
16-OCT-23	CARNIVAL CORP	21,018.69-	21,018.69-	21,018.69	0.00	
18-OCT-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 143658300	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 12.470000	COMMISSION:	6.74-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	352.000					
17-MAR-23	CATALENT INC	23,624.13-	23,624.13-	23,624.13	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 148806102	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 67.110000	COMMISSION:	1.41-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	445.000					
16-OCT-23	CATALENT INC	20,747.68-	20,747.68-	20,747.68	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 148806102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 46.620000	COMMISSION:	1.78-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	259.000					
25-JAN-23	CERIDIAN HCM HOLDING INC	18,316.74-	18,316.74-	18,316.74	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 15677J108	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 70.716988	COMMISSION:	1.04-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	141.000					
25-JAN-23	CHEVRON CORP	25,225.28-	25,225.28-	25,225.28	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 166764100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 178.898723	COMMISSION:	0.56-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	163.000					
17-MAR-23	CHEVRON CORP	24,832.07-	24,832.07-	24,832.07	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 166764100	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 152.340000	COMMISSION:	0.65-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	737.000					
07-AUG-23	CHEVRON CORP	117,837.09-	117,837.09-	117,837.09	0.00	
09-AUG-23	TRADE ID: 1610086661440 TD 23219PCSNTB 1 CL PLANT-MO-EQ					
	CUSIP: 166764100	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 159.887503	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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B	255.000					
15-SEP-23	CHURCH & DWIGHT CO INC	24,282.12-	24,282.12-	24,282.12	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 171340102	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 95.220000	COMMISSION:	1.02-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	499.000					
17-MAR-23	CISCO SYSTEMS INC	25,046.81-	25,046.81-	25,046.81	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 17275R102	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 50.190000	COMMISSION:	2.00-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	384.000					
16-OCT-23	CISCO SYSTEMS INC	20,833.54-	20,833.54-	20,833.54	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 17275R102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 54.250000	COMMISSION:	1.54-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	58.000					
17-MAR-23	CINTAS CORP	25,098.57-	25,098.57-	25,098.57	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 172908105	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 432.730000	COMMISSION:	0.23-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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B	534.000					
16-JUN-23	CITIGROUP INC	25,735.60-	25,735.60-	25,735.60	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 172967424	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 48.190000	COMMISSION:	2.14-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	375.000					
25-JAN-23	COCA-COLA CO/THE	22,690.01-	22,690.01-	22,690.01	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 191216100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 60.502693	COMMISSION:	1.50-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	415.000					
17-MAR-23	COCA-COLA CO/THE	24,909.96-	24,909.96-	24,909.96	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 191216100	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 60.020000	COMMISSION:	1.66-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	249.000					
25-JAN-23	COLGATE-PALMOLIVE CO	18,783.07-	18,783.07-	18,783.07	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 194162103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 75.430000	COMMISSION:	1.00-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	749.000					
16-OCT-23	CONAGRA BRANDS INC	20,787.75-	20,787.75-	20,787.75	0.00	
18-OCT-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 205887102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 27.750000	COMMISSION:	3.00-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	103.000					
17-MAR-23	CONSTELLATION BRANDS INC	21,723.11-	21,723.11-	21,723.11	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 21036P108	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 210.900000	COMMISSION:	0.41-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	452.000					
16-OCT-23	COPART INC	20,870.65-	20,870.65-	20,870.65	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 217204106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 46.170000	COMMISSION:	1.81-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	528.000					
25-JAN-23	CORNING INC	18,770.71-	18,770.71-	18,770.71	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 219350105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 35.546590	COMMISSION:	2.11-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	71.000					
25-JAN-23	COSTCO WHOLESALE CORP	34,774.66-	34,774.66-	34,774.66	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 22160K105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 489.780000	COMMISSION:	0.28-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	45.000					
17-MAR-23	COSTCO WHOLESALE CORP	21,917.43-	21,917.43-	21,917.43	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 22160K105	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 487.050000	COMMISSION:	0.18-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	38.000					
16-OCT-23	COSTCO WHOLESALE CORP	21,633.93-	21,633.93-	21,633.93	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 22160K105	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 569.310000	COMMISSION:	0.15-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	258.000					
16-OCT-23	COSTAR GROUP INC	21,105.43-	21,105.43-	21,105.43	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 22160N109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 81.800000	COMMISSION:	1.03-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	189.000					
17-MAR-23	CROWN CASTLE INC	24,619.90-	24,619.90-	24,619.90	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 22822V101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 130.260000	COMMISSION:	0.76-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	91.000					
16-JUN-23	CUMMINS INC	21,459.07-	21,459.07-	21,459.07	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 231021106	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 235.810000	COMMISSION:	0.36-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	70.000					
25-JAN-23	DANAHER CORP	18,599.28-	18,599.28-	18,599.28	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 235851102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 265.700000	COMMISSION:	0.28-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	229.000					
16-JUN-23	DANAHER CORP	55,373.12-	55,373.12-	55,373.12	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 235851102	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 241.800000	COMMISSION:	0.92-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	60.000					
15-SEP-23	DEERE & CO	24,726.84-	24,726.84-	24,726.84	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 244199105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 412.110000	COMMISSION:	0.24-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	597.000					
16-JUN-23	DELTA AIR LINES INC	25,548.02-	25,548.02-	25,548.02	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 247361702	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 42.790000	COMMISSION:	2.39-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	271.000					
16-OCT-23	DEXCOM INC	21,025.26-	21,025.26-	21,025.26	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 252131107	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 77.580000	COMMISSION:	1.08-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	185.000					
17-MAR-23	DIAMONDBACK ENERGY INC	22,777.94-	22,777.94-	22,777.94	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 25278X109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 123.120000	COMMISSION:	0.74-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	177.000					
25-JAN-23	DIGITAL REALTY TRUST INC	18,891.46-	18,891.46-	18,891.46	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 253868103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 106.727401	COMMISSION:	0.71-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	292.000					
15-SEP-23	DIGITAL REALTY TRUST INC	37,596.17-	37,596.17-	37,596.17	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 253868103	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 128.750000	COMMISSION:	1.17-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	231.000					
25-JAN-23	WALT DISNEY CO/THE	24,711.98-	24,711.98-	24,711.98	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 254687106	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 106.974285	COMMISSION:	0.92-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	294.000					
17-MAR-23	WALT DISNEY CO/THE	27,401.98-	27,401.98-	27,401.98	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 254687106	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 93.200000	COMMISSION:	1.18-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	230.000					
15-DEC-23	WALT DISNEY CO/THE	21,495.80-	21,495.80-	21,495.80	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-MO-EQ					
	CUSIP: 254687106	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 93.460000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	143.000					
25-JAN-23	EOG RESOURCES INC	18,915.18-	18,915.18-	18,915.18	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 26875P101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 132.270000	COMMISSION:	0.57-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	988.000					
15-DEC-23	EQT CORP	37,978.72-	37,978.72-	37,978.72	0.00	
19-DEC-23	TRADE ID: 1610091609395 TD 23349FXT44N 1 CL PLANT-MO-EQ					
	CUSIP: 26884L109	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 38.440000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	170.000					
15-SEP-23	ECOLAB INC	30,253.88-	30,253.88-	30,253.88	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO WITH DUE BI PLANT-MO-EQ					
	CUSIP: 278865100	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 177.960000	COMMISSION:	0.68-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	87.000					
25-JAN-23	ENPHASE ENERGY INC	18,229.46-	18,229.46-	18,229.46	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 29355A107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 209.530000	COMMISSION:	0.35-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	57.000					
25-JAN-23	EPAM SYSTEMS INC	18,530.36-	18,530.36-	18,530.36	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 29414B104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 325.090000	COMMISSION:	0.23-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	92.000					
25-JAN-23	EQUIFAX INC	19,857.65-	19,857.65-	19,857.65	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 294429105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 215.840000	COMMISSION:	0.37-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	36.000					
17-MAR-23	EQUINIX INC	24,870.74-	24,870.74-	24,870.74	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 29444U700	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 690.850000	COMMISSION:	0.14-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	(ORIGINAL SHARES/PAR VALUE) 326.000					
15-SEP-23	EQUITY RESIDENTIAL	20,590.25-	20,590.25-	20,590.25	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 29476L107	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 63.156288	COMMISSION:	1.30-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	125.000					
25-JAN-23	EXTRA SPACE STORAGE INC	18,893.00-	18,893.00-	18,893.00	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 30225T102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 151.140000	COMMISSION:	0.50-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	1,512.000					
21-JUL-23	EXTRA SPACE STORAGE INC	220,856.33-	220,856.33-	220,856.33	0.00	
25-JUL-23	CREFAMERENMO U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 30225T102	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 146.069001	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
B	284.000					
25-JAN-23	EXXON MOBIL CORP	32,059.06-	32,059.06-	32,059.06	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 30231G102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 112.880000	COMMISSION:	1.14-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	289.000					
17-MAR-23	EXXON MOBIL CORP	28,854.92-	28,854.92-	28,854.92	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 30231G102	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 99.840000	COMMISSION:	1.16-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	289.000					
16-OCT-23	EXXON MOBIL CORP	31,831.62-	31,831.62-	31,831.62	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 30231G102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 110.140000	COMMISSION:	1.16-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	735.000					
03-NOV-23	EXXON MOBIL CORP	79,216.83-	79,216.83-	79,216.83	0.00	
07-NOV-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-MO-EQ					
	CUSIP: 30231G102	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 107.778000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	132.000					
25-JAN-23	META PLATFORMS INC	18,800.89-	18,800.89-	18,800.89	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 30303M102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 142.426969	COMMISSION:	0.53-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	231.000					
15-SEP-23	META PLATFORMS INC	69,372.53-	69,372.53-	69,372.53	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 30303M102	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 300.310000	COMMISSION:	0.92-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	115.000					
16-OCT-23	META PLATFORMS INC	36,669.36-	36,669.36-	36,669.36	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 30303M102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 318.860000	COMMISSION:	0.46-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	495.000					
17-MAR-23	FAIR ISAAC CORP	324,197.28-	324,197.28-	324,197.28	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 303250104	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 654.940000	COMMISSION:	1.98-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	382.000					
25-JAN-23	FASTENAL CO	18,870.34-	18,870.34-	18,870.34	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 311900104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 49.394790	COMMISSION:	1.53-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	538.000					
25-JAN-23	FIFTH THIRD BANCORP	19,187.98-	19,187.98-	19,187.98	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 316773100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 35.661394	COMMISSION:	2.15-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	139.000					
25-JAN-23	FIRST REPUBLIC BANK/CA	18,994.35-	18,994.35-	18,994.35	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 33616C100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 136.645971	COMMISSION:	0.56-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	171.000					
15-SEP-23	FIRST SOLAR INC	29,763.23-	29,763.23-	29,763.23	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 336433107	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 174.050000	COMMISSION:	0.68-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	1,483.000					
25-JAN-23	FORD MOTOR CO	18,884.52-	18,884.52-	18,884.52	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 345370860	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 12.730000	COMMISSION:	5.93-	BROKER: JEFFERIES & CO INC, NEW YORK		

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	(ORIGINAL SHARES/PAR VALUE)						
B	370.000						
25-JAN-23	FORTINET INC		18,987.99-	18,987.99-	18,987.99	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ						
	CUSIP: 34959E109	FEES:		0.00	POST PERIOD: 01/23		
	PRICE: 51.314891	COMMISSION:		1.48-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	550.000						
16-JUN-23	FREEPORT-MCMORAN INC		21,941.70-	21,941.70-	21,941.70	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ						
	CUSIP: 35671D857	FEES:		0.00	POST PERIOD: 06/23		
	PRICE: 39.890000	COMMISSION:		2.20-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	606.000						
23-JUN-23	GE HEALTHCARE INC		48,370.92-	48,370.92-	48,370.92	0.00	
27-JUN-23	TRADE ID: 1610084797216 TD 2317447P3D4 1 CL PLANT-MO-EQ						
	CUSIP: 36266G107	FEES:		0.00	POST PERIOD: 06/23		
	PRICE: 79.820000	COMMISSION:		0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	131.000						
17-MAR-23	ARTHUR J GALLAGHER & CO		23,580.52-	23,580.52-	23,580.52	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ						
	CUSIP: 363576109	FEES:		0.00	POST PERIOD: 03/23		
	PRICE: 180.000000	COMMISSION:		0.52-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

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B	109.000					
15-DEC-23	GENERAL DYNAMICS CORP	27,527.95-	27,527.95-	27,527.95	0.00	
19-DEC-23	TRADE ID: 1610091615174					
	TD 23349FZJSTX 1 CL					
	PLANT-MO-EQ					
	CUSIP: 369550108	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 252.550000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	184.000					
15-SEP-23	GENERAL ELECTRIC CO	21,250.90-	21,250.90-	21,250.90	0.00	
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 369604301	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 115.490000	COMMISSION:	0.74-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	246.000					
25-JAN-23	GENERAL MILLS INC	18,992.18-	18,992.18-	18,992.18	0.00	
27-JAN-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	PLANT-MO-EQ					
	CUSIP: 370334104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 77.200000	COMMISSION:	0.98-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	225.000					
25-JAN-23	GILEAD SCIENCES INC	18,846.65-	18,846.65-	18,846.65	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME					
	UE DECOM MO UNSOLICITED ORDER					
	PLANT-MO-EQ					
	CUSIP: 375558103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 83.758888	COMMISSION:	0.90-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	475.000					
25-JAN-23	HALLIBURTON CO	19,088.16-	19,088.16-	19,088.16	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 406216101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 40.181600	COMMISSION:	1.90-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	86.000					
25-JAN-23	HERSHEY CO/THE	18,875.62-	18,875.62-	18,875.62	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 427866108	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 219.480000	COMMISSION:	0.34-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	123.000					
25-JAN-23	HESS CORP	19,330.11-	19,330.11-	19,330.11	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 42809H107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 157.151382	COMMISSION:	0.49-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	232.000					
25-JAN-23	HOLOGIC INC	18,909.95-	18,909.95-	18,909.95	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 436440101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 81.504396	COMMISSION:	0.93-	BROKER: JEFFERIES & CO INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	83.000					
25-JAN-23	HOME DEPOT INC/THE	26,250.74-	26,250.74-	26,250.74	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 437076102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 316.270000	COMMISSION:	0.33-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	101.000					
25-JAN-23	HONEYWELL INTERNATIONAL INC	20,859.96-	20,859.96-	20,859.96	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 438516106	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 206.530297	COMMISSION:	0.40-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	578.000					
15-SEP-23	HOWMET AEROSPACE INC	26,983.35-	26,983.35-	26,983.35	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 443201108	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 46.680000	COMMISSION:	2.31-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	1,060.000					
17-OCT-23	HUBBELL INC	317,623.70-	317,623.70-	317,623.70	0.00	
19-OCT-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-MO-EQ					
	CUSIP: 443510607	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 299.645000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		

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B	38.000					
25-JAN-23	HUMANA INC	19,143.41-	19,143.41-	19,143.41	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 444859102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 503.770000	COMMISSION:	0.15-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	49.000					
16-OCT-23	IDEXX LABORATORIES INC	21,257.38-	21,257.38-	21,257.38	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 45168D104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 433.820000	COMMISSION:	0.20-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	112.000					
17-MAR-23	ILLUMINA INC	25,150.05-	25,150.05-	25,150.05	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 452327109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 224.550000	COMMISSION:	0.45-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	226.000					
25-JAN-23	INCYTE CORP	19,127.28-	19,127.28-	19,127.28	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 45337C102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 84.630000	COMMISSION:	0.90-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	315.000					
15-DEC-23	INGERSOLL RAND INC	23,574.60-	23,574.60-	23,574.60	0.00	
19-DEC-23	TRADE ID: 1610091609647					
	TD 23349FXTGH8 1 CL					
	PLANT-MO-EQ					
	CUSIP: 45687V106	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 74.840000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	1,360.000					
14-MAR-23	INSULET CORP	425,360.40-	425,360.40-	425,360.40	0.00	
16-MAR-23	TIAA-CREF INV MGMT LLC					
	SPECIAL PRICE					
	PLANT-MO-EQ					
	CUSIP: 45784P101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 312.765000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	780.000					
17-MAR-23	INTEL CORP	23,254.92-	23,254.92-	23,254.92	0.00	
21-MAR-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 458140100	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 29.810000	COMMISSION:	3.12-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	835.000					
16-JUN-23	INTEL CORP	30,372.29-	30,372.29-	30,372.29	0.00	
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 458140100	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 36.370000	COMMISSION:	3.34-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	574.000					
16-OCT-23	INTEL CORP	20,723.70-	20,723.70-	20,723.70	0.00	
18-OCT-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 458140100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 36.100000	COMMISSION:	2.30-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	514.000					
15-DEC-23	INTEL CORP	23,726.24-	23,726.24-	23,726.24	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEMENT, LLC PLANT-MO-EQ					
	CUSIP: 458140100	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 46.160000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	202.000					
16-JUN-23	INTERCONTINENTAL EXCHANGE INC	22,560.17-	22,560.17-	22,560.17	0.00	
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 45866F104	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 111.680000	COMMISSION:	0.81-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	268.000					
15-SEP-23	INTERCONTINENTAL EXCHANGE INC	31,014.03-	31,014.03-	31,014.03	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 45866F104	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 115.720000	COMMISSION:	1.07-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	145.000					
25-JAN-23	INTERNATIONAL BUSINESS MACHINE	20,403.53-	20,403.53-	20,403.53	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 459200101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 140.710000	COMMISSION:	0.58-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	208.000					
16-JUN-23	INTERNATIONAL BUSINESS MACHINE	28,596.67-	28,596.67-	28,596.67	0.00	
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 459200101	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 137.480000	COMMISSION:	0.83-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	150.000					
16-OCT-23	INTERNATIONAL BUSINESS MACHINE	20,892.60-	20,892.60-	20,892.60	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 459200101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 139.280000	COMMISSION:	0.60-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	183.000					
25-JAN-23	INTERNATIONAL FLAVORS & FRAGRA	20,412.55-	20,412.55-	20,412.55	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 459506101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 111.540000	COMMISSION:	0.73-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	48.000					
25-JAN-23	INTUIT INC	19,183.87-	19,183.87-	19,183.87	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 461202103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 399.660000	COMMISSION:	0.19-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	195.000					
25-JAN-23	JPMORGAN CHASE & CO	27,001.34-	27,001.34-	27,001.34	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 46625H100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 138.464410	COMMISSION:	0.78-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	224.000					
17-MAR-23	JPMORGAN CHASE & CO	28,182.34-	28,182.34-	28,182.34	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 46625H100	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 125.810000	COMMISSION:	0.90-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	140.000					
16-OCT-23	JPMORGAN CHASE & CO	20,923.56-	20,923.56-	20,923.56	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 46625H100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 149.450000	COMMISSION:	0.56-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	2,527.000					
15-DEC-23	JABIL INC	335,863.57-	335,863.57-	335,863.57	0.00	
19-DEC-23	TRADE ID: 1610091605754					
	TD 23349FXJTP2 1 CL					
	PLANT-MO-EQ					
	CUSIP: 466313103	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 132.910000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	163.000					
25-JAN-23	JOHNSON & JOHNSON	27,512.95-	27,512.95-	27,512.95	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM MO					
	PLANT-MO-EQ					
	CUSIP: 478160104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 168.787116	COMMISSION:	0.65-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	149.000					
17-MAR-23	JOHNSON & JOHNSON	22,705.22-	22,705.22-	22,705.22	0.00	
21-MAR-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 478160104	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 152.380000	COMMISSION:	0.60-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	778.000					
08-SEP-23	JOHNSON & JOHNSON	124,280.83-	124,280.83-	124,280.83	0.00	
12-SEP-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM MO					
	PLANT-MO-EQ					
	CUSIP: 478160104	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 159.740000	COMMISSION:	3.11-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	156.000					
16-OCT-23	JOHNSON & JOHNSON	24,620.54-	24,620.54-	24,620.54	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 478160104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 157.820000	COMMISSION:	0.62-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	33,960.000					
24-AUG-23	KENVUE INC	803,459.64-	803,459.64-	803,459.64	0.00	
28-AUG-23	CREFAMERENMO U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 49177J102	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 23.659000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
B	3,402.000					
15-SEP-23	KEURIG DR PEPPER INC	113,300.21-	113,300.21-	113,300.21	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 49271V100	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 33.300000	COMMISSION:	13.61-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	141.000					
25-JAN-23	KIMBERLY-CLARK CORP	18,550.75-	18,550.75-	18,550.75	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 494368103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 131.561631	COMMISSION:	0.56-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	1,511.000					
17-MAR-23	KINDER MORGAN INC	24,605.12-	24,605.12-	24,605.12	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 49456B101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 16.280000	COMMISSION:	6.04-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	657.000					
16-OCT-23	KRAFT HEINZ CO/THE	20,763.83-	20,763.83-	20,763.83	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 500754106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 31.600000	COMMISSION:	2.63-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	468.000					
16-OCT-23	KROGER CO/THE	20,813.83-	20,813.83-	20,813.83	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 501044101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 44.470000	COMMISSION:	1.87-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	413.000					
16-OCT-23	LKQ CORP	20,874.67-	20,874.67-	20,874.67	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 501889208	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 50.540000	COMMISSION:	1.65-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	593.000					
30-NOV-23	LAS VEGAS SANDS CORP	27,346.43-	27,346.43-	27,346.43	0.00	
04-DEC-23	U.E. DECOM MO CTSY CITATION GROUP PLANT-MO-EQ					
	CUSIP: 517834107	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 46.115396	COMMISSION:	0.00	BROKER: CITATION GROUP BCC CLRG, NEW YORK		
B	90.000					
25-JAN-23	ESTEE LAUDER COS INC/THE	24,482.16-	24,482.16-	24,482.16	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 518439104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 272.020000	COMMISSION:	0.36-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	55.000					
25-JAN-23	ELI LILLY & CO	19,156.17-	19,156.17-	19,156.17	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 532457108	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 348.290000	COMMISSION:	0.22-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	76.000					
17-MAR-23	ELI LILLY & CO	25,017.98-	25,017.98-	25,017.98	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 532457108	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 329.180000	COMMISSION:	0.30-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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B	197.000					
15-SEP-23	ELI LILLY & CO	113,405.81-	113,405.81-	113,405.81	0.00	
19-SEP-23	PLANT-MO-EQ					
	CUSIP: 532457108	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 575.660000	COMMISSION:	0.79-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	43.000					
16-OCT-23	ELI LILLY & CO	26,272.74-	26,272.74-	26,272.74	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 532457108	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 610.990000	COMMISSION:	0.17-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	2,285.000					
17-OCT-23	LULULEMON ATHLETICA INC	943,538.20-	943,538.20-	943,538.20	0.00	
19-OCT-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-MO-EQ					
	CUSIP: 550021109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 412.927002	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	58.000					
25-JAN-23	MARKETAXESS HOLDINGS INC	20,804.25-	20,804.25-	20,804.25	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 57060D108	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 358.690000	COMMISSION:	0.23-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	76.000					
17-MAR-23	MARTIN MARIETTA MATERIALS INC	24,365.90-	24,365.90-	24,365.90	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 573284106	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 320.600000	COMMISSION:	0.30-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	57.000					
25-JAN-23	MASTERCARD INC	21,677.90-	21,677.90-	21,677.90	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 57636Q104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 380.310000	COMMISSION:	0.23-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	52.000					
16-OCT-23	MASTERCARD INC	20,812.69-	20,812.69-	20,812.69	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 57636Q104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 400.240000	COMMISSION:	0.21-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	110.000					
17-MAR-23	MCDONALD'S CORP	29,392.44-	29,392.44-	29,392.44	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 580135101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 267.200000	COMMISSION:	0.44-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	175.000					
25-JAN-23	MERCK & CO INC	19,132.21-	19,132.21-	19,132.21	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 58933Y105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 109.322914	COMMISSION:	0.70-	BROKER: JEFFERIES & CO INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	337.000					
16-JUN-23	MERCK & CO INC	36,842.19-	36,842.19-	36,842.19	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 58933Y105	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 109.320000	COMMISSION:	1.35-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	199.000					
16-OCT-23	MERCK & CO INC	20,792.32-	20,792.32-	20,792.32	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEMENT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 58933Y105	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 104.480000	COMMISSION:	0.80-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	467.000					
25-JAN-23	MICROSOFT CORP	112,406.67-	112,406.67-	112,406.67	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 594918104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 240.695503	COMMISSION:	1.87-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	370.000					
17-MAR-23	MICROSOFT CORP	103,390.58-	103,390.58-	103,390.58	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 594918104	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 279.430000	COMMISSION:	1.48-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	176.000					
16-JUN-23	MICROSOFT CORP	60,250.78-	60,250.78-	60,250.78	0.00	
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 594918104	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 342.330000	COMMISSION:	0.70-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	343.000					
16-OCT-23	MICROSOFT CORP	113,537.80-	113,537.80-	113,537.80	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 594918104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 331.010000	COMMISSION:	1.37-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	299.000					
16-OCT-23	MICRON TECHNOLOGY INC	20,635.19-	20,635.19-	20,635.19	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 595112103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 69.010000	COMMISSION:	1.20-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	158.000					
16-OCT-23	MID-AMERICA APARTMENT COMMUNIT	20,853.47-	20,853.47-	20,853.47	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 59522J103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 131.980000	COMMISSION:	0.63-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	211.000					
16-OCT-23	MODERNA INC	20,121.80-	20,121.80-	20,121.80	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 60770K107	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 95.360000	COMMISSION:	0.84-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	292.000					
25-JAN-23	MONDELEZ INTERNATIONAL INC	18,853.45-	18,853.45-	18,853.45	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 609207105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 64.562602	COMMISSION:	1.17-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	78.000					
15-SEP-23	MONOLITHIC POWER SYSTEMS INC	36,210.25-	36,210.25-	36,210.25	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 609839105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 464.230000	COMMISSION:	0.31-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	60.000					
25-JAN-23	MOODY'S CORP	18,867.84-	18,867.84-	18,867.84	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 615369105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 314.460000	COMMISSION:	0.24-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	72.000					
16-OCT-23	MOTOROLA SOLUTIONS INC	20,900.45-	20,900.45-	20,900.45	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 620076307	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 290.280000	COMMISSION:	0.29-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	7.000					
15-SEP-23	NVR INC	42,536.16-	42,536.16-	42,536.16	0.00	
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 62944T105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 6,076.590000	COMMISSION:	0.03-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	68.000					
25-JAN-23	NETFLIX INC	24,650.27-	24,650.27-	24,650.27	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 64110L106	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 362.500000	COMMISSION:	0.27-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	81.000					
17-MAR-23	NETFLIX INC	24,583.82-	24,583.82-	24,583.82	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 64110L106	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 303.500000	COMMISSION:	0.32-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

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B	59.000					
16-OCT-23	NETFLIX INC	21,016.63-	21,016.63-	21,016.63	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 64110L106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 356.210000	COMMISSION:	0.24-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	7,276.000					
07-NOV-23	NEWMONT CORP	266,701.78-	266,701.78-	266,701.78	0.00	
09-NOV-23	TRADE ID: 1610090151380 TD 23311WSMMQN 1 CL PLANT-MO-EQ					
	CUSIP: 651639106	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 36.655000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	149.000					
25-JAN-23	NIKE INC	18,877.41-	18,877.41-	18,877.41	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 654106103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 126.690000	COMMISSION:	0.60-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	200.000					
25-JAN-23	NORTHERN TRUST CORP	18,828.80-	18,828.80-	18,828.80	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 665859104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 94.140000	COMMISSION:	0.80-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	139.000					
25-JAN-23	NVIDIA CORP	26,557.14-	26,557.14-	26,557.14	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 67066G104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 191.054532	COMMISSION:	0.56-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	365.000					
16-JUN-23	NVIDIA CORP	155,827.26-	155,827.26-	155,827.26	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 67066G104	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 426.920000	COMMISSION:	1.46-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	87.000					
16-OCT-23	NVIDIA CORP	39,192.98-	39,192.98-	39,192.98	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 67066G104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 450.490000	COMMISSION:	0.35-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	270.000					
25-JAN-23	ON SEMICONDUCTOR CORP	19,224.08-	19,224.08-	19,224.08	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 682189105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 71.196296	COMMISSION:	1.08-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	2,758.000					
25-SEP-23	ONEOK INC	183,506.29-	183,506.29-	183,506.29	0.00	
27-SEP-23	U.E. DECOM MO CTSY CITATION GROUP PLANT-MO-EQ					
	CUSIP: 682680103	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 66.536000	COMMISSION:	0.00	BROKER: CITATION GROUP BCC CLRG, NEW YORK		
B	211.000					
25-JAN-23	ORACLE CORP	18,914.77-	18,914.77-	18,914.77	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 68389X105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 89.639478	COMMISSION:	0.84-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	832.000					
15-SEP-23	ORACLE CORP	94,776.45-	94,776.45-	94,776.45	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 68389X105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 113.910000	COMMISSION:	3.33-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	191.000					
16-OCT-23	ORACLE CORP	20,810.21-	20,810.21-	20,810.21	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 68389X105	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 108.950000	COMMISSION:	0.76-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	162.000					
16-JUN-23	PPG INDUSTRIES INC	23,179.61-	23,179.61-	23,179.61	0.00	
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 693506107	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 143.080000	COMMISSION:	0.65-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	865.000					
16-OCT-23	PPL CORP	20,737.51-	20,737.51-	20,737.51	0.00	
18-OCT-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 69351T106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 23.970000	COMMISSION:	3.46-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	195.000					
15-SEP-23	PTC INC	27,583.53-	27,583.53-	27,583.53	0.00	
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 69370C100	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 141.450000	COMMISSION:	0.78-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	247.000					
16-OCT-23	PACCAR INC	20,983.64-	20,983.64-	20,983.64	0.00	
18-OCT-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	PLANT-MO-EQ					
	CUSIP: 693718108	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 84.950000	COMMISSION:	0.99-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	5,963.000					
16-JUN-23	PALO ALTO NETWORKS INC	1,470,028.58-	1,470,028.58-	1,470,028.58	0.00	
21-JUN-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-MO-EQ					
	CUSIP: 697435105	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 246.525000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	82.000					
16-OCT-23	PALO ALTO NETWORKS INC	21,299.83-	21,299.83-	21,299.83	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 697435105	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 259.750000	COMMISSION:	0.33-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	94.000					
15-DEC-23	PALO ALTO NETWORKS INC	28,886.20-	28,886.20-	28,886.20	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-MO-EQ					
	CUSIP: 697435105	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 307.300000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	175.000					
16-OCT-23	PAYCHEX INC	20,830.95-	20,830.95-	20,830.95	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 704326107	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 119.030000	COMMISSION:	0.70-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	216.000					
25-JAN-23	PEPSICO INC	36,842.99-	36,842.99-	36,842.99	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 713448108	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 170.565416	COMMISSION:	0.86-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	142.000					
17-MAR-23	PEPSICO INC	24,869.03-	24,869.03-	24,869.03	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 713448108	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 175.130000	COMMISSION:	0.57-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	141.000					
25-JAN-23	PERKINELMER INC	18,970.88-	18,970.88-	18,970.88	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 714046109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 134.541276	COMMISSION:	0.56-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	423.000					
25-JAN-23	PFIZER INC	19,059.62-	19,059.62-	19,059.62	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 717081103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 45.054208	COMMISSION:	1.69-	BROKER: JEFFERIES & CO INC, NEW YORK		

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B	1,252.000					
16-JUN-23	PFIZER INC	50,160.13-	50,160.13-	50,160.13	0.00	
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 717081103	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 40.060000	COMMISSION:	5.01-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	281.000					
25-JAN-23	PHILIP MORRIS INTERNATIONAL IN	29,022.80-	29,022.80-	29,022.80	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 718172109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 103.280000	COMMISSION:	1.12-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	263.000					
17-MAR-23	PHILIP MORRIS INTERNATIONAL IN	24,930.82-	24,930.82-	24,930.82	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 718172109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 94.790000	COMMISSION:	1.05-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	80.000					
25-JAN-23	PIONEER NATURAL RESOURCES CO	18,777.92-	18,777.92-	18,777.92	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 723787107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 234.720000	COMMISSION:	0.32-	BROKER: JEFFERIES & CO INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	178.000					
25-JAN-23	PROCTER & GAMBLE CO/THE	25,084.81-	25,084.81-	25,084.81	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 742718109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 140.921910	COMMISSION:	0.71-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	143.000					
16-OCT-23	PROCTER & GAMBLE CO/THE	20,907.17-	20,907.17-	20,907.17	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 742718109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 146.200000	COMMISSION:	0.57-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	152.000					
17-MAR-23	PROGRESSIVE CORP/THE	20,721.25-	20,721.25-	20,721.25	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 743315103	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 136.320000	COMMISSION:	0.61-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	134.000					
16-OCT-23	PROGRESSIVE CORP/THE	20,909.90-	20,909.90-	20,909.90	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 743315103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 156.040000	COMMISSION:	0.54-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	164.000					
25-JAN-23	PROLOGIS INC	20,602.37-	20,602.37-	20,602.37	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 74340W103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 125.620182	COMMISSION:	0.66-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	184.000					
16-OCT-23	PROLOGIS INC	20,338.26-	20,338.26-	20,338.26	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 74340W103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 110.530000	COMMISSION:	0.74-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	85.000					
17-MAR-23	PUBLIC STORAGE	25,132.29-	25,132.29-	25,132.29	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 74460D109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 295.670000	COMMISSION:	0.34-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	145.000					
25-JAN-23	QUALCOMM INC	18,872.78-	18,872.78-	18,872.78	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 747525103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 130.153103	COMMISSION:	0.58-	BROKER: JEFFERIES & CO INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	190.000					
25-JAN-23	RAYTHEON TECHNOLOGIES CORP	18,902.97-	18,902.97-	18,902.97	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 75513E101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 99.485315	COMMISSION:	0.76-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	1,044.000					
16-JUN-23	REALTY INCOME CORP	64,095.34-	64,095.34-	64,095.34	0.00	
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 756109104	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 61.390000	COMMISSION:	4.18-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	670.000					
15-SEP-23	REALTY INCOME CORP	36,249.68-	36,249.68-	36,249.68	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 756109104	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 54.100000	COMMISSION:	2.68-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	28.000					
17-MAR-23	REGENERON PHARMACEUTICALS INC	20,934.31-	20,934.31-	20,934.31	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 75886F107	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 747.650000	COMMISSION:	0.11-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

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B	141.000					
16-OCT-23	REPUBLIC SERVICES INC	20,758.58-	20,758.58-	20,758.58	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 760759100	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 147.220000	COMMISSION:	0.56-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	81.000					
25-JAN-23	RESMED INC	18,651.38-	18,651.38-	18,651.38	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 761152107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 230.260000	COMMISSION:	0.32-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	68.000					
25-JAN-23	ROCKWELL AUTOMATION INC	18,880.47-	18,880.47-	18,880.47	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 773903109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 277.650000	COMMISSION:	0.27-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	897.000					
22-SEP-23	ROLLINS INC	33,573.81-	33,573.81-	33,573.81	0.00	
26-SEP-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-MO-EQ					
	CUSIP: 775711104	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 37.428996	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	42.000					
16-OCT-23	ROPER TECHNOLOGIES INC	21,014.03-	21,014.03-	21,014.03	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 776696106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 500.330000	COMMISSION:	0.17-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	66.000					
25-JAN-23	SBA COMMUNICATIONS CORP	19,115.84-	19,115.84-	19,115.84	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 78410G104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 289.630000	COMMISSION:	0.26-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	143.000					
17-MAR-23	SALESFORCE INC	26,434.12-	26,434.12-	26,434.12	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 79466L302	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 184.850000	COMMISSION:	0.57-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	341.000					
25-JAN-23	SCHLUMBERGER LTD	19,170.20-	19,170.20-	19,170.20	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 806857108	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 56.213607	COMMISSION:	1.36-	BROKER: JEFFERIES & CO INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	351.000					
16-OCT-23	SCHLUMBERGER LTD	20,854.31-	20,854.31-	20,854.31	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 806857108	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 59.410000	COMMISSION:	1.40-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	239.000					
25-JAN-23	CHARLES SCHWAB CORP/THE	19,018.14-	19,018.14-	19,018.14	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 808513105	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 79.569790	COMMISSION:	0.96-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	60.000					
25-JAN-23	SERVICENOW INC	26,729.04-	26,729.04-	26,729.04	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 81762P102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 445.480000	COMMISSION:	0.24-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	57.000					
17-MAR-23	SERVICENOW INC	25,137.23-	25,137.23-	25,137.23	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 81762P102	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 441.000000	COMMISSION:	0.23-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	38.000					
16-OCT-23	SERVICENOW INC	20,887.23-	20,887.23-	20,887.23	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 81762P102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 549.660000	COMMISSION:	0.15-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	94.000					
17-MAR-23	SHERWIN-WILLIAMS CO/THE	20,428.46-	20,428.46-	20,428.46	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 824348106	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 217.320000	COMMISSION:	0.38-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	193.000					
16-OCT-23	SIMON PROPERTY GROUP INC	20,844.77-	20,844.77-	20,844.77	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 828806109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 108.000000	COMMISSION:	0.77-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	62.000					
25-JAN-23	SOLAREDGE TECHNOLOGIES INC	18,513.45-	18,513.45-	18,513.45	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 83417M104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 298.600000	COMMISSION:	0.25-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	254.000					
16-OCT-23	STANLEY BLACK & DECKER INC	20,930.62-	20,930.62-	20,930.62	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 854502101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 82.400000	COMMISSION:	1.02-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	226.000					
16-OCT-23	STARBUCKS CORP	20,831.32-	20,831.32-	20,831.32	0.00	
18-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 855244109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 92.170000	COMMISSION:	0.90-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	87.000					
17-MAR-23	STRYKER CORP	23,876.63-	23,876.63-	23,876.63	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 863667101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 274.440000	COMMISSION:	0.35-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	60.000					
25-JAN-23	SYNOPSYS INC	20,900.64-	20,900.64-	20,900.64	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 871607107	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 348.340000	COMMISSION:	0.24-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

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B	170.000					
25-JAN-23	TAKE-TWO INTERACTIVE SOFTWARE	18,843.48-	18,843.48-	18,843.48	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 874054109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 110.840000	COMMISSION:	0.68-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	49.000					
15-SEP-23	TELEDYNE TECHNOLOGIES INC	20,337.16-	20,337.16-	20,337.16	0.00	
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 879360105	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 415.040000	COMMISSION:	0.20-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	147.000					
25-JAN-23	TESLA INC	21,262.14-	21,262.14-	21,262.14	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 144.636394	COMMISSION:	0.59-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	338.000					
17-MAR-23	TESLA INC	60,885.29-	60,885.29-	60,885.29	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 180.130000	COMMISSION:	1.35-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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B	209.000					
16-JUN-23	TESLA INC	54,453.70-	54,453.70-	54,453.70	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 260.540000	COMMISSION:	0.84-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	1,356.000					
15-SEP-23	TESLA INC	372,078.26-	372,078.26-	372,078.26	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 274.390000	COMMISSION:	5.42-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	145.000					
16-OCT-23	TESLA INC	36,250.58-	36,250.58-	36,250.58	0.00	
18-OCT-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 88160R101	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 250.000000	COMMISSION:	0.58-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	107.000					
25-JAN-23	TEXAS INSTRUMENTS INC	18,763.67-	18,763.67-	18,763.67	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 882508104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 175.357383	COMMISSION:	0.43-	BROKER: INSTINET CLEARING SER INC, NEW YORK		

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B	126.000					
15-DEC-23	TEXAS INSTRUMENTS INC	21,248.64-	21,248.64-	21,248.64	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-MO-EQ					
	CUSIP: 882508104	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 168.640000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	33.000					
25-JAN-23	THERMO FISHER SCIENTIFIC INC	18,954.34-	18,954.34-	18,954.34	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 883556102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 574.370000	COMMISSION:	0.13-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	43.000					
16-OCT-23	THERMO FISHER SCIENTIFIC INC	20,797.12-	20,797.12-	20,797.12	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 883556102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 483.650000	COMMISSION:	0.17-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	68.000					
15-SEP-23	TRANSDIGM GROUP INC	58,799.87-	58,799.87-	58,799.87	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 893641100	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 864.700000	COMMISSION:	0.27-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)		TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	391.000						
25-JAN-23	TRUIST FINANCIAL CORP		18,931.86-	18,931.86-	18,931.86	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ						
	CUSIP: 89832Q109	FEES:		0.00	POST PERIOD: 01/23		
	PRICE: 48.415089	COMMISSION:		1.56-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	53.000						
16-JUN-23	TYLER TECHNOLOGIES INC		20,871.61-	20,871.61-	20,871.61	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 902252105	FEES:		0.00	POST PERIOD: 06/23		
	PRICE: 393.800000	COMMISSION:		0.21-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	1,327.000						
17-MAR-23	US BANCORP		43,729.96-	43,729.96-	43,729.96	0.00	
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ						
	CUSIP: 902973304	FEES:		0.00	POST PERIOD: 03/23		
	PRICE: 32.950000	COMMISSION:		5.31-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
B	3,292.000						
15-SEP-23	US BANCORP		115,726.97-	115,726.97-	115,726.97	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ						
	CUSIP: 902973304	FEES:		0.00	POST PERIOD: 09/23		
	PRICE: 35.150000	COMMISSION:		13.17-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	40,645.000					
15-DEC-23	UBER TECHNOLOGIES INC	2,514,299.70-	2,514,299.70-	2,514,299.70	0.00	
19-DEC-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-MO-EQ					
	CUSIP: 90353T100	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 61.860000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	384.000					
25-JAN-23	UNITED AIRLINES HOLDINGS INC	19,491.84-	19,491.84-	19,491.84	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 910047109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 50.755989	COMMISSION:	1.54-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	105.000					
25-JAN-23	UNITED PARCEL SERVICE INC	18,641.87-	18,641.87-	18,641.87	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 911312106	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 177.537619	COMMISSION:	0.42-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	85.000					
25-JAN-23	UNITEDHEALTH GROUP INC	41,707.29-	41,707.29-	41,707.29	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 91324P102	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 490.670000	COMMISSION:	0.34-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	45.000					
17-MAR-23	UNITEDHEALTH GROUP INC	21,127.68-	21,127.68-	21,127.68	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 91324P102	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 469.500000	COMMISSION:	0.18-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	40.000					
16-OCT-23	UNITEDHEALTH GROUP INC	21,720.16-	21,720.16-	21,720.16	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 91324P102	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 543.000000	COMMISSION:	0.16-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	578.000					
17-MAR-23	VERIZON COMMUNICATIONS INC	21,266.93-	21,266.93-	21,266.93	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 92343V104	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 36.790000	COMMISSION:	2.31-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	674.000					
16-OCT-23	VERIZON COMMUNICATIONS INC	20,788.86-	20,788.86-	20,788.86	0.00	
18-OCT-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 92343V104	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 30.840000	COMMISSION:	2.70-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	61.000					
25-JAN-23	VERTEX PHARMACEUTICALS INC	19,154.85-	19,154.85-	19,154.85	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 92532F100	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 314.010000	COMMISSION:	0.24-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	61.000					
15-SEP-23	VERTEX PHARMACEUTICALS INC	21,283.14-	21,283.14-	21,283.14	0.00	
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 92532F100	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 348.900000	COMMISSION:	0.24-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	2,525.000					
16-OCT-23	VIATRIS INC	23,669.35-	23,669.35-	23,669.35	0.00	
18-OCT-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 92556V106	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 9.370000	COMMISSION:	10.10-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	557.000					
25-JAN-23	VICI PROPERTIES INC	18,681.06-	18,681.06-	18,681.06	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 925652109	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 33.534703	COMMISSION:	2.23-	BROKER: JEFFERIES & CO INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	762.000					
17-MAR-23	VICI PROPERTIES INC	23,754.59-	23,754.59-	23,754.59	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 925652109	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 31.170000	COMMISSION:	3.05-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	738.000					
15-DEC-23	VICI PROPERTIES INC	23,128.92-	23,128.92-	23,128.92	0.00	
19-DEC-23	TRADE ID: 1610091613583 TD 23349FZ3T3F 1 CL PLANT-MO-EQ					
	CUSIP: 925652109	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 31.340000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
B	106.000					
25-JAN-23	VISA INC	23,700.20-	23,700.20-	23,700.20	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 92826C839	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 223.582830	COMMISSION:	0.42-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	87.000					
16-OCT-23	VISA INC	20,793.35-	20,793.35-	20,793.35	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 92826C839	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 239.000000	COMMISSION:	0.35-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	204.000					
25-JAN-23	WEC ENERGY GROUP INC	18,804.58-	18,804.58-	18,804.58	0.00	
27-JAN-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	PLANT-MO-EQ					
	CUSIP: 92939U106	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 92.175294	COMMISSION:	0.82-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	146.000					
25-JAN-23	WALMART INC	20,666.72-	20,666.72-	20,666.72	0.00	
27-JAN-23	TIAA- CREF INVESTMENT MANAGEM					
	A/C U.E. DECOM MO					
	PLANT-MO-EQ					
	CUSIP: 931142103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 141.548904	COMMISSION:	0.58-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
B	441.000					
15-SEP-23	WALMART INC	72,608.00-	72,608.00-	72,608.00	0.00	
19-SEP-23						
	PLANT-MO-EQ					
	CUSIP: 931142103	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 164.640000	COMMISSION:	1.76-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	130.000					
16-OCT-23	WALMART INC	20,870.72-	20,870.72-	20,870.72	0.00	
18-OCT-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	PLANT-MO-EQ					
	CUSIP: 931142103	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 160.540000	COMMISSION:	0.52-	BROKER: JEFFERIES & CO INC, NEW YORK		
B	888.000					
16-OCT-23	WALGREENS BOOTS ALLIANCE INC	20,578.51-	20,578.51-	20,578.51	0.00	
18-OCT-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 931427108	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 23.170000	COMMISSION:	3.55-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	576.000					
17-MAR-23	WELLS FARGO & CO	21,752.06-	21,752.06-	21,752.06	0.00	
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 949746101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 37.760000	COMMISSION:	2.30-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
B	253.000					
25-JAN-23	WELLTOWER INC	18,634.46-	18,634.46-	18,634.46	0.00	
27-JAN-23	TIAA-CREF INVESTMENT MANAGEME UE DECOM MO UNSOLICITED ORDER PLANT-MO-EQ					
	CUSIP: 95040Q104	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 73.650000	COMMISSION:	1.01-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
B	509.000					
16-JUN-23	WELLTOWER INC	40,930.73-	40,930.73-	40,930.73	0.00	
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 95040Q104	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 80.410000	COMMISSION:	2.04-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	441.000					
15-SEP-23	WELLTOWER INC	37,208.93-	37,208.93-	37,208.93	0.00	
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 95040Q104	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 84.370000	COMMISSION:	1.76-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
B	709.000					
08-NOV-23	WELLTOWER INC	61,236.33-	61,236.33-	61,236.33	0.00	
10-NOV-23	TIAA-CREF INVESTMENT MANAGEME T, LLC PLANT-MO-EQ					
	CUSIP: 95040Q104	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 86.370000	COMMISSION:	0.00	BROKER: UBS SECURITIES LLC, STAMFORD		
B	75.000					
17-MAR-23	WEST PHARMACEUTICAL SERVICES I	24,729.30-	24,729.30-	24,729.30	0.00	
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 955306105	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 329.720000	COMMISSION:	0.30-	BROKER: GUZMAN AND COMPANY, NEW YORK		
B	1,295.000					
25-MAY-23	XYLEM INC/NY	128,056.08-	128,056.08-	128,056.08	0.00	
30-MAY-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-MO-EQ					
	CUSIP: 98419M100	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 98.885003	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
B	114.000					
25-JAN-23	ZOETIS INC	18,929.02-	18,929.02-	18,929.02	0.00	
27-JAN-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 98978V103	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 166.040000	COMMISSION:	0.46-	BROKER: JEFFERIES & CO INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL EQUITY						
TRADED - SETTLED CURRENT PERIOD						
	U.S. DOLLAR	22,063,340.04-	22,063,340.04-	22,063,340.04	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL PURCHASES						
TRADED - SETTLED CURRENT PERIOD						
	U.S. DOLLAR	336,721,409.26-	336,721,409.26-	336,721,409.26	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SALES	(* INDICATES PENDING SETTLEMENT)					
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
S	1,632,077.290-					
25-JAN-23	DREYFUS INS RSRV PR MONEY 6546	1,632,077.29	1,632,077.29	1,632,077.29-	0.00	
25-JAN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	2,481,819.020-					
27-JAN-23	DREYFUS INS RSRV PR MONEY 6546	2,481,819.02	2,481,819.02	2,481,819.02-	0.00	
27-JAN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	656,080.830-					
30-JAN-23	DREYFUS INS RSRV PR MONEY 6546	656,080.83	656,080.83	656,080.83-	0.00	
30-JAN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	6,092,339.690-					
01-FEB-23	DREYFUS INS RSRV PR MONEY 6546	6,092,339.69	6,092,339.69	6,092,339.69-	0.00	
01-FEB-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	430,381.530-					
14-FEB-23	DREYFUS INS RSRV PR MONEY 6546	430,381.53	430,381.53	430,381.53-	0.00	
14-FEB-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	649,879.230-					
24-FEB-23	DREYFUS INS RSRV PR MONEY 6546	649,879.23	649,879.23	649,879.23-	0.00	
24-FEB-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	32,433.600-					
27-FEB-23	DREYFUS INS RSRV PR MONEY 6546	32,433.60	32,433.60	32,433.60-	0.00	
27-FEB-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	2,465,859.950-					
01-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,465,859.95	2,465,859.95	2,465,859.95-	0.00	
01-MAR-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	873,190.500-					
02-MAR-23	DREYFUS INS RSRV PR MONEY 6546	873,190.50	873,190.50	873,190.50-	0.00	
02-MAR-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	22,972.130-					
06-MAR-23	DREYFUS INS RSRV PR MONEY 6546	22,972.13	22,972.13	22,972.13-	0.00	
06-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	669,873.890-					
08-MAR-23	DREYFUS INS RSRV PR MONEY 6546	669,873.89	669,873.89	669,873.89-	0.00	
08-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	704,271.300-					
16-MAR-23	DREYFUS INS RSRV PR MONEY 6546	704,271.30	704,271.30	704,271.30-	0.00	
16-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	933,745.220-					
21-MAR-23	DREYFUS INS RSRV PR MONEY 6546	933,745.22	933,745.22	933,745.22-	0.00	
21-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	2,438,369.660-					
22-MAR-23	DREYFUS INS RSRV PR MONEY 6546	2,438,369.66	2,438,369.66	2,438,369.66-	0.00	
22-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	90,844.390-					
24-MAR-23	DREYFUS INS RSRV PR MONEY 6546	90,844.39	90,844.39	90,844.39-	0.00	
24-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	242,093.240-					
28-MAR-23	DREYFUS INS RSRV PR MONEY 6546	242,093.24	242,093.24	242,093.24-	0.00	
28-MAR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	296,797.670-					
03-APR-23	DREYFUS INS RSRV PR MONEY 6546	296,797.67	296,797.67	296,797.67-	0.00	
03-APR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	145,060.580-					
04-APR-23	DREYFUS INS RSRV PR MONEY 6546	145,060.58	145,060.58	145,060.58-	0.00	
04-APR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,806,484.160-					
12-APR-23	DREYFUS INS RSRV PR MONEY 6546	1,806,484.16	1,806,484.16	1,806,484.16-	0.00	
12-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	3,150,921.250-					
14-APR-23	DREYFUS INS RSRV PR MONEY 6546	3,150,921.25	3,150,921.25	3,150,921.25-	0.00	
14-APR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	5,751.430-					
14-APR-23	DREYFUS INS RSRV PR MONEY 6546	5,751.43	5,751.43	5,751.43-	0.00	
14-APR-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	841,845.790-					
17-APR-23	DREYFUS INS RSRV PR MONEY 6546	841,845.79	841,845.79	841,845.79-	0.00	
17-APR-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	281,016.670-					
05-MAY-23	DREYFUS INS RSRV PR MONEY 6546	281,016.67	281,016.67	281,016.67-	0.00	
05-MAY-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	32,660.550-					
08-MAY-23	DREYFUS INS RSRV PR MONEY 6546	32,660.55	32,660.55	32,660.55-	0.00	
08-MAY-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	583,246.640-					
19-MAY-23	DREYFUS INS RSRV PR MONEY 6546	583,246.64	583,246.64	583,246.64-	0.00	
19-MAY-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	775,478.300-					
25-MAY-23	DREYFUS INS RSRV PR MONEY 6546	775,478.30	775,478.30	775,478.30-	0.00	
25-MAY-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	107,861.880-					
30-MAY-23	DREYFUS INS RSRV PR MONEY 6546	107,861.88	107,861.88	107,861.88-	0.00	
30-MAY-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	2,490,080.540-					
01-JUN-23	DREYFUS INS RSRV PR MONEY 6546	2,490,080.54	2,490,080.54	2,490,080.54-	0.00	
01-JUN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	870,000.000-					
08-JUN-23	DREYFUS INS RSRV PR MONEY 6546	870,000.00	870,000.00	870,000.00-	0.00	
08-JUN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	(ORIGINAL SHARES/PAR VALUE) 526,310.790-					
21-JUN-23	DREYFUS INS RSRV PR MONEY 6546	526,310.79	526,310.79	526,310.79-	0.00	
21-JUN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	3,238,649.360-					
26-JUN-23	DREYFUS INS RSRV PR MONEY 6546	3,238,649.36	3,238,649.36	3,238,649.36-	0.00	
26-JUN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	6,039.300-					
27-JUN-23	DREYFUS INS RSRV PR MONEY 6546	6,039.30	6,039.30	6,039.30-	0.00	
27-JUN-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	901,446.350-					
28-JUN-23	DREYFUS INS RSRV PR MONEY 6546	901,446.35	901,446.35	901,446.35-	0.00	
28-JUN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	445,621.120-					
29-JUN-23	DREYFUS INS RSRV PR MONEY 6546	445,621.12	445,621.12	445,621.12-	0.00	
29-JUN-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	38,975.640-					
03-JUL-23	DREYFUS INS RSRV PR MONEY 6546	38,975.64	38,975.64	38,975.64-	0.00	
03-JUL-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	5,875,724.810-					
07-JUL-23	DREYFUS INS RSRV PR MONEY 6546	5,875,724.81	5,875,724.81	5,875,724.81-	0.00	
07-JUL-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,007,026.720-					
17-JUL-23	DREYFUS INS RSRV PR MONEY 6546	1,007,026.72	1,007,026.72	1,007,026.72-	0.00	
17-JUL-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	212,454.200-					
25-JUL-23	DREYFUS INS RSRV PR MONEY 6546	212,454.20	212,454.20	212,454.20-	0.00	
25-JUL-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	8,933,760.640-					
26-JUL-23	DREYFUS INS RSRV PR MONEY 6546	8,933,760.64	8,933,760.64	8,933,760.64-	0.00	
26-JUL-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	262,032.160-					
27-JUL-23	DREYFUS INS RSRV PR MONEY 6546	262,032.16	262,032.16	262,032.16-	0.00	
27-JUL-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,566,980.090-					
01-AUG-23	DREYFUS INS RSRV PR MONEY 6546	1,566,980.09	1,566,980.09	1,566,980.09-	0.00	
01-AUG-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	6,751.340-					
07-AUG-23	DREYFUS INS RSRV PR MONEY 6546	6,751.34	6,751.34	6,751.34-	0.00	
07-AUG-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	158,167.120-					
08-AUG-23	DREYFUS INS RSRV PR MONEY 6546	158,167.12	158,167.12	158,167.12-	0.00	
08-AUG-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	95,512.830-					
09-AUG-23	DREYFUS INS RSRV PR MONEY 6546	95,512.83	95,512.83	95,512.83-	0.00	
09-AUG-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	10,940.810-					
18-AUG-23	DREYFUS INS RSRV PR MONEY 6546	10,940.81	10,940.81	10,940.81-	0.00	
18-AUG-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	282,629.270-					
24-AUG-23	DREYFUS INS RSRV PR MONEY 6546	282,629.27	282,629.27	282,629.27-	0.00	
24-AUG-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	99,237.120-					
28-AUG-23	DREYFUS INS RSRV PR MONEY 6546	99,237.12	99,237.12	99,237.12-	0.00	
28-AUG-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,688,425.720-					
01-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,688,425.72	1,688,425.72	1,688,425.72-	0.00	
01-SEP-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	738,060.320-					
14-SEP-23	DREYFUS INS RSRV PR MONEY 6546	738,060.32	738,060.32	738,060.32-	0.00	
14-SEP-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,932,653.010-					
19-SEP-23	DREYFUS INS RSRV PR MONEY 6546	1,932,653.01	1,932,653.01	1,932,653.01-	0.00	
19-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	33,573.810-					
26-SEP-23	DREYFUS INS RSRV PR MONEY 6546	33,573.81	33,573.81	33,573.81-	0.00	
26-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	165,110.700-					
27-SEP-23	DREYFUS INS RSRV PR MONEY 6546	165,110.70	165,110.70	165,110.70-	0.00	
27-SEP-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	40,673.830-					
28-SEP-23	DREYFUS INS RSRV PR MONEY 6546	40,673.83	40,673.83	40,673.83-	0.00	
28-SEP-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	2,915,882.010-					
02-OCT-23	DREYFUS INS RSRV PR MONEY 6546	2,915,882.01	2,915,882.01	2,915,882.01-	0.00	
02-OCT-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,725,448.850-					
18-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,725,448.85	1,725,448.85	1,725,448.85-	0.00	
18-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,175,066.620-					
19-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,175,066.62	1,175,066.62	1,175,066.62-	0.00	
19-OCT-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,690,223.440-					
26-OCT-23	DREYFUS INS RSRV PR MONEY 6546	1,690,223.44	1,690,223.44	1,690,223.44-	0.00	
26-OCT-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	2,269,886.970-					
01-NOV-23	DREYFUS INS RSRV PR MONEY 6546	2,269,886.97	2,269,886.97	2,269,886.97-	0.00	
01-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	981,395.390-					
02-NOV-23	DREYFUS INS RSRV PR MONEY 6546	981,395.39	981,395.39	981,395.39-	0.00	
02-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	79,216.830-					
07-NOV-23	DREYFUS INS RSRV PR MONEY 6546	79,216.83	79,216.83	79,216.83-	0.00	
07-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	249,027.960-					
09-NOV-23	DREYFUS INS RSRV PR MONEY 6546	249,027.96	249,027.96	249,027.96-	0.00	
09-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	48,408.140-					
10-NOV-23	DREYFUS INS RSRV PR MONEY 6546	48,408.14	48,408.14	48,408.14-	0.00	
10-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,200,867.670-					
21-NOV-23	DREYFUS INS RSRV PR MONEY 6546	1,200,867.67	1,200,867.67	1,200,867.67-	0.00	
21-NOV-23						
	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	28,091.940-					
21-NOV-23	DREYFUS INS RSRV PR MONEY 6546	28,091.94	28,091.94	28,091.94-	0.00	
21-NOV-23						
	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	486,626.420-					
29-NOV-23	DREYFUS INS RSRV PR MONEY 6546	486,626.42	486,626.42	486,626.42-	0.00	
29-NOV-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	575,703.520-					
08-DEC-23	DREYFUS INS RSRV PR MONEY 6546	575,703.52	575,703.52	575,703.52-	0.00	
08-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	1,178,670.500-					
14-DEC-23	DREYFUS INS RSRV PR MONEY 6546	1,178,670.50	1,178,670.50	1,178,670.50-	0.00	
14-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	5,595,665.880-					
18-DEC-23	DREYFUS INS RSRV PR MONEY 6546	5,595,665.88	5,595,665.88	5,595,665.88-	0.00	
18-DEC-23	PLANT-MO-FI					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	308,988.770-					
19-DEC-23	DREYFUS INS RSRV PR MONEY 6546	308,988.77	308,988.77	308,988.77-	0.00	
19-DEC-23	PLANT-MO-EQ					
	CUSIP: 996211892	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 1.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL						
CASH & CASH EQUIVALENTS						
TRADED - SETTLED CURRENT PERIOD						
	U.S. DOLLAR	80,579,364.90	80,579,364.90	80,579,364.90-	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S
FIXED INCOME SECURITIES						
U.S. DOLLAR						
S	665,000.000-					
11-JUL-23 13-JUL-23	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 PLANT-MO-FI	656,920.25	656,920.25	660,688.35-	0.00	3,768.10-I
	CUSIP: 002824BH2	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 98.785000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 30-MAY-23 TO 12-JUL-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	400,000.000-					
12-JUN-23	AMERICAN EXPRESS CO	393,816.00	393,816.00	401,101.76-	0.00	7,285.76-I
14-JUN-23	3.400% 02/22/2024 DD 02/22/19					
	PLANT-MO-FI					
	CUSIP: 025816CC1	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 98.454000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY		
PAYMENT PERIOD 22-FEB-23 TO 13-JUN-23						
S	455,000.000-					
29-AUG-23	APPLE INC	449,944.95	449,944.95	454,978.93-	0.00	5,033.98-I
31-AUG-23	3.000% 02/09/2024 DD 02/09/17					
	PLANT-MO-FI					
	CUSIP: 037833CG3	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 98.889000	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK		
PAYMENT PERIOD 09-AUG-23 TO 30-AUG-23						
S	120,000.000-					
29-AUG-23	ARIZONA ST TRANSPRTN BRD HIGHW	104,466.00	104,466.00	120,000.00-	0.00	15,534.00-I
20-SEP-23	2.462% 07/01/2030 DD 02/12/20					
	PTRN// 743667					
	PLANT-MO-FI					
	CUSIP: 040654YA7	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 87.055000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	480,000.000-					
29-AUG-23	BANK OF AMERICA CORP	474,916.80	474,916.80	480,297.90-	0.00	5,381.10-I
31-AUG-23	4.000% 04/01/2024 DD 04/01/14					
	PLANT-MO-FI					
	CUSIP: 06051GFF1	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 98.941000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY		
PAYMENT PERIOD 01-APR-23 TO 30-AUG-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	960,000.000-					
05-JUL-23	BANK OF AMERICA CORP	919,785.60	919,785.60	964,057.85-	0.00	44,272.25-I
07-JUL-23	3.500% 04/19/2026 DD 04/19/16					
	PLANT-MO-FI					
	CUSIP: 06051GFX2	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 95.811000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER SMITH INC NY		
PAYMENT PERIOD 19-APR-23 TO 06-JUL-23						
S	1,295,000.000-					
05-JAN-23	BANK OF AMERICA CORP	1,021,832.70	1,021,832.70	1,295,000.00-	0.00	273,167.30-I
09-JAN-23	VAR RT 10/20/2032 DD 10/20/21					
	PLANT-MO-FI					
	CUSIP: 06051GKD0	FEES:	0.00	POST PERIOD: 01/23		
	PRICE: 78.906000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 20-OCT-22 TO 08-JAN-23						
S	725,000.000-					
01-NOV-23	BNP PARIBAS SA 144A	641,016.00	641,016.00	725,000.00-	0.00	83,984.00-I
03-NOV-23	VAR RT 06/30/2027 DD 06/30/21					
	PLANT-MO-FI					
	CUSIP: 09659W2Q6	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 88.416000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER SMITH INC NY		
PAYMENT PERIOD 30-JUN-23 TO 02-NOV-23						
S	1,465,000.000-					
11-APR-23	BOSTON PROPERTIES LP	1,283,559.75	1,283,559.75	1,461,198.68-	0.00	177,638.93-I
13-APR-23	2.750% 10/01/2026 DD 08/17/16					
	PLANT-MO-FI					
	CUSIP: 10112RAY0	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 87.615000	COMMISSION:	0.00	BROKER: JPMORGAN SECURITIES INC, NEW YORK		
PAYMENT PERIOD 01-APR-23 TO 12-APR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	330,000.000-					
29-AUG-23	CANADIAN PACIFIC RAILWAY CO	290,145.90	290,145.90	329,902.76-	0.00	39,756.86-I
31-AUG-23	2.450% 12/02/2031 DD 12/02/21					
	PLANT-MO-FI					
	CUSIP: 13645RBF0	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 87.923000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23						
S	305,000.000-					
29-AUG-23	CANADIAN PACIFIC RAILWAY CO	246,504.05	246,504.05	303,512.55-	0.00	57,008.50-I
31-AUG-23	3.000% 12/02/2041 DD 12/02/21					
	PLANT-MO-FI					
	CUSIP: 13645RBG8	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 80.821000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23						
S	800,000.000-					
23-AUG-23	CITIGROUP INC	773,904.00	773,904.00	800,000.00-	0.00	26,096.00-I
25-AUG-23	VAR RT 05/24/2028 DD 05/24/22					
	PLANT-MO-FI					
	CUSIP: 172967NS6	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 96.738000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 24-MAY-23 TO 24-AUG-23						
S	1,075,000.000-					
18-SEP-23	WALT DISNEY CO/THE	668,994.00	668,994.00	1,018,227.72-	0.00	349,233.72-I
20-SEP-23	2.750% 09/01/2049 DD 09/06/19					
	PLANT-MO-FI					
	CUSIP: 254687FM3	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 62.232000	COMMISSION:	0.00	BROKER: MERRILL LYNCH PIERCE FENNER, CHARLOTTE		
PAYMENT PERIOD 01-SEP-23 TO 19-SEP-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	645,000.000-					
25-SEP-23	DOLLAR GENERAL CORP	553,855.05	553,855.05	644,702.69-	0.00	90,847.64-I
27-SEP-23	3.500% 04/03/2030 DD 04/03/20					
	PLANT-MO-FI					
	CUSIP: 256677AG0	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 85.869000	COMMISSION:	0.00	BROKER: JEFFERIES & CO INC, NEW YORK		
PAYMENT PERIOD 03-APR-23 TO 26-SEP-23						
S	3,648,966.466-					
10-AUG-23	FHLMC POOL #SD-1440	3,282,929.52	3,282,929.52	3,592,476.79-	0.00	309,547.27-I
11-AUG-23	3.500% 07/01/2052 DD 08/01/22					
	PLANT-MO-FI					
	CUSIP: 3132DNS53	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 89.968740	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23						
S	703.180-					
31-MAY-23	FHLMC MULTICLASS MTG 4582 GA	703.18	703.18	720.18-	0.00	17.00-I
15-JUN-23	VAR RT 03/15/2052 DD 05/01/16					
	PLANT-MO-FI					
	CUSIP: 3137BPHR3	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 100.000000	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
S	560,212.433-					
14-DEC-23	FNMA POOL #0AL2866	524,958.44	524,958.44	566,383.77-	0.00	41,425.33-I
15-DEC-23	3.500% 11/01/2042 DD 01/01/13					
	PLANT-MO-FI					
	CUSIP: 3138EKFG5	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 93.707031	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	3,196,065.566-					
14-DEC-23	FNMA POOL #0BV7937	3,008,421.56	3,008,421.56	3,195,577.88-	0.00	187,156.32-I
15-DEC-23	4.000% 08/01/2052 DD 08/01/22					
	PLANT-MO-FI					
	CUSIP: 3140MMZB7	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 94.128906	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	3,188,781.289-					
14-DEC-23	FNMA POOL #0FS2253	2,945,263.03	2,945,263.03	2,916,929.24-	0.00	28,333.79 I
15-DEC-23	3.500% 04/01/2050 DD 06/01/22					
	PLANT-MO-FI					
	CUSIP: 3140XHQF7	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 92.363281	COMMISSION:	0.00	BROKER: AMHERST PIERPONT SECURITIES, STAMFORD		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	1,590,512.413-					
14-DEC-23	FNMA POOL #0FS2513	1,505,084.50	1,505,084.50	1,617,666.52-	0.00	112,582.02-I
15-DEC-23	4.000% 07/01/2052 DD 07/01/22					
	PLANT-MO-FI					
	CUSIP: 3140XHYK7	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 94.628906	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	2,466,629.399-					
14-DEC-23	FNMA POOL #0FS5231	2,539,182.99	2,539,182.99	2,461,349.60-	0.00	77,833.39 I
15-DEC-23	6.000% 07/01/2053 DD 07/01/23					
	IMA #: 1215B1Q9054C010326					
	PLANT-MO-FI					
	CUSIP: 3140XLY51	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 102.941406	COMMISSION:	0.00	BROKER: MIZUHO SECURITIES USA/FIXED, NEW YORK		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	660,000.000-					
11-APR-23	FIDELITY NATIONAL INFORMATION	465,524.40	465,524.40	656,323.76-	0.00	190,799.36-I
13-APR-23	3.100% 03/01/2041 DD 03/02/21					
	PLANT-MO-FI					
	CUSIP: 31620MBU9	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 70.534000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 01-MAR-23 TO 12-APR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	2,449,031.727-					
14-DEC-23	GNMA II POOL #0MA9242	2,489,689.48	2,489,689.48	2,408,943.42-	0.00	80,746.06 I
15-DEC-23	6.000% 10/20/2053 DD 10/01/23					
	PLANT-MO-FI					
	CUSIP: 36179YHT4	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 101.660156	COMMISSION:	0.00	BROKER: INTL FCSTONE FIN INC/BD RATES, NEW YORK		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23						
S	263,000.000-					
20-OCT-23	HEICO CORP	241,631.25	241,631.25	262,050.40-	0.00	20,419.15-I
24-OCT-23	5.350% 08/01/2033 DD 07/27/23					
	PLANT-MO-FI					
	CUSIP: 422806AB5	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 91.875000	COMMISSION:	0.00	BROKER: RBC CAPITAL MARKETS LLC, NEW YORK		
PAYMENT PERIOD 01-AUG-23 TO 23-OCT-23						
S	480,000.000-					
29-NOV-23	JACKSON FINANCIAL INC	382,219.20	382,219.20	478,787.97-	0.00	96,568.77-I
01-DEC-23	3.125% 11/23/2031 DD 05/23/22					
	PLANT-MO-FI					
	CUSIP: 46817MAL1	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 79.629000	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK		
PAYMENT PERIOD 23-NOV-23 TO 30-NOV-23						
S	405,000.000-					
09-MAY-23	KEYCORP	322,550.10	322,550.10	404,726.88-	0.00	82,176.78-I
11-MAY-23	2.250% 04/06/2027 DD 02/06/20					
	PLANT-MO-FI					
	CUSIP: 49326EEK5	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 79.642000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS INTL, LONDON		
PAYMENT PERIOD 06-APR-23 TO 10-MAY-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	755,000.000-					
11-APR-23	MASSACHUSETTS ST WTR RESOURCES	713,097.50	713,097.50	755,000.00-	0.00	41,902.50-I
27-APR-23	2.163% 08/01/2026 DD 11/01/19					
	PTRN// 721953					
	PLANT-MO-FI					
	CUSIP: 576051VZ6	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 94.450000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	295,000.000-					
09-JUN-23	MERCK & CO INC	289,448.10	289,448.10	294,868.16-	0.00	5,420.06-I
13-JUN-23	2.900% 03/07/2024 DD 03/07/19					
	PLANT-MO-FI					
	CUSIP: 58933YAU9	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 98.118000	COMMISSION:	0.00	BROKER: JEFFERIES & CO INC, NEW YORK		
PAYMENT PERIOD 07-MAR-23 TO 12-JUN-23						
S	454,000.000-					
29-AUG-23	MONDELEZ INTERNATIONAL INC	444,920.00	444,920.00	453,704.60-	0.00	8,784.60-I
31-AUG-23	2.125% 03/17/2024 DD 03/17/22					
	PLANT-MO-FI					
	CUSIP: 609207AZ8	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 98.000000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY		
PAYMENT PERIOD 17-MAR-23 TO 30-AUG-23						
S	480,000.000-					
05-JUL-23	PAYPAL HOLDINGS INC	445,521.60	445,521.60	479,421.83-	0.00	33,900.23-I
07-JUL-23	2.650% 10/01/2026 DD 09/26/19					
	PLANT-MO-FI					
	CUSIP: 70450YAD5	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 92.817000	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 01-APR-23 TO 06-JUL-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	410,000.000-					
05-JUL-23	PAYPAL HOLDINGS INC	293,519.00	293,519.00	408,536.80-	0.00	115,017.80-I
07-JUL-23	3.250% 06/01/2050 DD 05/18/20					
	PLANT-MO-FI					
	CUSIP: 70450YAJ2	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 71.590000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23						
S	110,000.000-					
09-JUN-23	PFIZER INC	109,399.40	109,399.40	110,158.51-	0.00	759.11-I
13-JUN-23	3.200% 09/15/2023 DD 09/07/18					
	PLANT-MO-FI					
	CUSIP: 717081EN9	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 99.454000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
PAYMENT PERIOD 15-MAR-23 TO 12-JUN-23						
S	115,000.000-					
09-JUN-23	PFIZER INC	112,827.65	112,827.65	114,988.16-	0.00	2,160.51-I
13-JUN-23	2.950% 03/15/2024 DD 03/11/19					
	PLANT-MO-FI					
	CUSIP: 717081ES8	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 98.111000	COMMISSION:	0.00	BROKER: PERSHING LLC, JERSEY CITY		
PAYMENT PERIOD 15-MAR-23 TO 12-JUN-23						
S	370,000.000-					
12-JUN-23	UNION PACIFIC CORP	363,458.40	363,458.40	369,945.18-	0.00	6,486.78-I
14-JUN-23	3.150% 03/01/2024 DD 02/19/19					
	PLANT-MO-FI					
	CUSIP: 907818FA1	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 98.232000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
PAYMENT PERIOD 01-MAR-23 TO 13-JUN-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,500,000.000-					
24-MAY-23	U S TREASURY BOND	1,097,689.31	1,097,689.31	1,641,181.37-	0.00	543,492.06-I
25-MAY-23	2.375% 05/15/2051 DD 05/15/21					
	PLANT-MO-FI					
	CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 05/23		
	PRICE: 73.179287	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK		
PAYMENT PERIOD 15-MAY-23 TO 24-MAY-23						
S	1,700,000.000-					
22-JUN-23	U S TREASURY BOND	1,258,657.26	1,258,657.26	1,859,660.74-	0.00	601,003.48-I
23-JUN-23	2.375% 05/15/2051 DD 05/15/21					
	PLANT-MO-FI					
	CUSIP: 912810SX7	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 74.038662	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 15-MAY-23 TO 22-JUN-23						
S	650,000.000-					
22-JUN-23	U S TREASURY BOND	456,876.31	456,876.31	621,452.83-	0.00	164,576.52-I
23-JUN-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-MO-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 70.288663	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-FEB-23 TO 22-JUN-23						
S	1,100,000.000-					
18-OCT-23	U S TREASURY BOND	660,640.13	660,640.13	1,052,406.85-	0.00	391,766.72-I
19-OCT-23	1.750% 08/15/2041 DD 08/15/21					
	PLANT-MO-FI					
	CUSIP: 912810TA6	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 60.058193	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	350,000.000-					
04-OCT-23	U S TREASURY BOND	208,262.27	208,262.27	263,643.62-	0.00	55,381.35-I
05-OCT-23	2.250% 02/15/2052 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 912810TD0	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 59.503505	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23						
S	325,000.000-					
04-OCT-23	U S TREASURY BOND	276,693.04	276,693.04	302,346.50-	0.00	25,653.46-I
05-OCT-23	3.875% 02/15/2043 DD 02/15/23					
	PLANT-MO-FI					
	CUSIP: 912810TQ1	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 85.136320	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23						
S	400,000.000-					
01-DEC-23	U S TREASURY BOND	422,654.65	422,654.65	413,859.15-	0.00	8,795.50 I
04-DEC-23	4.750% 11/15/2053 DD 11/15/23					
	PLANT-MO-FI					
	CUSIP: 912810TV0	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 105.663662	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 15-NOV-23 TO 03-DEC-23						
S	14,872,000.000-					
15-DEC-23	U S TREASURY NOTE	13,614,801.43	13,614,801.43	14,789,260.84-	0.00	1,174,459.41-I
18-DEC-23	0.875% 09/30/2026 DD 09/30/21					
	PLANT-MO-FI					
	CUSIP: 91282CCZ2	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 91.546540	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 30-SEP-23 TO 17-DEC-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	14,000,000.000-					
05-JUN-23	U S TREASURY NOTE	13,225,078.13	13,225,078.13	13,314,100.30-	0.00	89,022.17-I
06-JUN-23	1.000% 12/15/2024 DD 12/15/21					
	PLANT-MO-FI					
	CUSIP: 91282CDN8	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 94.464843	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 15-DEC-22 TO 05-JUN-23						
S	2,500,000.000-					
05-JUL-23	U S TREASURY NOTE	2,130,849.38	2,130,849.38	2,276,677.78-	0.00	145,828.40-I
06-JUL-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 85.233975	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK		
PAYMENT PERIOD 15-FEB-23 TO 05-JUL-23						
S	1,100,000.000-					
18-OCT-23	U S TREASURY NOTE	877,159.66	877,159.66	976,199.43-	0.00	99,039.77-I
19-OCT-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 79.741787	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23						
S	2,200,000.000-					
19-OCT-23	U S TREASURY NOTE	1,743,749.01	1,743,749.01	1,934,692.05-	0.00	190,943.04-I
20-OCT-23	1.875% 02/15/2032 DD 02/15/22					
	PLANT-MO-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 79.261318	COMMISSION:	0.00	BROKER: J.P. MORGAN SECURITIES LLC, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 19-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	2,700,000.000-					
20-OCT-23	U S TREASURY NOTE	2,138,579.04	2,138,579.04	2,329,501.22-	0.00	190,922.18-I
23-OCT-23	1.875% 02/15/2032 DD 02/15/22					
	IMA #: 1023B1Q9222C009183					
	PLANT-MO-FI					
	CUSIP: 91282CDY4	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 79.206631	COMMISSION:	0.00	BROKER: CITIGROUP GLOBAL MARKETS INC., NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 22-OCT-23						
S	3,400,000.000-					
05-JUL-23	U S TREASURY NOTE	3,312,730.80	3,312,730.80	3,312,862.84-	0.00	132.04-I
06-JUL-23	2.500% 05/31/2024 DD 05/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 97.433258	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23						
S	3,500,000.000-					
31-JUL-23	U S TREASURY NOTE	3,417,683.59	3,417,683.59	3,418,080.04-	0.00	396.45-I
01-AUG-23	2.500% 05/31/2024 DD 05/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 97.648102	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-MAY-23 TO 31-JUL-23						
S	6,800,000.000-					
04-AUG-23	U S TREASURY NOTE	6,644,875.00	6,644,875.00	6,643,464.11-	0.00	1,410.89 I
07-AUG-23	2.500% 05/31/2024 DD 05/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 97.718750	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 31-MAY-23 TO 06-AUG-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	3,095,000.000-					
31-AUG-23	U S TREASURY NOTE	3,029,220.88	3,029,220.88	3,029,296.00-	0.00	75.12-I
01-SEP-23	2.500% 05/31/2024 DD 05/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 97.874664	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-MAY-23 TO 31-AUG-23						
S	3,000,000.000-					
06-SEP-23	U S TREASURY NOTE	2,937,060.26	2,937,060.26	2,937,710.00-	0.00	649.74-I
07-SEP-23	2.500% 05/31/2024 DD 05/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 97.902008	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK		
PAYMENT PERIOD 31-MAY-23 TO 06-SEP-23						
S	3,805,000.000-					
04-OCT-23	U S TREASURY NOTE	3,732,603.07	3,732,603.07	3,734,277.20-	0.00	1,674.13-I
05-OCT-23	2.500% 05/31/2024 DD 05/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CER8	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 98.097321	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-MAY-23 TO 04-OCT-23						
S	28,800,000.000-					
14-DEC-23	U S TREASURY NOTE	27,918,000.00	27,918,000.00	28,165,912.80-	0.00	247,912.80-I
15-DEC-23	3.125% 08/31/2027 DD 08/31/22					
	PLANT-MO-FI					
	CUSIP: 91282CFH9	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 96.937500	COMMISSION:	0.00	BROKER: BANK OF AMERICA NA, DALLAS		
PAYMENT PERIOD 31-AUG-23 TO 14-DEC-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	2,300,000.000-					
15-DEC-23	U S TREASURY NOTE	2,257,226.67	2,257,226.67	2,276,078.15-	0.00	18,851.48-I
18-DEC-23	3.500% 04/30/2028 DD 04/30/23					
	PLANT-MO-FI					
	CUSIP: 91282CHA2	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 98.140290	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-OCT-23 TO 17-DEC-23						
S	15,500,000.000-					
30-JUN-23	U S TREASURY NOTE	15,165,175.78	15,165,175.78	15,365,025.79-	0.00	199,850.01-I
03-JUL-23	3.625% 05/31/2028 DD 05/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 97.839843	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23						
S	10,000,000.000-					
05-JUL-23	U S TREASURY NOTE	9,753,125.00	9,753,125.00	9,913,053.69-	0.00	159,928.69-I
06-JUL-23	3.625% 05/31/2028 DD 05/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHE4	FEES:	0.00	POST PERIOD: 07/23		
	PRICE: 97.531250	COMMISSION:	0.00	BROKER: DEUTSCHE BK SECS INC, NY (NWSCUS33)		
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23						
S	3,000,000.000-					
30-NOV-23	U S TREASURY NOTE	2,994,364.95	2,994,364.95	2,994,608.98-	0.00	244.03-I
01-DEC-23	4.750% 07/31/2025 DD 07/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 99.812165	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-JUL-23 TO 30-NOV-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,400,000.000-					
15-DEC-23	U S TREASURY NOTE	1,404,151.56	1,404,151.56	1,397,552.89-	0.00	6,598.67 I
18-DEC-23	4.750% 07/31/2025 DD 07/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHN4	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 100.296540	COMMISSION:	0.00	BROKER: PB COLLATERAL BK OF NYC, NEW YORK		
PAYMENT PERIOD 31-JUL-23 TO 17-DEC-23						
S	7,000,000.000-					
21-SEP-23	U S TREASURY NOTE	6,848,515.62	6,848,515.62	6,980,606.36-	0.00	132,090.74-I
22-SEP-23	4.125% 07/31/2028 DD 07/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHQ7	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 97.835937	COMMISSION:	0.00	BROKER: BARCLAYS CAPITAL INC, NEW YORK		
PAYMENT PERIOD 31-JUL-23 TO 21-SEP-23						
S	2,014,000.000-					
15-DEC-23	U S TREASURY NOTE	2,029,491.61	2,029,491.61	2,002,776.61-	0.00	26,715.00 I
18-DEC-23	4.125% 07/31/2028 DD 07/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHQ7	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 100.769196	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 31-JUL-23 TO 17-DEC-23						
S	625,000.000-					
04-OCT-23	U S TREASURY NOTE	582,785.59	582,785.59	613,712.74-	0.00	30,927.15-I
05-OCT-23	3.875% 08/15/2033 DD 08/15/23					
	PLANT-MO-FI					
	CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 93.245694	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	4,400,000.000-					
08-DEC-23	U S TREASURY NOTE	4,270,750.00	4,270,750.00	4,146,419.99-	0.00	124,330.01 I
11-DEC-23	3.875% 08/15/2033 DD 08/15/23					
	PLANT-MO-FI					
	CUSIP: 91282CHT1	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 97.062500	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
PAYMENT PERIOD 15-AUG-23 TO 10-DEC-23						
S	1,700,000.000-					
21-SEP-23	U S TREASURY NOTE	1,655,833.05	1,655,833.05	1,692,424.68-	0.00	36,591.63-I
22-SEP-23	4.125% 08/31/2030 DD 08/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 09/23		
	PRICE: 97.401944	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-AUG-23 TO 21-SEP-23						
S	1,000,000.000-					
04-OCT-23	U S TREASURY NOTE	962,261.62	962,261.62	970,967.18-	0.00	8,705.56-I
05-OCT-23	4.125% 08/31/2030 DD 08/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHW4	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 96.226162	COMMISSION:	0.00	BROKER: BANK OF NEW YORK MELLON, NEW YORK		
PAYMENT PERIOD 31-AUG-23 TO 04-OCT-23						
S	1,700,000.000-					
25-OCT-23	U S TREASURY NOTE	1,662,142.74	1,662,142.74	1,684,057.39-	0.00	21,914.65-I
26-OCT-23	4.375% 08/31/2028 DD 08/31/23					
	PLANT-MO-FI					
	CUSIP: 91282CHX2	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 97.773102	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 31-AUG-23 TO 25-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	3,350,000.000-					
25-OCT-23	U S TREASURY NOTE	3,233,393.07	3,233,393.07	3,233,980.35-	0.00	587.28-I
26-OCT-23	1.250% 08/31/2024 DD 08/31/19					
	PLANT-MO-FI					
	CUSIP: 912828YE4	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 96.519196	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-AUG-23 TO 25-OCT-23						
S	2,200,000.000-					
31-OCT-23	U S TREASURY NOTE	2,124,969.19	2,124,969.19	2,125,276.00-	0.00	306.81-I
01-NOV-23	1.250% 08/31/2024 DD 08/31/19					
	PLANT-MO-FI					
	CUSIP: 912828YE4	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 96.589508	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-AUG-23 TO 31-OCT-23						
S	2,100,000.000-					
15-NOV-23	U S TREASURY NOTE	2,033,875.78	2,033,875.78	2,032,178.93-	0.00	1,696.85 I
16-NOV-23	1.250% 08/31/2024 DD 08/31/19					
	PLANT-MO-FI					
	CUSIP: 912828YE4	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 96.851227	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-AUG-23 TO 15-NOV-23						
S	1,250,000.000-					
30-NOV-23	U S TREASURY NOTE	1,213,228.23	1,213,228.23	1,211,722.17-	0.00	1,506.06 I
01-DEC-23	1.250% 08/31/2024 DD 08/31/19					
	PLANT-MO-FI					
	CUSIP: 912828YE4	FEES:	0.00	POST PERIOD: 11/23		
	PRICE: 97.058258	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-AUG-23 TO 30-NOV-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	4,500,000.000-					
15-DEC-23	U S TREASURY NOTE	4,356,371.64	4,356,371.64	4,348,333.78-	0.00	8,037.86 I
18-DEC-23	1.500% 11/30/2024 DD 11/30/19					
	PLANT-MO-FI					
	CUSIP: 912828YV6	FEES:	0.00	POST PERIOD: 12/23		
	PRICE: 96.808258	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23						
S	5,500,000.000-					
05-JUN-23	U S TREASURY NOTE	5,210,820.32	5,210,820.32	5,255,579.52-	0.00	44,759.20-I
06-JUN-23	1.375% 01/31/2025 DD 01/31/20					
	PLANT-MO-FI					
	CUSIP: 912828Z52	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 94.742187	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 31-JAN-23 TO 05-JUN-23						
S	5,500,000.000-					
13-FEB-23	U S TREASURY NOTE	5,291,816.41	5,291,816.41	5,614,954.88-	0.00	323,138.47-I
14-FEB-23	2.125% 07/31/2024 DD 07/31/17					
	PLANT-MO-FI					
	CUSIP: 9128282N9	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 96.214843	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		
PAYMENT PERIOD 31-JAN-23 TO 13-FEB-23						
S	5,500,000.000-					
31-MAR-23	U S TREASURY NOTE	5,337,559.71	5,337,559.71	5,589,972.19-	0.00	252,412.48-I
03-APR-23	2.125% 07/31/2024 DD 07/31/17					
	PLANT-MO-FI					
	CUSIP: 9128282N9	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 97.046540	COMMISSION:	0.00	BROKER: BANK OF MONTREAL, LONDON		
PAYMENT PERIOD 31-JAN-23 TO 02-APR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	(ORIGINAL SHARES/PAR VALUE) SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	3,400,000.000-					
28-APR-23	U S TREASURY NOTE	3,298,254.23	3,298,254.23	3,441,521.97-	0.00	143,267.74-I
01-MAY-23	2.125% 07/31/2024 DD 07/31/17					
	PLANT-MO-FI					
	CUSIP: 9128282N9	FEES:	0.00	POST PERIOD: 04/23		
	PRICE: 97.007477	COMMISSION:	0.00	BROKER: WELLS FARGO SECURITIES LLC, CHARLOTTE		
PAYMENT PERIOD 31-JAN-23 TO 30-APR-23						
S	6,975,000.000-					
05-JUN-23	U S TREASURY NOTE	6,745,042.97	6,745,042.97	7,040,217.25-	0.00	295,174.28-I
06-JUN-23	2.125% 07/31/2024 DD 07/31/17					
	PLANT-MO-FI					
	CUSIP: 9128282N9	FEES:	0.00	POST PERIOD: 06/23		
	PRICE: 96.703125	COMMISSION:	0.00	BROKER: CITADEL SECURITIES LLC, CHICAGO		
PAYMENT PERIOD 31-JAN-23 TO 05-JUN-23						
S	180,000.000-					
30-AUG-23	URUGUAY GOVERNMENT INTERNATION	176,778.00	176,778.00	200,802.34-	0.00	24,024.34-I
01-SEP-23	4.375% 01/23/2031 DD 01/23/19					
	PLANT-MO-FI					
	CUSIP: 917288BK7	FEES:	0.00	POST PERIOD: 08/23		
	PRICE: 98.210000	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
PAYMENT PERIOD 23-JUL-23 TO 31-AUG-23						
S	532.630-					
21-FEB-23	VERIZON OWNER TRUST 2019 C A1A	532.62	532.62	532.62-	0.00	
21-FEB-23	1.940% 04/22/2024 DD 10/08/19					
	PLANT-MO-FI					
	CUSIP: 92348AAA3	FEES:	0.00	POST PERIOD: 02/23		
	PRICE: 99.998123	COMMISSION:	0.00	BROKER: NON-BROKER TRADE, BOSTON		
PAYMENT PERIOD 20-JAN-23 TO 20-FEB-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL						
FIXED INCOME SECURITIES						
TRADED - SETTLED CURRENT PERIOD						
	U.S. DOLLAR	206,672,339.93	206,672,339.93	214,356,170.96-	0.00	7,683,831.03-I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S
EQUITY						
	U.S. DOLLAR					
S	92.000-					
15-DEC-23 19-DEC-23	AON PLC TRADE ID: 1610091608379 TD 23349FXS5ZQ 1 CL PLANT-MO-EQ	28,559.33	28,559.33	4,508.92-	0.00	24,050.41 I
	CUSIP: G0403H108	FEES:	0.23-	POST PERIOD: 12/23		
	PRICE: 310.430000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	48.000-						
15-DEC-23	ACCENTURE PLC	16,519.06	16,519.06	15,338.11-	0.00	1,180.95	I
19-DEC-23	TRADE ID: 1610091608446						
	TD 23349FXS7PB 1 CL						
	PLANT-MO-EQ						
	CUSIP: G1151C101	FEES:	0.14-	POST PERIOD: 12/23			
	PRICE: 344.150000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	83.000-						
15-DEC-23	LINDE PLC	33,812.26	33,812.26	21,444.66-	0.00	12,367.60	I
19-DEC-23	TRADE ID: 1610091615581						
	TD 23349FZLFTF 1 CL						
	PLANT-MO-EQ						
	CUSIP: G54950103	FEES:	0.28-	POST PERIOD: 12/23			
	PRICE: 407.380000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	302.000-						
15-SEP-23	PENTAIR PLC	20,190.35	20,190.35	12,754.67-	0.00	7,435.68	I
19-SEP-23	U.E. DECOM MO						
	CTSY CABRERA CAPITAL MARKETS,L						
	PLANT-MO-EQ						
	CUSIP: G7S00T104	FEES:	0.16-	POST PERIOD: 09/23			
	PRICE: 66.860000	COMMISSION:	1.21-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	77.000-						
15-DEC-23	WILLIS TOWERS WATSON PLC	18,228.06	18,228.06	9,504.11-	0.00	8,723.95	I
19-DEC-23	TRADE ID: 1610091613882						
	TD 23349FZCJHW 1 CL						
	PLANT-MO-EQ						
	CUSIP: G96629103	FEES:	0.15-	POST PERIOD: 12/23			
	PRICE: 236.730000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	435.000-					
15-SEP-23	AFLAC INC	33,279.84	33,279.84	4,931.00-	0.00	28,348.84 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 001055102	FEES:	0.27-	POST PERIOD: 09/23		
	PRICE: 76.510000	COMMISSION:	1.74-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	13,967.000-					
13-OCT-23	ACTIVISION BLIZZARD INC	1,326,865.00	1,326,865.00	479,308.99-	0.00	847,556.01 I
13-OCT-23	C/DECL// US00507V109812127154 3 ORIG EVENT: US00507V1098 PLANT-MO-EQ					
	CUSIP: 00507V109	FEES:	0.00	POST PERIOD: 10/23		
	PRICE: 95.000000	COMMISSION:	0.00	BROKER: NON-BROKER/ *TRADE*, BOSTON		
S	106.000-					
17-MAR-23	ADOBE INC	37,962.12	37,962.12	39,646.48-	0.00	1,684.36-I
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 00724F101	FEES:	0.30-	POST PERIOD: 03/23		
	PRICE: 358.140000	COMMISSION:	0.42-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	1,188.000-					
24-AUG-23	ADVANCE AUTO PARTS INC	80,676.43	80,676.43	194,213.42-	0.00	113,536.99-I
28-AUG-23	CREFAMERENMO U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 00751Y106	FEES:	0.65-	POST PERIOD: 08/23		
	PRICE: 67.910000	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	137.000-					
15-DEC-23	ADVANCED MICRO DEVICES INC	19,063.39	19,063.39	14,449.94-	0.00	4,613.45 I
19-DEC-23	TRADE ID: 1610091605957					
	TD 23349FXJZLN 1 CL					
	PLANT-MO-EQ					
	CUSIP: 007903107	FEES:	0.16-	POST PERIOD: 12/23		
	PRICE: 139.150000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	2,747.000-					
15-DEC-23	ALASKA AIR GROUP INC	106,994.79	106,994.79	176,827.51-	0.00	69,832.72-I
19-DEC-23	TRADE ID: 1610091614292					
	TD 23349FZGJXG 1 CL					
	PLANT-MO-EQ					
	CUSIP: 011659109	FEES:	0.86-	POST PERIOD: 12/23		
	PRICE: 38.950000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1,588.000-					
17-MAR-23	ALPHABET INC	162,698.82	162,698.82	50,363.40-	0.00	112,335.42 I
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 02079K107	FEES:	1.31-	POST PERIOD: 03/23		
	PRICE: 102.460000	COMMISSION:	6.35-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	1,375.000-					
16-JUN-23	ALPHABET INC	170,575.64	170,575.64	19,969.60-	0.00	150,606.04 I
21-JUN-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 02079K107	FEES:	1.36-	POST PERIOD: 06/23		
	PRICE: 124.060000	COMMISSION:	5.50-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,196.000-					
15-SEP-23	ALPHABET INC	165,400.70	165,400.70	16,887.70-	0.00	148,513.00 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 02079K107	FEES:	1.32-	POST PERIOD: 09/23		
	PRICE: 138.300000	COMMISSION:	4.78-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	1,379.000-					
15-DEC-23	ALPHABET INC	184,563.88	184,563.88	51,262.17-	0.00	133,301.71 I
19-DEC-23	TRADE ID: 1610091614743 TD 23349FZHZ9F 1 CL PLANT-MO-EQ					
	CUSIP: 02079K107	FEES:	1.48-	POST PERIOD: 12/23		
	PRICE: 133.840000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	212.000-					
15-SEP-23	ALPHABET INC	29,127.72	29,127.72	28,858.60-	0.00	269.12 I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 02079K305	FEES:	0.23-	POST PERIOD: 09/23		
	PRICE: 137.400000	COMMISSION:	0.85-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	379.000-					
15-DEC-23	ALPHABET INC	50,254.99	50,254.99	52,224.38-	0.00	1,969.39-I
19-DEC-23	TRADE ID: 1610091607059 TD 23349FXN116 1 CL PLANT-MO-EQ					
	CUSIP: 02079K305	FEES:	0.41-	POST PERIOD: 12/23		
	PRICE: 132.600000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,886.000-					
15-SEP-23	AMERICAN AIRLINES GROUP INC	25,094.91	25,094.91	102,061.83-	0.00	76,966.92-I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 02376R102	FEES:	0.21-	POST PERIOD: 09/23		
	PRICE: 13.310000	COMMISSION:	7.54-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	287.000-					
15-SEP-23	AMERICAN EXPRESS CO	46,994.72	46,994.72	20,598.27-	0.00	26,396.45 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 025816109	FEES:	0.38-	POST PERIOD: 09/23		
	PRICE: 163.750000	COMMISSION:	1.15-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	98.000-					
15-DEC-23	AMERICAN EXPRESS CO	17,689.83	17,689.83	914.04-	0.00	16,775.79 I
19-DEC-23	TRADE ID: 1610091614160 TD 23349FZG4C7 1 CL PLANT-MO-EQ					
	CUSIP: 025816109	FEES:	0.15-	POST PERIOD: 12/23		
	PRICE: 180.510000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	389.000-					
16-JUN-23	AMERICAN INTERNATIONAL GROUP I	22,287.96	22,287.96	12,885.16-	0.00	9,402.80 I
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 026874784	FEES:	0.18-	POST PERIOD: 06/23		
	PRICE: 57.300000	COMMISSION:	1.56-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	392.000-						
15-DEC-23	AMERICAN INTERNATIONAL GROUP I	25,875.71	25,875.71	12,984.53-	0.00	12,891.18	I
19-DEC-23	TRADE ID: 1610091615005						
	TD 23349FZJGG2 1 CL						
	PLANT-MO-EQ						
	CUSIP: 026874784	FEES:	0.21-	POST PERIOD: 12/23			
	PRICE: 66.010000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	89.000-						
15-SEP-23	AMERIPRISE FINANCIAL INC	30,893.12	30,893.12	609.33-	0.00	30,283.79	I
19-SEP-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 03076C106	FEES:	0.25-	POST PERIOD: 09/23			
	PRICE: 347.120561	COMMISSION:	0.36-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	144.000-						
17-MAR-23	ANALOG DEVICES INC	26,761.61	26,761.61	19,822.53-	0.00	6,939.08	I
21-MAR-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 032654105	FEES:	0.21-	POST PERIOD: 03/23			
	PRICE: 185.850000	COMMISSION:	0.58-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	113.000-						
15-DEC-23	ANALOG DEVICES INC	22,699.25	22,699.25	10,086.60-	0.00	12,612.65	I
19-DEC-23	TRADE ID: 1610091614236						
	TD 23349FZGC6J 1 CL						
	PLANT-MO-EQ						
	CUSIP: 032654105	FEES:	0.19-	POST PERIOD: 12/23			
	PRICE: 200.880000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	582.000-						
15-SEP-23	APA CORP	24,709.19	24,709.19	20,001.54-	0.00	4,707.65	I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ						
	CUSIP: 03743Q108	FEES:	0.20-	POST PERIOD: 09/23			
	PRICE: 42.460000	COMMISSION:	2.33-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	430.000-						
17-MAR-23	APPLE INC	66,647.75	66,647.75	65,507.92-	0.00	1,139.83	I
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ						
	CUSIP: 037833100	FEES:	0.53-	POST PERIOD: 03/23			
	PRICE: 155.000000	COMMISSION:	1.72-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	1,046.000-						
16-JUN-23	APPLE INC	193,420.59	193,420.59	150,935.32-	0.00	42,485.27	I
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ						
	CUSIP: 037833100	FEES:	1.55-	POST PERIOD: 06/23			
	PRICE: 184.920000	COMMISSION:	4.18-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	1,590.000-						
15-SEP-23	APPLE INC	278,257.31	278,257.31	28,278.08-	0.00	249,979.23	I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ						
	CUSIP: 037833100	FEES:	2.23-	POST PERIOD: 09/23			
	PRICE: 175.010000	COMMISSION:	6.36-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,683.000-					
15-DEC-23	APPLE INC	332,507.64	332,507.64	127,454.68-	0.00	205,052.96 I
19-DEC-23	TRADE ID: 1610091615590					
	TD 23349FZLG84 1 CL					
	PLANT-MO-EQ					
	CUSIP: 037833100	FEES:	2.67-	POST PERIOD: 12/23		
	PRICE: 197.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	202.000-					
17-MAR-23	APPLIED MATERIALS INC	24,764.19	24,764.19	1,989.70-	0.00	22,774.49 I
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 038222105	FEES:	0.20-	POST PERIOD: 03/23		
	PRICE: 122.600000	COMMISSION:	0.81-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	260.000-					
15-DEC-23	ARCHER-DANIELS-MIDLAND CO	19,694.84	19,694.84	21,583.21-	0.00	1,888.37-I
19-DEC-23	TRADE ID: 1610091613192					
	TD 23349FZ2J5N 1 CL					
	PLANT-MO-EQ					
	CUSIP: 039483102	FEES:	0.16-	POST PERIOD: 12/23		
	PRICE: 75.750000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	9.000-					
17-MAR-23	AUTOZONE INC	21,284.79	21,284.79	270.72-	0.00	21,014.07 I
21-MAR-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 053332102	FEES:	0.17-	POST PERIOD: 03/23		
	PRICE: 2,365.000000	COMMISSION:	0.04-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	11.000-					
15-SEP-23	AUTOZONE INC	27,826.22	27,826.22	330.88-	0.00	27,495.34 I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 053332102	FEES:	0.22-	POST PERIOD: 09/23		
	PRICE: 2,529.680000	COMMISSION:	0.04-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	9.000-					
15-DEC-23	AUTOZONE INC	23,652.26	23,652.26	270.72-	0.00	23,381.54 I
19-DEC-23	TRADE ID: 1610091608261					
	TD 23349FXS225 1 CL					
	PLANT-MO-EQ					
	CUSIP: 053332102	FEES:	0.19-	POST PERIOD: 12/23		
	PRICE: 2,628.050000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	844.000-					
16-JUN-23	BANK OF AMERICA CORP	24,632.78	24,632.78	29,872.53-	0.00	5,239.75-I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 060505104	FEES:	0.20-	POST PERIOD: 06/23		
	PRICE: 29.190000	COMMISSION:	3.38-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	611.000-					
15-DEC-23	BANK OF AMERICA CORP	20,529.43	20,529.43	21,365.59-	0.00	836.16-I
19-DEC-23	TRADE ID: 1610091607636					
	TD 23349FXP3MJ 1 CL					
	PLANT-MO-EQ					
	CUSIP: 060505104	FEES:	0.17-	POST PERIOD: 12/23		
	PRICE: 33.600000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	386.000-					
15-DEC-23	BAXTER INTERNATIONAL INC	14,938.08	14,938.08	20,659.37-	0.00	5,721.29-I
19-DEC-23	TRADE ID: 1610091614761					
	TD 23349FZHZK1 1 CL					
	PLANT-MO-EQ					
	CUSIP: 071813109	FEES:	0.12-	POST PERIOD: 12/23		
	PRICE: 38.700000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	170.000-					
15-SEP-23	BLACKROCK INC	118,558.07	118,558.07	106,822.48-	0.00	11,735.59 I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 09247X101	FEES:	0.95-	POST PERIOD: 09/23		
	PRICE: 697.410000	COMMISSION:	0.68-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	29.000-					
16-JUN-23	BOOKING HOLDINGS INC	76,587.98	76,587.98	4,912.81-	0.00	71,675.17 I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 09857L108	FEES:	0.61-	POST PERIOD: 06/23		
	PRICE: 2,640.990000	COMMISSION:	0.12-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	24.000-					
15-SEP-23	BOOKING HOLDINGS INC	75,842.89	75,842.89	4,065.77-	0.00	71,777.12 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 09857L108	FEES:	0.61-	POST PERIOD: 09/23		
	PRICE: 3,160.150000	COMMISSION:	0.10-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	15.000-					
15-DEC-23	BOOKING HOLDINGS INC	52,186.38	52,186.38	2,541.11-	0.00	49,645.27 I
19-DEC-23	TRADE ID: 1610091608347					
	TD 23349FXS5F1 1 CL					
	PLANT-MO-EQ					
	CUSIP: 09857L108	FEES:	0.42-	POST PERIOD: 12/23		
	PRICE: 3,479.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	386.000-					
16-JUN-23	BRISTOL-MYERS SQUIBB CO	25,536.02	25,536.02	27,949.51-	0.00	2,413.49-I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 110122108	FEES:	0.20-	POST PERIOD: 06/23		
	PRICE: 66.160000	COMMISSION:	1.54-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	1,216.000-					
15-DEC-23	BRISTOL-MYERS SQUIBB CO	61,881.74	61,881.74	78,548.21-	0.00	16,666.47-I
19-DEC-23	TRADE ID: 1610091615540					
	TD 23349FZKZMH 1 CL					
	PLANT-MO-EQ					
	CUSIP: 110122108	FEES:	0.50-	POST PERIOD: 12/23		
	PRICE: 50.890000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	78.000-					
15-SEP-23	BROADCOM INC	66,430.20	66,430.20	49,215.97-	0.00	17,214.23 I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 11135F101	FEES:	0.53-	POST PERIOD: 09/23		
	PRICE: 851.680000	COMMISSION:	0.31-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	284.000-					
15-DEC-23	CBRE GROUP INC	25,877.87	25,877.87	10,610.80-	0.00	15,267.07 I
19-DEC-23	TRADE ID: 1610091608924					
	TD 23349FXSQDM 1 CL					
	PLANT-MO-EQ					
	CUSIP: 12504L109	FEES:	0.21-	POST PERIOD: 12/23		
	PRICE: 91.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	98.000-					
17-MAR-23	CIGNA GROUP/THE	26,405.49	26,405.49	28,399.93-	0.00	1,994.44-I
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 125523100	FEES:	0.22-	POST PERIOD: 03/23		
	PRICE: 269.450000	COMMISSION:	0.39-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	88.000-					
15-DEC-23	CIGNA GROUP/THE	25,563.79	25,563.79	1,852.74-	0.00	23,711.05 I
19-DEC-23	TRADE ID: 1610091614023					
	TD 23349FZFQZ7 1 CL					
	PLANT-MO-EQ					
	CUSIP: 125523100	FEES:	0.21-	POST PERIOD: 12/23		
	PRICE: 290.500000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	936.000-					
16-JUN-23	CSX CORP	31,080.57	31,080.57	2,065.28-	0.00	29,015.29 I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 126408103	FEES:	0.25-	POST PERIOD: 06/23		
	PRICE: 33.210000	COMMISSION:	3.74-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)		TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,010.000-						
15-DEC-23	CSX CORP		34,339.72	34,339.72	2,228.57-	0.00	32,111.15 I
19-DEC-23	TRADE ID: 1610091607754						
	TD 23349FXQPM1 1 CL						
	PLANT-MO-EQ						
	CUSIP: 126408103	FEES:		0.28-	POST PERIOD: 12/23		
	PRICE: 34.000000	COMMISSION:		0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	483.000-						
17-MAR-23	CVS HEALTH CORP		35,918.49	35,918.49	48,539.23-	0.00	12,620.74-I
21-MAR-23	U.E. DECOM MO						
	CTSY CABRERA CAPITAL MARKETS,L						
	PLANT-MO-EQ						
	CUSIP: 126650100	FEES:		0.29-	POST PERIOD: 03/23		
	PRICE: 74.370000	COMMISSION:		1.93-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	1,482.000-						
16-JUN-23	COTERRA ENERGY INC		37,354.99	37,354.99	34,195.65-	0.00	3,159.34 I
21-JUN-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 127097103	FEES:		0.30-	POST PERIOD: 06/23		
	PRICE: 25.210000	COMMISSION:		5.93-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	298.000-						
16-JUN-23	CARDINAL HEALTH INC		27,191.09	27,191.09	8,486.04-	0.00	18,705.05 I
21-JUN-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 14149Y108	FEES:		0.22-	POST PERIOD: 06/23		
	PRICE: 91.250000	COMMISSION:		1.19-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	153.000-					
15-DEC-23	CARDINAL HEALTH INC	15,374.84	15,374.84	4,114.41-	0.00	11,260.43 I
19-DEC-23	TRADE ID: 1610091606291					
	TD 23349FXK8VL 1 CL					
	PLANT-MO-EQ					
	CUSIP: 14149Y108	FEES:	0.13-	POST PERIOD: 12/23		
	PRICE: 100.490000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1,600.000-					
15-SEP-23	CARNIVAL CORP	24,297.41	24,297.41	55,906.81-	0.00	31,609.40-I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 143658300	FEES:	0.19-	POST PERIOD: 09/23		
	PRICE: 15.190000	COMMISSION:	6.40-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	976.000-					
15-DEC-23	CARNIVAL CORP	18,163.21	18,163.21	28,109.85-	0.00	9,946.64-I
19-DEC-23	TRADE ID: 1610091609478					
	TD 23349FXT5FJ 1 CL					
	PLANT-MO-EQ					
	CUSIP: 143658300	FEES:	0.15-	POST PERIOD: 12/23		
	PRICE: 18.610000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	504.000-					
15-SEP-23	CATALENT INC	24,774.42	24,774.42	46,303.50-	0.00	21,529.08-I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 148806102	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 49.160000	COMMISSION:	2.02-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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S	145.000-					
15-SEP-23	CATERPILLAR INC	40,475.84	40,475.84	4,740.05-	0.00	35,735.79 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 149123101	FEES:	0.33-	POST PERIOD: 09/23		
	PRICE: 279.150000	COMMISSION:	0.58-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	306.000-					
15-SEP-23	CENTENE CORP	20,748.47	20,748.47	20,902.86-	0.00	154.39-I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 15135B101	FEES:	0.17-	POST PERIOD: 09/23		
	PRICE: 67.810000	COMMISSION:	1.22-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	66.000-					
17-MAR-23	CHARTER COMMUNICATIONS INC	23,100.22	23,100.22	18,270.12-	0.00	4,830.10 I
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 16119P108	FEES:	0.18-	POST PERIOD: 03/23		
	PRICE: 350.010000	COMMISSION:	0.26-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	65.000-					
15-SEP-23	CHARTER COMMUNICATIONS INC	29,116.26	29,116.26	17,993.30-	0.00	11,122.96 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 16119P108	FEES:	0.23-	POST PERIOD: 09/23		
	PRICE: 447.950000	COMMISSION:	0.26-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	689.000-					
16-JUN-23	CHEVRON CORP	108,348.51	108,348.51	79,376.93-	0.00	28,971.58 I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 166764100	FEES:	0.87-	POST PERIOD: 06/23		
	PRICE: 157.260000	COMMISSION:	2.76-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	396.000-					
15-DEC-23	CHEVRON CORP	59,142.12	59,142.12	63,315.45-	0.00	4,173.33-I
19-DEC-23	TRADE ID: 1610091613892 TD 23349FZD9K8 1 CL PLANT-MO-EQ					
	CUSIP: 166764100	FEES:	0.48-	POST PERIOD: 12/23		
	PRICE: 149.350000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	614.000-					
15-SEP-23	CISCO SYSTEMS INC	34,405.82	34,405.82	30,148.67-	0.00	4,257.15 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 17275R102	FEES:	0.28-	POST PERIOD: 09/23		
	PRICE: 56.040000	COMMISSION:	2.46-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	708.000-					
15-DEC-23	CISCO SYSTEMS INC	35,307.67	35,307.67	35,207.48-	0.00	100.19 I
19-DEC-23	TRADE ID: 1610091606120 TD 23349FXK5NM 1 CL PLANT-MO-EQ					
	CUSIP: 17275R102	FEES:	0.29-	POST PERIOD: 12/23		
	PRICE: 49.870000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	559.000-					
15-DEC-23	CITIGROUP INC	27,854.74	27,854.74	26,844.45-	0.00	1,010.29 I
19-DEC-23	TRADE ID: 1610091615371					
	TD 23349FZK6QW 1 CL					
	PLANT-MO-EQ					
	CUSIP: 172967424	FEES:	0.23-	POST PERIOD: 12/23		
	PRICE: 49.830000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	643.000-					
15-DEC-23	CITIZENS FINANCIAL GROUP INC	21,578.90	21,578.90	27,051.01-	0.00	5,472.11-I
19-DEC-23	TRADE ID: 1610091606572					
	TD 23349FXKL46 1 CL					
	PLANT-MO-EQ					
	CUSIP: 174610105	FEES:	0.18-	POST PERIOD: 12/23		
	PRICE: 33.560000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	255.000-					
15-DEC-23	COLGATE-PALMOLIVE CO	19,629.74	19,629.74	19,987.00-	0.00	357.26-I
19-DEC-23	TRADE ID: 1610091608861					
	TD 23349FXSP4T 1 CL					
	PLANT-MO-EQ					
	CUSIP: 194162103	FEES:	0.16-	POST PERIOD: 12/23		
	PRICE: 76.980000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1,503.000-					
17-MAR-23	COMCAST CORP	54,146.65	54,146.65	14,534.01-	0.00	39,612.64 I
21-MAR-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 20030N101	FEES:	0.43-	POST PERIOD: 03/23		
	PRICE: 36.030000	COMMISSION:	6.01-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)		TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	723.000-							
16-JUN-23	COMCAST CORP		29,784.47	29,784.47	6,991.41-	0.00	22,793.06	I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ							
	CUSIP: 20030N101	FEES:		0.24-	POST PERIOD: 06/23			
	PRICE: 41.200000	COMMISSION:		2.89-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	834.000-							
15-SEP-23	COMCAST CORP		37,809.92	37,809.92	8,064.78-	0.00	29,745.14	I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ							
	CUSIP: 20030N101	FEES:		0.30-	POST PERIOD: 09/23			
	PRICE: 45.340000	COMMISSION:		3.34-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	1,813.000-							
15-DEC-23	COMCAST CORP		80,641.59	80,641.59	17,531.71-	0.00	63,109.88	I
19-DEC-23	TRADE ID: 1610091614621 TD 23349FZHPS9 1 CL PLANT-MO-EQ							
	CUSIP: 20030N101	FEES:		0.65-	POST PERIOD: 12/23			
	PRICE: 44.480000	COMMISSION:		0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	267.000-							
17-MAR-23	CONOCOPHILLIPS		25,200.85	25,200.85	17,435.17-	0.00	7,765.68	I
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ							
	CUSIP: 20825C104	FEES:		0.21-	POST PERIOD: 03/23			
	PRICE: 94.390000	COMMISSION:		1.07-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	213.000-					
16-JUN-23	CONOCOPHILLIPS	22,346.93	22,346.93	13,908.96-	0.00	8,437.97 I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 20825C104	FEES:	0.18-	POST PERIOD: 06/23		
	PRICE: 104.920000	COMMISSION:	0.85-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	219.000-					
15-SEP-23	CONOCOPHILLIPS	27,060.73	27,060.73	14,300.76-	0.00	12,759.97 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 20825C104	FEES:	0.22-	POST PERIOD: 09/23		
	PRICE: 123.570000	COMMISSION:	0.88-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	169.000-					
15-DEC-23	CONOCOPHILLIPS	19,357.10	19,357.10	11,035.75-	0.00	8,321.35 I
19-DEC-23	TRADE ID: 1610091609469 TD 23349FXT594 1 CL PLANT-MO-EQ					
	CUSIP: 20825C104	FEES:	0.16-	POST PERIOD: 12/23		
	PRICE: 114.540000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	188.000-					
15-DEC-23	DR HORTON INC	28,220.45	28,220.45	5,855.26-	0.00	22,365.19 I
19-DEC-23	TRADE ID: 1610091606071 TD 23349FXK1SJ 1 CL PLANT-MO-EQ					
	CUSIP: 23331A109	FEES:	0.23-	POST PERIOD: 12/23		
	PRICE: 150.110000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	1,209.000-					
15-SEP-23	DXC TECHNOLOGY CO	25,009.17	25,009.17	76,679.84-	0.00	51,670.67-I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 23355L106	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 20.690000	COMMISSION:	4.84-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	3,683.000-					
02-OCT-23	DXC TECHNOLOGY CO	77,900.34	77,900.34	87,400.24-	0.00	9,499.90-I
04-OCT-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-MO-EQ					
	CUSIP: 23355L106	FEES:	0.63-	POST PERIOD: 10/23		
	PRICE: 21.151498	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		
S	134.000-					
15-SEP-23	DANAHER CORP	34,202.68	34,202.68	37,126.58-	0.00	2,923.90-I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 235851102	FEES:	0.28-	POST PERIOD: 09/23		
	PRICE: 255.250000	COMMISSION:	0.54-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	77.000-					
17-MAR-23	DEERE & CO	29,682.95	29,682.95	27,885.93-	0.00	1,797.02 I
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 244199105	FEES:	0.24-	POST PERIOD: 03/23		
	PRICE: 385.500000	COMMISSION:	0.31-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)		TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
(ORIGINAL SHARES/PAR VALUE)							
S	85.000-						
15-DEC-23	DEERE & CO		32,815.68	32,815.68	25,059.84-	0.00	7,755.84 I
19-DEC-23	TRADE ID: 1610091609145						
	TD 23349FXSX6X 1 CL						
	PLANT-MO-EQ						
	CUSIP: 244199105	FEES:		0.27-	POST PERIOD: 12/23		
	PRICE: 386.070000	COMMISSION:		0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	175.000-						
15-DEC-23	DEXCOM INC		21,453.07	21,453.07	18,433.80-	0.00	3,019.27 I
19-DEC-23	TRADE ID: 1610091614299						
	TD 23349FZGK6V 1 CL						
	PLANT-MO-EQ						
	CUSIP: 252131107	FEES:		0.18-	POST PERIOD: 12/23		
	PRICE: 122.590000	COMMISSION:		0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	4,987.000-						
16-JUN-23	DISH NETWORK CORP		32,290.57	32,290.57	288,956.00-	0.00	256,665.43-I
21-JUN-23	TIAA-CREF INV MGMT LLC						
	SPECIAL PRICE						
	PLANT-MO-EQ						
	CUSIP: 25470M109	FEES:		0.26-	POST PERIOD: 06/23		
	PRICE: 6.475001	COMMISSION:		0.00	BROKER: GOLDMAN SACHS & CO, NY		
S	260.000-						
16-JUN-23	DISCOVER FINANCIAL SERVICES		29,981.92	29,981.92	1,335.13-	0.00	28,646.79 I
21-JUN-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 254709108	FEES:		0.24-	POST PERIOD: 06/23		
	PRICE: 115.320000	COMMISSION:		1.04-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	787.000-						
17-MAR-23	DUPONT DE NEMOURS INC	53,158.27	53,158.27	33,357.10-	0.00	19,801.17	I
21-MAR-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ						
	CUSIP: 26614N102	FEES:	0.43-	POST PERIOD: 03/23			
	PRICE: 67.550000	COMMISSION:	3.15-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY			
S	498.000-						
15-DEC-23	DUPONT DE NEMOURS INC	36,468.24	36,468.24	20,418.96-	0.00	16,049.28	I
19-DEC-23	TRADE ID: 1610091607072 TD 23349FXNM36 1 CL PLANT-MO-EQ						
	CUSIP: 26614N102	FEES:	0.30-	POST PERIOD: 12/23			
	PRICE: 73.230000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	191.000-						
15-DEC-23	EASTMAN CHEMICAL CO	16,897.63	16,897.63	4,323.25-	0.00	12,574.38	I
19-DEC-23	TRADE ID: 1610091614032 TD 23349FZFR80 1 CL PLANT-MO-EQ						
	CUSIP: 277432100	FEES:	0.14-	POST PERIOD: 12/23			
	PRICE: 88.470000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	436.000-						
15-DEC-23	EBAY INC	18,202.85	18,202.85	2,602.44-	0.00	15,600.41	I
19-DEC-23	TRADE ID: 1610091606471 TD 23349FXKGXJ 1 CL PLANT-MO-EQ						
	CUSIP: 278642103	FEES:	0.15-	POST PERIOD: 12/23			
	PRICE: 41.750000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	226.000-					
15-SEP-23	ELECTRONIC ARTS INC	27,222.84	27,222.84	7,001.53-	0.00	20,221.31 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 285512109	FEES:	0.22-	POST PERIOD: 09/23		
	PRICE: 120.460000	COMMISSION:	0.90-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	207.000-					
15-SEP-23	EMERSON ELECTRIC CO	20,463.03	20,463.03	17,502.68-	0.00	2,960.35 I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 291011104	FEES:	0.16-	POST PERIOD: 09/23		
	PRICE: 98.860000	COMMISSION:	0.83-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	232.000-					
15-SEP-23	EXPEDIA GROUP INC	24,801.99	24,801.99	32,278.05-	0.00	7,476.06-I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 30212P303	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 106.910000	COMMISSION:	0.93-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	184.000-					
16-JUN-23	EXPEDITORS INTERNATIONAL OF WA	21,863.80	21,863.80	9,767.53-	0.00	12,096.27 I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 302130109	FEES:	0.18-	POST PERIOD: 06/23		
	PRICE: 118.830000	COMMISSION:	0.74-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	141.000-					
15-DEC-23	EXPEDITORS INTERNATIONAL OF WA	17,547.30	17,547.30	7,298.80-	0.00	10,248.50 I
19-DEC-23	TRADE ID: 1610091606632					
	TD 23349FXKQ9Z 1 CL					
	PLANT-MO-EQ					
	CUSIP: 302130109	FEES:	0.15-	POST PERIOD: 12/23		
	PRICE: 124.450000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1,300.000-					
16-JUN-23	EXXON MOBIL CORP	136,662.71	136,662.71	112,429.91-	0.00	24,232.80 I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 30231G102	FEES:	1.09-	POST PERIOD: 06/23		
	PRICE: 105.130000	COMMISSION:	5.20-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	719.000-					
15-SEP-23	EXXON MOBIL CORP	83,903.75	83,903.75	25,023.97-	0.00	58,879.78 I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 30231G102	FEES:	0.67-	POST PERIOD: 09/23		
	PRICE: 116.700000	COMMISSION:	2.88-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	844.000-					
15-DEC-23	EXXON MOBIL CORP	85,158.91	85,158.91	91,648.41-	0.00	6,489.50-I
19-DEC-23	TRADE ID: 1610091614220					
	TD 23349FZG9JH 1 CL					
	PLANT-MO-EQ					
	CUSIP: 30231G102	FEES:	0.69-	POST PERIOD: 12/23		
	PRICE: 100.900000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	269.000-					
17-MAR-23	META PLATFORMS INC	52,617.59	52,617.59	34,921.30-	0.00	17,696.29 I
21-MAR-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 30303M102	FEES:	0.42-	POST PERIOD: 03/23		
	PRICE: 195.610000	COMMISSION:	1.08-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	169.000-					
16-JUN-23	META PLATFORMS INC	47,487.94	47,487.94	15,945.99-	0.00	31,541.95 I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 30303M102	FEES:	0.38-	POST PERIOD: 06/23		
	PRICE: 281.000000	COMMISSION:	0.68-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	91.000-					
15-DEC-23	META PLATFORMS INC	30,477.47	30,477.47	29,016.62-	0.00	1,460.85 I
19-DEC-23	TRADE ID: 1610091608091					
	TD 23349FXRG52 1 CL					
	PLANT-MO-EQ					
	CUSIP: 30303M102	FEES:	0.25-	POST PERIOD: 12/23		
	PRICE: 334.920000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	818.000-					
13-MAR-23	FIRST REPUBLIC BANK/CA	15,369.85	15,369.85	96,003.73-	0.00	80,633.88-I
15-MAR-23	U.E. DECOM MO					
	C/O TIAA-CREF INVESTMENT MANAG					
	PLANT-MO-EQ					
	CUSIP: 33616C100	FEES:	0.13-	POST PERIOD: 03/23		
	PRICE: 18.793704	COMMISSION:	3.27-	BROKER: JEFFERIES & CO INC, NEW YORK		

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S	2,843.000-					
26-APR-23	FIRST REPUBLIC BANK/CA	14,513.40	14,513.40	258,881.44-	0.00	244,368.04-I
28-APR-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 33616C100	FEES:	0.12-	POST PERIOD: 04/23		
	PRICE: 5.109001	COMMISSION:	11.37-	BROKER: JEFFERIES & CO INC, NEW YORK		
S	312.000-					
15-SEP-23	FISERV INC	37,766.05	37,766.05	32,644.25-	0.00	5,121.80 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 337738108	FEES:	0.30-	POST PERIOD: 09/23		
	PRICE: 121.050000	COMMISSION:	1.25-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	161.000-					
15-DEC-23	FISERV INC	21,414.43	21,414.43	16,845.27-	0.00	4,569.16 I
19-DEC-23	TRADE ID: 1610091615594 TD 23349FZLG9X 1 CL PLANT-MO-EQ					
	CUSIP: 337738108	FEES:	0.18-	POST PERIOD: 12/23		
	PRICE: 133.010000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	103.000-					
15-DEC-23	FLEETCOR TECHNOLOGIES INC	28,575.06	28,575.06	22,715.74-	0.00	5,859.32 I
19-DEC-23	TRADE ID: 1610091613660 TD 23349FZ3Z79 1 CL PLANT-MO-EQ					
	CUSIP: 339041105	FEES:	0.23-	POST PERIOD: 12/23		
	PRICE: 277.430000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	1,805.000-					
07-JUL-23	FORTREA HOLDINGS INC	58,393.27	58,393.27	15,459.69-	0.00	42,933.58 I
11-JUL-23	U.E. DECOM MO C/O TIAA-CREF INVESTMENT MANAG PLANT-MO-EQ					
	CUSIP: 34965K107	FEES:	0.47-	POST PERIOD: 07/23		
	PRICE: 32.355102	COMMISSION:	7.22-	BROKER: JEFFERIES & CO INC, NEW YORK		
S	740.000-					
16-JUN-23	FOX CORP	24,890.44	24,890.44	30,747.00-	0.00	5,856.56-I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 35137L105	FEES:	0.20-	POST PERIOD: 06/23		
	PRICE: 33.640000	COMMISSION:	2.96-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	689.000-					
17-MAR-23	GENERAL MOTORS CO	22,995.88	22,995.88	35,369.13-	0.00	12,373.25-I
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 37045V100	FEES:	0.18-	POST PERIOD: 03/23		
	PRICE: 33.380000	COMMISSION:	2.76-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	743.000-					
15-SEP-23	GENERAL MOTORS CO	25,221.68	25,221.68	38,141.16-	0.00	12,919.48-I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 37045V100	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 33.950000	COMMISSION:	2.97-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	308.000-						
17-MAR-23	GLOBAL PAYMENTS INC	30,351.93	30,351.93	23,398.24-	0.00	6,953.69	I
21-MAR-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 37940X102	FEES:	0.24-	POST PERIOD: 03/23			
	PRICE: 98.550000	COMMISSION:	1.23-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	181.000-						
15-DEC-23	GLOBE LIFE INC	22,070.96	22,070.96	15,780.48-	0.00	6,290.48	I
19-DEC-23	TRADE ID: 1610091608558						
	TD 23349FXSB4N 1 CL						
	PLANT-MO-EQ						
	CUSIP: 37959E102	FEES:	0.18-	POST PERIOD: 12/23			
	PRICE: 121.940000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	76.000-						
16-JUN-23	GOLDMAN SACHS GROUP INC/THE	25,711.05	25,711.05	24,578.72-	0.00	1,132.33	I
21-JUN-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 38141G104	FEES:	0.21-	POST PERIOD: 06/23			
	PRICE: 338.310000	COMMISSION:	0.30-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	110.000-						
15-DEC-23	GOLDMAN SACHS GROUP INC/THE	41,855.76	41,855.76	30,776.90-	0.00	11,078.86	I
19-DEC-23	TRADE ID: 1610091614059						
	TD 23349FZFX66 1 CL						
	PLANT-MO-EQ						
	CUSIP: 38141G104	FEES:	0.34-	POST PERIOD: 12/23			
	PRICE: 380.510000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	84.000-						
16-JUN-23	HCA HEALTHCARE INC	24,366.19	24,366.19	6,115.96-	0.00	18,250.23	I
21-JUN-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 40412C101	FEES:	0.19-	POST PERIOD: 06/23			
	PRICE: 290.080000	COMMISSION:	0.34-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	99.000-						
15-SEP-23	HCA HEALTHCARE INC	25,371.12	25,371.12	7,208.10-	0.00	18,163.02	I
19-SEP-23	U.E. DECOM MO						
	CTSY CABRERA CAPITAL MARKETS,L						
	PLANT-MO-EQ						
	CUSIP: 40412C101	FEES:	0.20-	POST PERIOD: 09/23			
	PRICE: 256.280000	COMMISSION:	0.40-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	55.000-						
15-DEC-23	HCA HEALTHCARE INC	14,871.33	14,871.33	4,004.50-	0.00	10,866.83	I
19-DEC-23	TRADE ID: 1610091609972						
	TD 23349FXTSFH 1 CL						
	PLANT-MO-EQ						
	CUSIP: 40412C101	FEES:	0.12-	POST PERIOD: 12/23			
	PRICE: 270.390000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	306.000-						
16-JUN-23	HARTFORD FINANCIAL SERVICES GR	21,993.88	21,993.88	7,175.70-	0.00	14,818.18	I
21-JUN-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 416515104	FEES:	0.18-	POST PERIOD: 06/23			
	PRICE: 71.880000	COMMISSION:	1.22-	BROKER: GUZMAN AND COMPANY, NEW YORK			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	194.000-					
15-DEC-23	HILTON WORLDWIDE HOLDINGS INC	34,382.34	34,382.34	15,720.43-	0.00	18,661.91 I
19-DEC-23	TRADE ID: 1610091614369					
	TD 23349FZGTT1 1 CL					
	PLANT-MO-EQ					
	CUSIP: 43300A203	FEES:	0.28-	POST PERIOD: 12/23		
	PRICE: 177.230000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	69.000-					
16-JUN-23	HOME DEPOT INC/THE	20,725.77	20,725.77	21,822.90-	0.00	1,097.13-I
21-JUN-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 437076102	FEES:	0.17-	POST PERIOD: 06/23		
	PRICE: 300.380000	COMMISSION:	0.28-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	135.000-					
15-SEP-23	HOME DEPOT INC/THE	43,388.11	43,388.11	39,549.78-	0.00	3,838.33 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 437076102	FEES:	0.35-	POST PERIOD: 09/23		
	PRICE: 321.400000	COMMISSION:	0.54-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	66.000-					
15-DEC-23	HOME DEPOT INC/THE	23,363.81	23,363.81	18,385.76-	0.00	4,978.05 I
19-DEC-23	TRADE ID: 1610091606338					
	TD 23349FXK9DZ 1 CL					
	PLANT-MO-EQ					
	CUSIP: 437076102	FEES:	0.19-	POST PERIOD: 12/23		
	PRICE: 354.000000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	161.000-					
15-DEC-23	HONEYWELL INTERNATIONAL INC	32,747.13	32,747.13	32,239.20-	0.00	507.93 I
19-DEC-23	TRADE ID: 1610091607099					
	TD 23349FXN3TB 1 CL					
	PLANT-MO-EQ					
	CUSIP: 438516106	FEES:	0.27-	POST PERIOD: 12/23		
	PRICE: 203.400000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	42.000-					
17-MAR-23	HUMANA INC	20,812.76	20,812.76	22,057.66-	0.00	1,244.90-I
21-MAR-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 444859102	FEES:	0.17-	POST PERIOD: 03/23		
	PRICE: 495.550000	COMMISSION:	0.17-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	98.000-					
15-DEC-23	ILLINOIS TOOL WORKS INC	25,317.11	25,317.11	20,175.66-	0.00	5,141.45 I
19-DEC-23	TRADE ID: 1610091608709					
	TD 23349FXSHCD 1 CL					
	PLANT-MO-EQ					
	CUSIP: 452308109	FEES:	0.21-	POST PERIOD: 12/23		
	PRICE: 258.340000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	469.000-					
15-DEC-23	INTERNATIONAL PAPER CO	17,554.52	17,554.52	13,613.76-	0.00	3,940.76 I
19-DEC-23	TRADE ID: 1610091615504					
	TD 23349FZKZ7P 1 CL					
	PLANT-MO-EQ					
	CUSIP: 460146103	FEES:	0.15-	POST PERIOD: 12/23		
	PRICE: 37.430000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	370.000-					
15-SEP-23	JPMORGAN CHASE & CO	55,057.78	55,057.78	51,778.26-	0.00	3,279.52 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 46625H100	FEES:	0.44-	POST PERIOD: 09/23		
	PRICE: 148.810000	COMMISSION:	1.48-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	331.000-					
15-DEC-23	JPMORGAN CHASE & CO	54,690.69	54,690.69	47,077.45-	0.00	7,613.24 I
19-DEC-23	TRADE ID: 1610091614586 J.P. MORGAN SECURITIES LLC PLANT-MO-EQ					
	CUSIP: 46625H100	FEES:	0.44-	POST PERIOD: 12/23		
	PRICE: 165.230000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	177.000-					
16-JUN-23	JOHNSON & JOHNSON	29,067.76	29,067.76	30,946.68-	0.00	1,878.92-I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 478160104	FEES:	0.24-	POST PERIOD: 06/23		
	PRICE: 164.230000	COMMISSION:	0.71-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	3,756.000-					
24-AUG-23	JOHNSON & JOHNSON	620,076.83	620,076.83	390,374.17-	0.00	229,702.66 I
28-AUG-23	CREFAMERENMO U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 478160104	FEES:	4.97-	POST PERIOD: 08/23		
	PRICE: 165.091001	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	53.000-					
15-SEP-23	KLA CORP	24,073.25	24,073.25	2,668.55-	0.00	21,404.70 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 482480100	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 454.220000	COMMISSION:	0.21-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	6,300.000-					
08-SEP-23	KENVUE INC	129,848.26	129,848.26	149,051.70-	0.00	19,203.44-I
12-SEP-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 49177J102	FEES:	1.04-	POST PERIOD: 09/23		
	PRICE: 20.615000	COMMISSION:	25.20-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	1,211.000-					
15-SEP-23	KINDER MORGAN INC	20,666.76	20,666.76	49,414.85-	0.00	28,748.09-I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 49456B101	FEES:	0.17-	POST PERIOD: 09/23		
	PRICE: 17.070000	COMMISSION:	4.84-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	127.000-					
15-DEC-23	LABORATORY CORP OF AMERICA HOL	27,876.27	27,876.27	20,311.52-	0.00	7,564.75 I
19-DEC-23	TRADE ID: 1610091608043 TD 23349FXR7FZ 1 CL PLANT-MO-EQ					
	CUSIP: 50540R409	FEES:	0.23-	POST PERIOD: 12/23		
	PRICE: 219.500000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	52.000-						
15-DEC-23	LAM RESEARCH CORP	40,221.67	40,221.67	1,889.93-	0.00	38,331.74	I
19-DEC-23	TRADE ID: 1610091607883						
	TD 23349FXR5S1 1 CL						
	PLANT-MO-EQ						
	CUSIP: 512807108	FEES:	0.33-	POST PERIOD: 12/23			
	PRICE: 773.500000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	179.000-						
15-DEC-23	LENNAR CORP	26,720.90	26,720.90	9,269.41-	0.00	17,451.49	I
19-DEC-23	TRADE ID: 1610091609139						
	TD 23349FXSX4J 1 CL						
	PLANT-MO-EQ						
	CUSIP: 526057104	FEES:	0.22-	POST PERIOD: 12/23			
	PRICE: 149.280000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	2,982.000-						
15-SEP-23	LINCOLN NATIONAL CORP	77,608.91	77,608.91	53,088.79-	0.00	24,520.12	I
19-SEP-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 534187109	FEES:	0.62-	POST PERIOD: 09/23			
	PRICE: 26.030000	COMMISSION:	11.93-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	118.000-						
17-MAR-23	LOCKHEED MARTIN CORP	54,971.75	54,971.75	32,422.44-	0.00	22,549.31	I
21-MAR-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 539830109	FEES:	0.44-	POST PERIOD: 03/23			
	PRICE: 465.870000	COMMISSION:	0.47-	BROKER: GUZMAN AND COMPANY, NEW YORK			

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
S	103.000-						
15-DEC-23	LOCKHEED MARTIN CORP	45,506.06	45,506.06	2,331.87-	0.00	43,174.19	I
19-DEC-23	TRADE ID: 1610091615156						
	TD 23349FZJSGP 1 CL						
	PLANT-MO-EQ						
	CUSIP: 539830109	FEES:	0.37-	POST PERIOD: 12/23			
	PRICE: 441.810000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	229.000-						
17-MAR-23	LOWE'S COS INC	45,194.16	45,194.16	992.00-	0.00	44,202.16	I
21-MAR-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 548661107	FEES:	0.36-	POST PERIOD: 03/23			
	PRICE: 197.360000	COMMISSION:	0.92-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	134.000-						
16-JUN-23	LOWE'S COS INC	29,087.95	29,087.95	580.47-	0.00	28,507.48	I
21-JUN-23	U.E. DECOM MO						
	CTSY CABRERA CAPITAL MARKETS,L						
	PLANT-MO-EQ						
	CUSIP: 548661107	FEES:	0.23-	POST PERIOD: 06/23			
	PRICE: 217.080000	COMMISSION:	0.54-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	202.000-						
15-SEP-23	LOWE'S COS INC	44,442.87	44,442.87	875.04-	0.00	43,567.83	I
19-SEP-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 548661107	FEES:	0.36-	POST PERIOD: 09/23			
	PRICE: 220.020000	COMMISSION:	0.81-	BROKER: GUZMAN AND COMPANY, NEW YORK			

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S	152.000-					
15-DEC-23	LOWE'S COS INC	34,289.40	34,289.40	658.44-	0.00	33,630.96 I
19-DEC-23	TRADE ID: 1610091605961					
	TD 23349FXJZP0 1 CL					
	PLANT-MO-EQ					
	CUSIP: 548661107	FEES:	0.28-	POST PERIOD: 12/23		
	PRICE: 225.590000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	18,570.000-					
17-MAR-23	LUMEN TECHNOLOGIES INC	45,978.95	45,978.95	235,358.43-	0.00	189,379.48-I
21-MAR-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 550241103	FEES:	0.37-	POST PERIOD: 03/23		
	PRICE: 2.480000	COMMISSION:	74.28-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	173.000-					
16-JUN-23	M&T BANK CORP	21,305.81	21,305.81	26,998.45-	0.00	5,692.64-I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 55261F104	FEES:	0.18-	POST PERIOD: 06/23		
	PRICE: 123.160000	COMMISSION:	0.69-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	745.000-					
15-SEP-23	MGM RESORTS INTERNATIONAL	30,601.38	30,601.38	25,225.48-	0.00	5,375.90 I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 552953101	FEES:	0.24-	POST PERIOD: 09/23		
	PRICE: 41.080000	COMMISSION:	2.98-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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S	915.000-						
15-SEP-23	MARATHON OIL CORP	24,591.34	24,591.34	9,165.82-	0.00	15,425.52	I
19-SEP-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 565849106	FEES:	0.20-	POST PERIOD: 09/23			
	PRICE: 26.880000	COMMISSION:	3.66-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	204.000-						
17-MAR-23	MARATHON PETROLEUM CORP	25,225.62	25,225.62	1,314.64-	0.00	23,910.98	I
21-MAR-23	U.E. DECOM MO						
	CTSY CABRERA CAPITAL MARKETS,L						
	PLANT-MO-EQ						
	CUSIP: 56585A102	FEES:	0.20-	POST PERIOD: 03/23			
	PRICE: 123.660000	COMMISSION:	0.82-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	580.000-						
16-JUN-23	MARATHON PETROLEUM CORP	65,705.35	65,705.35	3,475.69-	0.00	62,229.66	I
21-JUN-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 56585A102	FEES:	0.53-	POST PERIOD: 06/23			
	PRICE: 113.290000	COMMISSION:	2.32-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	471.000-						
15-SEP-23	MARATHON PETROLEUM CORP	72,442.05	72,442.05	2,549.52-	0.00	69,892.53	I
19-SEP-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 56585A102	FEES:	0.58-	POST PERIOD: 09/23			
	PRICE: 153.810000	COMMISSION:	1.88-	BROKER: GUZMAN AND COMPANY, NEW YORK			

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S	384.000-						
15-DEC-23	MARATHON PETROLEUM CORP	56,977.46	56,977.46	1,627.54-	0.00	55,349.92	I
19-DEC-23	TRADE ID: 1610091615548						
	TD 23349FZKZQP 1 CL						
	PLANT-MO-EQ						
	CUSIP: 56585A102	FEES:	0.46-	POST PERIOD: 12/23			
	PRICE: 148.380000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	236.000-						
16-JUN-23	MARRIOTT INTERNATIONAL INC/MD	41,619.68	41,619.68	25,736.07-	0.00	15,883.61	I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL						
	C U .E. DECOM MO AVERAGE UNI						
	PLANT-MO-EQ						
	CUSIP: 571903202	FEES:	0.34-	POST PERIOD: 06/23			
	PRICE: 176.360000	COMMISSION:	0.94-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY			
S	143.000-						
15-SEP-23	MARRIOTT INTERNATIONAL INC/MD	29,051.07	29,051.07	2,191.39-	0.00	26,859.68	I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL						
	C U .E. DECOM MO AVERAGE UNI						
	PLANT-MO-EQ						
	CUSIP: 571903202	FEES:	0.24-	POST PERIOD: 09/23			
	PRICE: 203.160000	COMMISSION:	0.57-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY			
S	32.000-						
15-DEC-23	MARTIN MARIETTA MATERIALS INC	15,677.95	15,677.95	10,259.33-	0.00	5,418.62	I
19-DEC-23	TRADE ID: 1610091608933						
	TD 23349FXSQPF 1 CL						
	PLANT-MO-EQ						
	CUSIP: 573284106	FEES:	0.13-	POST PERIOD: 12/23			
	PRICE: 489.940000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

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S	136.000-					
16-JUN-23	MASTERCARD INC	51,207.13	51,207.13	48,540.58-	0.00	2,666.55 I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 57636Q104	FEES:	0.41-	POST PERIOD: 06/23		
	PRICE: 376.530000	COMMISSION:	0.54-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	84.000-					
15-SEP-23	MASTERCARD INC	34,801.42	34,801.42	26,988.76-	0.00	7,812.66 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 57636Q104	FEES:	0.28-	POST PERIOD: 09/23		
	PRICE: 414.310000	COMMISSION:	0.34-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	98.000-					
15-DEC-23	MASTERCARD INC	41,019.53	41,019.53	34,566.41-	0.00	6,453.12 I
19-DEC-23	TRADE ID: 1610091606587 TD 23349FXKLK7 1 CL PLANT-MO-EQ					
	CUSIP: 57636Q104	FEES:	0.33-	POST PERIOD: 12/23		
	PRICE: 418.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	67.000-					
15-DEC-23	MCDONALD'S CORP	19,246.93	19,246.93	17,902.67-	0.00	1,344.26 I
19-DEC-23	TRADE ID: 1610091608319 TD 23349FXS4CZ 1 CL PLANT-MO-EQ					
	CUSIP: 580135101	FEES:	0.16-	POST PERIOD: 12/23		
	PRICE: 287.270000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	77.000-					
17-MAR-23	MCKESSON CORP	26,129.43	26,129.43	4,198.04-	0.00	21,931.39 I
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 58155Q103	FEES:	0.21-	POST PERIOD: 03/23		
	PRICE: 339.350000	COMMISSION:	0.31-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	60.000-					
15-SEP-23	MCKESSON CORP	25,207.36	25,207.36	3,271.20-	0.00	21,936.16 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 58155Q103	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 420.130000	COMMISSION:	0.24-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	148.000-					
15-DEC-23	MERCK & CO INC	15,556.15	15,556.15	16,180.38-	0.00	624.23-I
19-DEC-23	TRADE ID: 1610091613675 TD 23349FZ3ZDW 1 CL PLANT-MO-EQ					
	CUSIP: 58933Y105	FEES:	0.13-	POST PERIOD: 12/23		
	PRICE: 105.110000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	468.000-					
15-SEP-23	METLIFE INC	30,722.08	30,722.08	13,244.67-	0.00	17,477.41 I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 59156R108	FEES:	0.25-	POST PERIOD: 09/23		
	PRICE: 65.650000	COMMISSION:	1.87-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	48.000-					
15-DEC-23	MICROSOFT CORP	17,794.89	17,794.89	16,432.03-	0.00	1,362.86 I
19-DEC-23	TRADE ID: 1610091605491					
	TD 23349FXJKDF 1 CL					
	PLANT-MO-EQ					
	CUSIP: 594918104	FEES:	0.15-	POST PERIOD: 12/23		
	PRICE: 370.730000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	575.000-					
15-SEP-23	MORGAN STANLEY	50,833.04	50,833.04	15,473.25-	0.00	35,359.79 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 617446448	FEES:	0.41-	POST PERIOD: 09/23		
	PRICE: 88.410000	COMMISSION:	2.30-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	187.000-					
15-DEC-23	MORGAN STANLEY	17,125.32	17,125.32	5,032.17-	0.00	12,093.15 I
19-DEC-23	TRADE ID: 1610091605501					
	TD 23349FXJKGQ 1 CL					
	PLANT-MO-EQ					
	CUSIP: 617446448	FEES:	0.14-	POST PERIOD: 12/23		
	PRICE: 91.580000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	644.000-					
15-SEP-23	MOSAIC CO/THE	24,720.38	24,720.38	38,269.64-	0.00	13,549.26-I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 61945C103	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 38.390000	COMMISSION:	2.58-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	53.000-					
15-DEC-23	MOTOROLA SOLUTIONS INC	16,456.36	16,456.36	15,385.05-	0.00	1,071.31 I
19-DEC-23	TRADE ID: 1610091614190					
	TD 23349FZG638 1 CL					
	PLANT-MO-EQ					
	CUSIP: 620076307	FEES:	0.14-	POST PERIOD: 12/23		
	PRICE: 310.500000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	63.000-					
15-SEP-23	NETFLIX INC	25,006.76	25,006.76	22,837.75-	0.00	2,169.01 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL					
	C U .E. DECOM MO AVERAGE UNI					
	PLANT-MO-EQ					
	CUSIP: 64110L106	FEES:	0.21-	POST PERIOD: 09/23		
	PRICE: 396.940000	COMMISSION:	0.25-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	133.000-					
15-DEC-23	NETFLIX INC	62,783.47	62,783.47	43,770.92-	0.00	19,012.55 I
19-DEC-23	TRADE ID: 1610091608021					
	TD 23349FXR7NM 1 CL					
	PLANT-MO-EQ					
	CUSIP: 64110L106	FEES:	0.51-	POST PERIOD: 12/23		
	PRICE: 472.060000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	7,697.000-					
15-SEP-23	NEWELL BRANDS INC	73,013.16	73,013.16	216,955.21-	0.00	143,942.05-I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 651229106	FEES:	0.58-	POST PERIOD: 09/23		
	PRICE: 9.490000	COMMISSION:	30.79-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	224.000-						
17-MAR-23	NIKE INC	26,966.24	26,966.24	26,686.71-	0.00	279.53	I
21-MAR-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 654106103	FEES:	0.22-	POST PERIOD: 03/23			
	PRICE: 120.390000	COMMISSION:	0.90-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	202.000-						
16-JUN-23	NIKE INC	22,944.19	22,944.19	20,747.85-	0.00	2,196.34	I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ						
	CUSIP: 654106103	FEES:	0.18-	POST PERIOD: 06/23			
	PRICE: 113.590000	COMMISSION:	0.81-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	121.000-						
17-MAR-23	NORFOLK SOUTHERN CORP	24,671.22	24,671.22	2,699.83-	0.00	21,971.39	I
21-MAR-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ						
	CUSIP: 655844108	FEES:	0.20-	POST PERIOD: 03/23			
	PRICE: 203.900000	COMMISSION:	0.48-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	655.000-						
15-DEC-23	GEN DIGITAL INC	15,182.77	15,182.77	14,576.37-	0.00	606.40	I
19-DEC-23	TRADE ID: 1610091606258 TD 23349FXK8FX 1 CL PLANT-MO-EQ						
	CUSIP: 668771108	FEES:	0.13-	POST PERIOD: 12/23			
	PRICE: 23.180000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

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S	150.000-						
15-DEC-23	NUCOR CORP	25,922.79	25,922.79	5,157.00-	0.00	20,765.79	I
19-DEC-23	TRADE ID: 1610091613453						
	TD 23349FZ3KWS 1 CL						
	PLANT-MO-EQ						
	CUSIP: 670346105	FEES:	0.21-	POST PERIOD: 12/23			
	PRICE: 172.820000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	387.000-						
17-MAR-23	NVIDIA CORP	99,553.40	99,553.40	96,862.75-	0.00	2,690.65	I
21-MAR-23	U.E. DECOM MO						
	CTSY GUZMAN CO.						
	PLANT-MO-EQ						
	CUSIP: 67066G104	FEES:	0.80-	POST PERIOD: 03/23			
	PRICE: 257.250000	COMMISSION:	1.55-	BROKER: GUZMAN AND COMPANY, NEW YORK			
S	29.000-						
16-JUN-23	O'REILLY AUTOMOTIVE INC	26,651.25	26,651.25	979.83-	0.00	25,671.42	I
21-JUN-23	U.E. DECOM MO						
	CTSY CABRERA CAPITAL MARKETS,L						
	PLANT-MO-EQ						
	CUSIP: 67103H107	FEES:	0.21-	POST PERIOD: 06/23			
	PRICE: 919.020000	COMMISSION:	0.12-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	32.000-						
15-DEC-23	O'REILLY AUTOMOTIVE INC	30,449.99	30,449.99	1,081.20-	0.00	29,368.79	I
19-DEC-23	TRADE ID: 1610091609646						
	TD 23349FXTGH1 1 CL						
	PLANT-MO-EQ						
	CUSIP: 67103H107	FEES:	0.25-	POST PERIOD: 12/23			
	PRICE: 951.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

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S	1,278.000-						
15-SEP-23	OCCIDENTAL PETROLEUM CORP	84,533.91	84,533.91	58,873.78-	0.00	25,660.13	I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ						
	CUSIP: 674599105	FEES:	0.68-	POST PERIOD: 09/23			
	PRICE: 66.150000	COMMISSION:	5.11-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO			
S	5,152.000-						
17-OCT-23	ORGANON & CO	84,708.50	84,708.50	45,237.60-	0.00	39,470.90	I
19-OCT-23	CREFAMERENMO U.E. DECOM MO PLANT-MO-EQ						
	CUSIP: 68622V106	FEES:	0.68-	POST PERIOD: 10/23			
	PRICE: 16.441999	COMMISSION:	0.00	BROKER: MORGAN STANLEY AND CO., LLC, NEW YORK			
S	186.000-						
15-DEC-23	OTIS WORLDWIDE CORP	16,775.20	16,775.20	12,806.84-	0.00	3,968.36	I
19-DEC-23	TRADE ID: 1610091606370 TD 23349FXKD7D 1 CL PLANT-MO-EQ						
	CUSIP: 68902V107	FEES:	0.14-	POST PERIOD: 12/23			
	PRICE: 90.190000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			
S	108.000-						
15-DEC-23	PNC FINANCIAL SERVICES GROUP I	16,451.50	16,451.50	6,592.32-	0.00	9,859.18	I
19-DEC-23	TRADE ID: 1610091606821 TD 23349FXL39G 1 CL PLANT-MO-EQ						
	CUSIP: 693475105	FEES:	0.14-	POST PERIOD: 12/23			
	PRICE: 152.330000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK			

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S	429.000-					
16-JUN-23	PAYPAL HOLDINGS INC	28,496.52	28,496.52	26,083.14-	0.00	2,413.38 I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 70450Y103	FEES:	0.23-	POST PERIOD: 06/23		
	PRICE: 66.430000	COMMISSION:	1.72-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	339.000-					
15-SEP-23	PAYPAL HOLDINGS INC	21,765.65	21,765.65	5,843.88-	0.00	15,921.77 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 70450Y103	FEES:	0.18-	POST PERIOD: 09/23		
	PRICE: 64.210000	COMMISSION:	1.36-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	351.000-					
15-DEC-23	PAYPAL HOLDINGS INC	21,502.08	21,502.08	5,725.96-	0.00	15,776.12 I
19-DEC-23	TRADE ID: 1610091615184 TD 23349FZJT1T 1 CL PLANT-MO-EQ					
	CUSIP: 70450Y103	FEES:	0.18-	POST PERIOD: 12/23		
	PRICE: 61.260000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	303.000-					
16-JUN-23	PHILLIPS 66	29,428.94	29,428.94	29,143.78-	0.00	285.16 I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 718546104	FEES:	0.24-	POST PERIOD: 06/23		
	PRICE: 97.130000	COMMISSION:	1.21-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	259.000-					
15-SEP-23	PHILLIPS 66	31,345.48	31,345.48	23,156.22-	0.00	8,189.26 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 718546104	FEES:	0.25-	POST PERIOD: 09/23		
	PRICE: 121.030000	COMMISSION:	1.04-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	976.000-					
10-JUL-23	PHINIA INC	29,226.38	29,226.38	18,647.89-	0.00	10,578.49 I
12-JUL-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 71880K101	FEES:	0.24-	POST PERIOD: 07/23		
	PRICE: 29.949303	COMMISSION:	3.90-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
S	106.000-					
15-SEP-23	PIONEER NATURAL RESOURCES CO	24,803.38	24,803.38	25,387.42-	0.00	584.04-I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 723787107	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 234.000000	COMMISSION:	0.42-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	279.000-					
15-SEP-23	PRINCIPAL FINANCIAL GROUP INC	21,467.76	21,467.76	7,727.63-	0.00	13,740.13 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 74251V102	FEES:	0.17-	POST PERIOD: 09/23		
	PRICE: 76.950000	COMMISSION:	1.12-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	319.000-					
15-SEP-23	PULTEGROUP INC	24,328.66	24,328.66	3,083.33-	0.00	21,245.33 I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 745867101	FEES:	0.19-	POST PERIOD: 09/23		
	PRICE: 76.270000	COMMISSION:	1.28-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	153.000-					
15-DEC-23	QORVO INC	17,175.64	17,175.64	12,577.78-	0.00	4,597.86 I
19-DEC-23	TRADE ID: 1610091613676					
	TD 23349FZ3ZF7 1 CL					
	PLANT-MO-EQ					
	CUSIP: 74736K101	FEES:	0.14-	POST PERIOD: 12/23		
	PRICE: 112.260000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	134.000-					
15-DEC-23	RALPH LAUREN CORP	18,900.54	18,900.54	11,202.17-	0.00	7,698.37 I
19-DEC-23	TRADE ID: 1610091607963					
	TD 23349FXRFBN 1 CL					
	PLANT-MO-EQ					
	CUSIP: 751212101	FEES:	0.16-	POST PERIOD: 12/23		
	PRICE: 141.050000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	499.000-					
15-DEC-23	RTX CORP	40,059.39	40,059.39	46,207.45-	0.00	6,148.06-I
19-DEC-23	TRADE ID: 1610091608447					
	TD 23349FXS7PS 1 CL					
	PLANT-MO-EQ					
	CUSIP: 75513E101	FEES:	0.33-	POST PERIOD: 12/23		
	PRICE: 80.280000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	84.000-					
15-SEP-23	S&P GLOBAL INC	32,613.24	32,613.24	13,826.40-	0.00	18,786.84 I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 78409V104	FEES:	0.26-	POST PERIOD: 09/23		
	PRICE: 388.260000	COMMISSION:	0.34-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	1,050.000-					
28-MAR-23	SVB FINANCIAL GROUP	345.13	345.13	314,591.83-	0.00	314,246.70-I
30-MAR-23	U.E. DECOM MO					
	TIAA-CREF INVESTMENT MANAGEMEN					
	PLANT-MO-EQ					
	CUSIP: 78486Q101	FEES:	0.01-	POST PERIOD: 03/23		
	PRICE: 0.333704	COMMISSION:	5.25-	BROKER: VIRTU AMERICAS LLC, NEW YORK		
S	106.000-					
28-MAR-23	SVB FINANCIAL GROUP	90.41	90.41	25,512.51-	0.00	25,422.10-I
30-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 78486Q101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 0.857924	COMMISSION:	0.53-	BROKER: BARCLAYS CAPITAL LE, NEW YORK		
S	3.000-					
28-MAR-23	SVB FINANCIAL GROUP	1.78	1.78	722.05-	0.00	720.27-I
30-MAR-23						
	PLANT-MO-EQ					
	CUSIP: 78486Q101	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 0.600000	COMMISSION:	0.02-	BROKER: BARCLAYS CAPITAL LE, NEW YORK		
S	369.000-					
16-JUN-23	SALESFORCE INC	78,137.33	78,137.33	75,882.92-	0.00	2,254.41 I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 79466L302	FEES:	0.63-	POST PERIOD: 06/23		
	PRICE: 211.760000	COMMISSION:	1.48-	BROKER: GUZMAN AND COMPANY, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	71.000-					
15-DEC-23	SALESFORCE INC	18,573.45	18,573.45	12,070.94-	0.00	6,502.51 I
19-DEC-23	TRADE ID: 1610091605387					
	TD 23349FXJJ5P 1 CL					
	PLANT-MO-EQ					
	CUSIP: 79466L302	FEES:	0.15-	POST PERIOD: 12/23		
	PRICE: 261.600000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	636.000-					
16-JUN-23	CHARLES SCHWAB CORP/THE	34,595.58	34,595.58	47,700.80-	0.00	13,105.22-I
21-JUN-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 808513105	FEES:	0.28-	POST PERIOD: 06/23		
	PRICE: 54.400000	COMMISSION:	2.54-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	2,826.000-					
15-DEC-23	SEALED AIR CORP	100,887.39	100,887.39	49,896.79-	0.00	50,990.60 I
19-DEC-23	TRADE ID: 1610091607843					
	TD 23349FXQM0H 1 CL					
	PLANT-MO-EQ					
	CUSIP: 81211K100	FEES:	0.81-	POST PERIOD: 12/23		
	PRICE: 35.700000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1,059.000-					
28-MAR-23	SIGNATURE BANK/NEW YORK NY	204.80	204.80	321,378.97-	0.00	321,174.17-I
30-MAR-23	U.E. DECOM MO					
	TIAA-CREF INVESTMENT MANAGEMEN					
	PLANT-MO-EQ					
	CUSIP: 82669G104	FEES:	0.01-	POST PERIOD: 03/23		
	PRICE: 0.198404	COMMISSION:	5.30-	BROKER: VIRTU AMERICAS LLC, NEW YORK		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	187.000-					
28-MAR-23	SIGNATURE BANK/NEW YORK NY	59.84	59.84	43,655.76-	0.00	43,595.92-I
30-MAR-23	PLANT-MO-EQ					
	CUSIP: 82669G104	FEES:	0.00	POST PERIOD: 03/23		
	PRICE: 0.325026	COMMISSION:	0.94-	BROKER: BARCLAYS CAPITAL LE, NEW YORK		
S	115.000-					
15-DEC-23	SIMON PROPERTY GROUP INC	16,600.11	16,600.11	12,420.46-	0.00	4,179.65 I
19-DEC-23	TRADE ID: 1610091608178					
	TD 23349FXRZL0 1 CL					
	PLANT-MO-EQ					
	CUSIP: 828806109	FEES:	0.14-	POST PERIOD: 12/23		
	PRICE: 144.350000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	201.000-					
15-DEC-23	A O SMITH CORP	15,919.07	15,919.07	11,386.17-	0.00	4,532.90 I
19-DEC-23	TRADE ID: 1610091608983					
	TD 23349FXSRGQ 1 CL					
	PLANT-MO-EQ					
	CUSIP: 831865209	FEES:	0.13-	POST PERIOD: 12/23		
	PRICE: 79.200000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1,125.000-					
15-DEC-23	SOLAREDGE TECHNOLOGIES INC	109,259.12	109,259.12	319,120.13-	0.00	209,861.01-I
19-DEC-23	TRADE ID: 1610091605840					
	TD 23349FXJVBM 1 CL					
	PLANT-MO-EQ					
	CUSIP: 83417M104	FEES:	0.88-	POST PERIOD: 12/23		
	PRICE: 97.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	300.000-					
17-MAR-23	STATE STREET CORP	21,529.63	21,529.63	20,125.13-	0.00	1,404.50 I
21-MAR-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 857477103	FEES:	0.17-	POST PERIOD: 03/23		
	PRICE: 71.770000	COMMISSION:	1.20-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
S	556.000-					
15-SEP-23	STATE STREET CORP	39,946.06	39,946.06	22,403.40-	0.00	17,542.66 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 857477103	FEES:	0.32-	POST PERIOD: 09/23		
	PRICE: 71.850000	COMMISSION:	2.22-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	191.000-					
15-DEC-23	STATE STREET CORP	14,827.21	14,827.21	7,603.71-	0.00	7,223.50 I
19-DEC-23	TRADE ID: 1610091607966 TD 23349FXR1R1 1 CL PLANT-MO-EQ					
	CUSIP: 857477103	FEES:	0.12-	POST PERIOD: 12/23		
	PRICE: 77.630000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	244.000-					
15-SEP-23	STEEL DYNAMICS INC	24,084.06	24,084.06	25,573.64-	0.00	1,489.58-I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 858119100	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 98.710000	COMMISSION:	0.98-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	615.000-					
15-DEC-23	SYNCHRONY FINANCIAL	22,828.61	22,828.61	18,815.92-	0.00	4,012.69 I
19-DEC-23	TRADE ID: 1610091608329 TD 23349FXS4LV 1 CL PLANT-MO-EQ					
	CUSIP: 87165B103	FEES:	0.19-	POST PERIOD: 12/23		
	PRICE: 37.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	380.000-					
16-JUN-23	T-MOBILE US INC	49,751.48	49,751.48	53,269.56-	0.00	3,518.08-I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 872590104	FEES:	0.40-	POST PERIOD: 06/23		
	PRICE: 130.930000	COMMISSION:	1.52-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	1,142.000-					
15-SEP-23	T-MOBILE US INC	162,078.19	162,078.19	131,872.59-	0.00	30,205.60 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 872590104	FEES:	1.30-	POST PERIOD: 09/23		
	PRICE: 141.930000	COMMISSION:	4.57-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	156.000-					
15-DEC-23	T-MOBILE US INC	24,359.20	24,359.20	17,186.36-	0.00	7,172.84 I
19-DEC-23	TRADE ID: 1610091615415 TD 23349FZKGVX 1 CL PLANT-MO-EQ					
	CUSIP: 872590104	FEES:	0.20-	POST PERIOD: 12/23		
	PRICE: 156.150000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	268.000-					
15-SEP-23	TEXTRON INC	20,423.04	20,423.04	3,621.80-	0.00	16,801.24 I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 883203101	FEES:	0.17-	POST PERIOD: 09/23		
	PRICE: 76.210000	COMMISSION:	1.07-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		

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S	88.000-					
16-JUN-23	THERMO FISHER SCIENTIFIC INC	47,281.67	47,281.67	50,435.18-	0.00	3,153.51-I
21-JUN-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 883556102	FEES:	0.38-	POST PERIOD: 06/23		
	PRICE: 537.300000	COMMISSION:	0.35-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	135.000-					
15-SEP-23	TRAVELERS COS INC/THE	22,247.28	22,247.28	4,417.20-	0.00	17,830.08 I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 89417E109	FEES:	0.18-	POST PERIOD: 09/23		
	PRICE: 164.800000	COMMISSION:	0.54-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	61.000-					
15-SEP-23	ULTA BEAUTY INC	25,227.33	25,227.33	12,503.19-	0.00	12,724.14 I
19-SEP-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 90384S303	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 413.570000	COMMISSION:	0.24-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	27.000-					
15-DEC-23	UNITED RENTALS INC	15,436.85	15,436.85	3,176.69-	0.00	12,260.16 I
19-DEC-23	TRADE ID: 1610091606741					
	TD 23349FXKZ91 1 CL					
	PLANT-MO-EQ					
	CUSIP: 911363109	FEES:	0.13-	POST PERIOD: 12/23		
	PRICE: 571.740000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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S	104.000-					
15-SEP-23	UNITEDHEALTH GROUP INC	50,615.98	50,615.98	56,014.72-	0.00	5,398.74-I
19-SEP-23	U.E. DECOM MO					
	CTSY CABRERA CAPITAL MARKETS,L					
	PLANT-MO-EQ					
	CUSIP: 91324P102	FEES:	0.40-	POST PERIOD: 09/23		
	PRICE: 486.700000	COMMISSION:	0.42-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	34.000-					
15-DEC-23	UNITEDHEALTH GROUP INC	18,057.93	18,057.93	18,462.14-	0.00	404.21-I
19-DEC-23	TRADE ID: 1610091614229					
	TD 23349FZG9RW 1 CL					
	PLANT-MO-EQ					
	CUSIP: 91324P102	FEES:	0.15-	POST PERIOD: 12/23		
	PRICE: 531.120000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	139.000-					
16-JUN-23	UNIVERSAL HEALTH SERVICES INC	20,657.45	20,657.45	14,661.37-	0.00	5,996.08 I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 913903100	FEES:	0.17-	POST PERIOD: 06/23		
	PRICE: 148.620000	COMMISSION:	0.56-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	406.000-					
16-JUN-23	VALERO ENERGY CORP	46,367.27	46,367.27	6,376.79-	0.00	39,990.48 I
21-JUN-23	U.E. DECOM MO					
	CTSY GUZMAN CO.					
	PLANT-MO-EQ					
	CUSIP: 91913Y100	FEES:	0.37-	POST PERIOD: 06/23		
	PRICE: 114.210000	COMMISSION:	1.62-	BROKER: GUZMAN AND COMPANY, NEW YORK		

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S	160.000-					
15-SEP-23	VALERO ENERGY CORP	22,987.98	22,987.98	2,513.02-	0.00	20,474.96 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 91913Y100	FEES:	0.18-	POST PERIOD: 09/23		
	PRICE: 143.680000	COMMISSION:	0.64-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	237.000-					
15-DEC-23	VALERO ENERGY CORP	30,470.84	30,470.84	3,722.42-	0.00	26,748.42 I
19-DEC-23	TRADE ID: 1610091615432 TD 23349FZKHF5 1 CL PLANT-MO-EQ					
	CUSIP: 91913Y100	FEES:	0.25-	POST PERIOD: 12/23		
	PRICE: 128.570000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	186.000-					
16-JUN-23	VERISK ANALYTICS INC	41,759.64	41,759.64	16,243.25-	0.00	25,516.39 I
21-JUN-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 92345Y106	FEES:	0.34-	POST PERIOD: 06/23		
	PRICE: 224.520000	COMMISSION:	0.74-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	2,544.000-					
15-SEP-23	VIATRIS INC	24,844.50	24,844.50	38,436.53-	0.00	13,592.03-I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 92556V106	FEES:	0.20-	POST PERIOD: 09/23		
	PRICE: 9.770000	COMMISSION:	10.18-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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S	134.000-					
16-JUN-23	VISA INC	30,673.15	30,673.15	29,493.23-	0.00	1,179.92 I
21-JUN-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 92826C839	FEES:	0.25-	POST PERIOD: 06/23		
	PRICE: 228.910000	COMMISSION:	0.54-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	205.000-					
15-SEP-23	VISA INC	49,418.13	49,418.13	42,413.27-	0.00	7,004.86 I
19-SEP-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 92826C839	FEES:	0.40-	POST PERIOD: 09/23		
	PRICE: 241.070000	COMMISSION:	0.82-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		
S	281.000-					
15-DEC-23	VISA INC	72,505.84	72,505.84	58,866.64-	0.00	13,639.20 I
19-DEC-23	TRADE ID: 1610091608734 TD 23349FXSJW4 1 CL PLANT-MO-EQ					
	CUSIP: 92826C839	FEES:	0.59-	POST PERIOD: 12/23		
	PRICE: 258.030000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	3,361.000-					
04-JAN-23	VORNADO REALTY TRUST	71,357.43	71,357.43	162,745.94-	0.00	91,388.51-I
06-JAN-23	TIAA-CREF INV MGMT LLC SPECIAL PRICE PLANT-MO-EQ					
	CUSIP: 929042109	FEES:	1.64-	POST PERIOD: 01/23		
	PRICE: 21.231499	COMMISSION:	0.00	BROKER: GOLDMAN SACHS & CO, NY		

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S	1,120.000-					
03-OCT-23	WK KELLOGG CO	14,112.89	14,112.89	8,739.65-	0.00	5,373.24 I
05-OCT-23	TIAA-CREF INVESTMENT MANAGEME NT UE DECOM MO UNSOLICITED PLANT-MO-EQ					
	CUSIP: 92942W107	FEES:	0.12-	POST PERIOD: 10/23		
	PRICE: 12.604901	COMMISSION:	4.48-	BROKER: PIPER JAFFRAY & CO., JERSEY CITY		
S	125.000-					
05-OCT-23	WK KELLOGG CO	1,249.49	1,249.49	807.13-	0.00	442.36 I
10-OCT-23	TIAA- CREF INVESTMENT MANAGEM A/C U.E. DECOM MO PLANT-MO-EQ					
	CUSIP: 92942W107	FEES:	0.01-	POST PERIOD: 10/23		
	PRICE: 10.000000	COMMISSION:	0.50-	BROKER: INSTINET CLEARING SER INC, NEW YORK		
S	122.000-					
15-DEC-23	WASTE MANAGEMENT INC	21,294.92	21,294.92	18,631.88-	0.00	2,663.04 I
19-DEC-23	TRADE ID: 1610091607751 TD 23349FXQPD6 1 CL PLANT-MO-EQ					
	CUSIP: 94106L109	FEES:	0.18-	POST PERIOD: 12/23		
	PRICE: 174.550000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	1,002.000-					
16-JUN-23	WELLS FARGO & CO	42,260.01	42,260.01	44,822.67-	0.00	2,562.66-I
21-JUN-23	U.E. DECOM MO CTSY CABRERA CAPITAL MARKETS,L PLANT-MO-EQ					
	CUSIP: 949746101	FEES:	0.34-	POST PERIOD: 06/23		
	PRICE: 42.180000	COMMISSION:	4.01-	BROKER: CABRERA CAPITAL MARKETS, CHICAGO		

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S	1,813.000-					
15-SEP-23	WELLS FARGO & CO	77,860.48	77,860.48	70,960.59-	0.00	6,899.89 I
19-SEP-23	U.E. DECOM MO CTSY GUZMAN CO. PLANT-MO-EQ					
	CUSIP: 949746101	FEES:	0.62-	POST PERIOD: 09/23		
	PRICE: 42.950000	COMMISSION:	7.25-	BROKER: GUZMAN AND COMPANY, NEW YORK		
S	389.000-					
15-DEC-23	WELLS FARGO & CO	19,570.43	19,570.43	9,777.13-	0.00	9,793.30 I
19-DEC-23	TRADE ID: 1610091609348 TD 23349FXT3HN 1 CL PLANT-MO-EQ					
	CUSIP: 949746101	FEES:	0.16-	POST PERIOD: 12/23		
	PRICE: 50.310000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		
S	224.000-					
15-SEP-23	WYNN RESORTS LTD	21,735.88	21,735.88	36,512.62-	0.00	14,776.74-I
19-SEP-23	TIAA-CREF INVESTMENT MGMT. LL C U .E. DECOM MO AVERAGE UNI PLANT-MO-EQ					
	CUSIP: 983134107	FEES:	0.18-	POST PERIOD: 09/23		
	PRICE: 97.040000	COMMISSION:	0.90-	BROKER: LOOP CAPITAL MARKETS, JERSEY CITY		
S	75.000-					
15-DEC-23	ZOETIS INC	14,721.63	14,721.63	13,225.00-	0.00	1,496.63 I
19-DEC-23	TRADE ID: 1610091609541 TD 23349FXT9L8 1 CL PLANT-MO-EQ					
	CUSIP: 98978V103	FEES:	0.12-	POST PERIOD: 12/23		
	PRICE: 196.290000	COMMISSION:	0.00	BROKER: J.P MORGAN SECURITIES INC, NEW YORK		

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TOTAL EQUITY						
TRADED - SETTLED CURRENT PERIOD						
	U.S. DOLLAR	11,647,213.69	11,647,213.69	9,221,532.55-	0.00	2,425,681.14 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL SALES						
TRADED - SETTLED CURRENT PERIOD						
	U.S. DOLLAR	298,898,918.52	298,898,918.52	304,157,068.41-	0.00	5,258,149.89-I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PRINCIPAL PAYMENTS (* INDICATES PENDING SETTLEMENT)						
FIXED INCOME SECURITIES						
U.S. DOLLAR						
PD	4,618.650-					
01-FEB-23	COMM 2014-UBS3 MORTGAG UBS3 A3	4,618.65	4,618.65	4,865.40-	0.00	246.75-I
01-FEB-23	3.546% 06/10/2047 DD 06/01/14					
10-FEB-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	69,321.540-					
01-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3	69,321.54	69,321.54	72,958.17-	0.00	3,636.63-I
01-OCT-23	3.546% 06/10/2047 DD 06/01/14					
03-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	4,942.010-					
01-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3	4,942.01	4,942.01	5,200.65-	0.00	258.64-I
01-NOV-23	3.546% 06/10/2047 DD 06/01/14					
10-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	20,773.450-					
01-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3	20,773.45	20,773.45	21,858.11-	0.00	1,084.66-I
01-DEC-23	3.546% 06/10/2047 DD 06/01/14					
12-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	52,987.670-					
15-JAN-23	CNH EQUIPMENT TRUST 2021- A A3	52,987.67	52,987.67	52,980.05-	0.00	7.62 I
15-JAN-23	0.400% 12/15/2025 DD 03/15/21					
17-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23						
PD	49,798.790-					
15-FEB-23	CNH EQUIPMENT TRUST 2021- A A3	49,798.79	49,798.79	49,791.83-	0.00	6.96 I
15-FEB-23	0.400% 12/15/2025 DD 03/15/21					
	PLANT-MO-FI					
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23						
PD	38,607.140-					
15-MAR-23	CNH EQUIPMENT TRUST 2021- A A3	38,607.14	38,607.14	38,601.89-	0.00	5.25 I
15-MAR-23	0.400% 12/15/2025 DD 03/15/21					
	PLANT-MO-FI					
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23						
PD	67,306.380-					
15-APR-23	CNH EQUIPMENT TRUST 2021- A A3	67,306.38	67,306.38	67,297.52-	0.00	8.86 I
15-APR-23	0.400% 12/15/2025 DD 03/15/21					
17-APR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23						
PD	63,658.570-					
15-MAY-23	CNH EQUIPMENT TRUST 2021- A A3	63,658.57	63,658.57	63,650.44-	0.00	8.13 I
15-MAY-23	0.400% 12/15/2025 DD 03/15/21					
	PLANT-MO-FI					
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	69,927.020-					
15-JUN-23	CNH EQUIPMENT TRUST 2021- A A3	69,927.02	69,927.02	69,918.38-	0.00	8.64 I
15-JUN-23	0.400% 12/15/2025 DD 03/15/21					
	PLANT-MO-FI					
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23						
PD	73,440.760-					
15-JUL-23	CNH EQUIPMENT TRUST 2021- A A3	73,440.76	73,440.76	73,431.99-	0.00	8.77 I
15-JUL-23	0.400% 12/15/2025 DD 03/15/21					
17-JUL-23						
	PLANT-MO-FI					
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23						
PD	64,083.560-					
15-AUG-23	CNH EQUIPMENT TRUST 2021- A A3	64,083.56	64,083.56	64,076.17-	0.00	7.39 I
15-AUG-23	0.400% 12/15/2025 DD 03/15/21					
	PLANT-MO-FI					
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23						
PD	59,260.080-					
15-SEP-23	CNH EQUIPMENT TRUST 2021- A A3	59,260.08	59,260.08	59,253.49-	0.00	6.59 I
15-SEP-23	0.400% 12/15/2025 DD 03/15/21					
	PLANT-MO-FI					
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23						
PD	61,682.520-					
15-OCT-23	CNH EQUIPMENT TRUST 2021- A A3	61,682.52	61,682.52	61,675.92-	0.00	6.60 I
15-OCT-23	0.400% 12/15/2025 DD 03/15/21					
16-OCT-23						
	PLANT-MO-FI					
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
PD	60,096.310-					
15-NOV-23	CNH EQUIPMENT TRUST 2021- A A3	60,096.31	60,096.31	60,090.12-	0.00	6.19 I
15-NOV-23	0.400% 12/15/2025 DD 03/15/21					
	PLANT-MO-FI					
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23						
PD	63,837.950-					
15-DEC-23	CNH EQUIPMENT TRUST 2021- A A3	63,837.95	63,837.95	63,831.64-	0.00	6.31 I
15-DEC-23	0.400% 12/15/2025 DD 03/15/21					
	PLANT-MO-FI					
PAYMENT PERIOD 15-DEC-23 TO 14-JAN-24						
PD	356,865.790-					
01-JAN-23	COMM 2013-CCRE8 MORTGAG CR8 A5	356,865.79	356,865.79	372,093.49-	0.00	15,227.70-I
01-JAN-23	VAR RT 06/10/2046 DD 06/01/13					
12-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	362,457.380-					
01-FEB-23	COMM 2013-CCRE8 MORTGAG CR8 A5	362,457.38	362,457.38	377,886.71-	0.00	15,429.33-I
01-FEB-23	VAR RT 06/10/2046 DD 06/01/13					
10-FEB-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	145,889.980-					
01-MAR-23	COMM 2013-CCRE8 MORTGAG CR8 A5	145,889.98	145,889.98	152,086.84-	0.00	6,196.86-I
01-MAR-23	VAR RT 06/10/2046 DD 06/01/13					
10-MAR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
PD	166,735.150-					
01-APR-23	COMM 2013-CCRE8 MORTGAG CR8 A5	166,735.15	166,735.15	173,800.34-	0.00	7,065.19-I
01-APR-23	VAR RT 06/10/2046 DD 06/01/13					
12-APR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	51,187.570-					
15-JAN-23	CARMAX AUTO OWNER TRUST 2 1 A3	51,187.57	51,187.57	51,183.43-	0.00	4.14 I
15-JAN-23	1.890% 12/16/2024 DD 01/22/20					
17-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23						
PD	49,137.080-					
15-FEB-23	CARMAX AUTO OWNER TRUST 2 1 A3	49,137.08	49,137.08	49,133.28-	0.00	3.80 I
15-FEB-23	1.890% 12/16/2024 DD 01/22/20					
	PLANT-MO-FI					
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23						
PD	46,751.210-					
15-MAR-23	CARMAX AUTO OWNER TRUST 2 1 A3	46,751.21	46,751.21	46,747.74-	0.00	3.47 I
15-MAR-23	1.890% 12/16/2024 DD 01/22/20					
	PLANT-MO-FI					
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23						
PD	53,012.620-					
15-APR-23	CARMAX AUTO OWNER TRUST 2 1 A3	53,012.62	53,012.62	53,008.86-	0.00	3.76 I
15-APR-23	1.890% 12/16/2024 DD 01/22/20					
17-APR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
PD	45,356.130-					
15-MAY-23	CARMAX AUTO OWNER TRUST 2 1 A3	45,356.13	45,356.13	45,353.06-	0.00	3.07 I
15-MAY-23	1.890% 12/16/2024 DD 01/22/20					
	PLANT-MO-FI					
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23						
PD	47,576.900-					
15-JUN-23	CARMAX AUTO OWNER TRUST 2 1 A3	47,576.90	47,576.90	47,573.84-	0.00	3.06 I
15-JUN-23	1.890% 12/16/2024 DD 01/22/20					
	PLANT-MO-FI					
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23						
PD	44,759.400-					
15-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3	44,759.40	44,759.40	44,756.67-	0.00	2.73 I
15-JUL-23	1.890% 12/16/2024 DD 01/22/20					
17-JUL-23						
	PLANT-MO-FI					
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23						
PD	41,414.140-					
15-AUG-23	CARMAX AUTO OWNER TRUST 2 1 A3	41,414.14	41,414.14	41,411.75-	0.00	2.39 I
15-AUG-23	1.890% 12/16/2024 DD 01/22/20					
	PLANT-MO-FI					
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23						
PD	44,324.110-					
15-SEP-23	CARMAX AUTO OWNER TRUST 2 1 A3	44,324.11	44,324.11	44,321.71-	0.00	2.40 I
15-SEP-23	1.890% 12/16/2024 DD 01/22/20					
	PLANT-MO-FI					
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23						
PD	16,925.745-					
15-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	16,925.75	16,925.75	16,924.87-	0.00	.88 I
15-OCT-23	1.890% 12/16/2024 DD 01/22/20					
	PLANT-MO-FI					
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	34,764.820-					
10-AUG-23	CARVANA AUTO RECEIVABLES P4 A3	34,764.82	34,764.82	34,762.79-	0.00	2.03 I
10-AUG-23	1.310% 01/11/2027 DD 12/29/21					
	PLANT-MO-FI					
PAYMENT PERIOD 10-AUG-23 TO 09-SEP-23						
PD	47,095.150-					
10-SEP-23	CARVANA AUTO RECEIVABLES P4 A3	47,095.15	47,095.15	47,092.48-	0.00	2.67 I
10-SEP-23	1.310% 01/11/2027 DD 12/29/21					
11-SEP-23						
	PLANT-MO-FI					
PAYMENT PERIOD 10-SEP-23 TO 09-OCT-23						
PD	42,690.980-					
10-OCT-23	CARVANA AUTO RECEIVABLES P4 A3	42,690.98	42,690.98	42,688.62-	0.00	2.36 I
10-OCT-23	1.310% 01/11/2027 DD 12/29/21					
	PLANT-MO-FI					
PAYMENT PERIOD 10-OCT-23 TO 09-NOV-23						
PD	42,650.020-					
10-NOV-23	CARVANA AUTO RECEIVABLES P4 A3	42,650.02	42,650.02	42,647.72-	0.00	2.30 I
10-NOV-23	1.310% 01/11/2027 DD 12/29/21					
	PLANT-MO-FI					
PAYMENT PERIOD 10-NOV-23 TO 09-DEC-23						
PD	40,831.360-					
10-DEC-23	CARVANA AUTO RECEIVABLES P4 A3	40,831.36	40,831.36	40,829.21-	0.00	2.15 I
10-DEC-23	1.310% 01/11/2027 DD 12/29/21					
11-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 10-DEC-23 TO 09-JAN-24						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	175,545.330-					
22-NOV-23	DELL EQUIPMENT FINAN 1 A3 144A	175,545.33	175,545.33	175,522.72-	0.00	22.61 I
22-NOV-23	2.490% 08/23/2027 DD 03/16/22					
	PLANT-MO-FI					
PAYMENT PERIOD 22-NOV-23 TO 21-DEC-23						
PD	112,411.770-					
22-DEC-23	DELL EQUIPMENT FINAN 1 A3 144A	112,411.77	112,411.77	112,397.60-	0.00	14.17 I
22-DEC-23	2.490% 08/23/2027 DD 03/16/22					
	PLANT-MO-FI					
PAYMENT PERIOD 22-DEC-23 TO 21-JAN-24						
PD	6,390.440-					
01-JAN-23	FHLMC POOL #SD-1440	6,390.44	6,390.44	6,290.33-	0.00	100.11 I
01-JAN-23	3.500% 07/01/2052 DD 08/01/22					
25-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	5,947.880-					
01-FEB-23	FHLMC POOL #SD-1440	5,947.88	5,947.88	5,854.86-	0.00	93.02 I
01-FEB-23	3.500% 07/01/2052 DD 08/01/22					
27-FEB-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	13,677.250-					
01-MAR-23	FHLMC POOL #SD-1440	13,677.25	13,677.25	13,463.66-	0.00	213.59 I
01-MAR-23	3.500% 07/01/2052 DD 08/01/22					
27-MAR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	6,261.000-					
01-APR-23	FHLMC POOL #SD-1440	6,261.00	6,261.00	6,163.39-	0.00	97.61 I
01-APR-23	3.500% 07/01/2052 DD 08/01/22					
25-APR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	16,355.950-					
01-MAY-23	FHLMC POOL #SD-1440	16,355.95	16,355.95	16,101.35-	0.00	254.60 I
01-MAY-23	3.500% 07/01/2052 DD 08/01/22					
25-MAY-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	6,124.750-					
01-JUN-23	FHLMC POOL #SD-1440	6,124.75	6,124.75	6,029.57-	0.00	95.18 I
01-JUN-23	3.500% 07/01/2052 DD 08/01/22					
26-JUN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	6,739.820-					
01-JUL-23	FHLMC POOL #SD-1440	6,739.82	6,739.82	6,635.25-	0.00	104.57 I
01-JUL-23	3.500% 07/01/2052 DD 08/01/22					
25-JUL-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	24,799.380-					
01-AUG-23	FHLMC POOL #SD-1440	24,799.38	24,799.38	24,415.25-	0.00	384.13 I
01-AUG-23	3.500% 07/01/2052 DD 08/01/22					
25-AUG-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	13,255.170-					
01-SEP-23	FHLMC POOL #SD-3516	13,255.17	13,255.17	13,257.24-	0.00	2.07-I
01-SEP-23	5.500% 08/01/2053 DD 07/01/23					
25-SEP-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	18,777.740-					
01-OCT-23	FHLMC POOL #SD-3516	18,777.74	18,777.74	18,780.66-	0.00	2.92-I
01-OCT-23	5.500% 08/01/2053 DD 07/01/23					
25-OCT-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	17,955.780-					
01-NOV-23	FHLMC POOL #SD-3516	17,955.78	17,955.78	17,958.57-	0.00	2.79-I
01-NOV-23	5.500% 08/01/2053 DD 07/01/23					
27-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	22,972.820-					
01-DEC-23	FHLMC POOL #SD-3516	22,972.82	22,972.82	22,976.39-	0.00	3.57-I
01-DEC-23	5.500% 08/01/2053 DD 07/01/23					
26-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	4,595.580-					
01-JAN-23	FHLMC MULTICLASS MTG 4582 GA	4,595.58	4,595.58	4,707.73-	0.00	112.15-I
01-JAN-23	VAR RT 03/15/2052 DD 05/01/16					
17-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	3,325.680-					
01-FEB-23	FHLMC MULTICLASS MTG 4582 GA	3,325.68	3,325.68	3,406.71-	0.00	81.03-I
01-FEB-23	VAR RT 03/15/2052 DD 05/01/16					
15-FEB-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	2,644.050-					
01-MAR-23	FHLMC MULTICLASS MTG 4582 GA	2,644.05	2,644.05	2,708.37-	0.00	64.32-I
01-MAR-23	VAR RT 03/15/2052 DD 05/01/16					
15-MAR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	4,024.830-					
01-APR-23	FHLMC MULTICLASS MTG 4582 GA	4,024.83	4,024.83	4,122.59-	0.00	97.76-I
01-APR-23	VAR RT 03/15/2052 DD 05/01/16					
17-APR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	2,780.490-					
01-MAY-23	FHLMC MULTICLASS MTG 4582 GA	2,780.49	2,780.49	2,847.91-	0.00	67.42-I
01-MAY-23	VAR RT 03/15/2052 DD 05/01/16					
15-MAY-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	43,739.410-					
01-JAN-23	FHLMC MULTICLASS MTG K030 A2	43,739.41	43,739.41	43,882.86-	0.00	143.45-I
01-JAN-23	VAR RT 04/25/2023 DD 08/01/13					
25-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	63,757.750-					
01-FEB-23	FHLMC MULTICLASS MTG K030 A2	63,757.75	63,757.75	63,910.92-	0.00	153.17-I
01-FEB-23	VAR RT 04/25/2023 DD 08/01/13					
27-FEB-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	23,900.970-					
01-MAR-23	FHLMC MULTICLASS MTG K030 A2	23,900.97	23,900.97	23,939.41-	0.00	38.44-I
01-MAR-23	VAR RT 04/25/2023 DD 08/01/13					
27-MAR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	368,955.640-					
01-JAN-23	FHLMC MULTICLASS MTG K029 A2	368,955.64	368,955.64	369,661.56-	0.00	705.92-I
01-JAN-23	VAR RT 02/25/2023 DD 07/01/13					
25-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	28,026.600-					
01-JAN-23	FNMA POOL #0AL2866	28,026.60	28,026.60	28,346.27-	0.00	319.67-I
01-JAN-23	3.500% 11/01/2042 DD 01/01/13					
25-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	19,805.130-					
01-FEB-23	FNMA POOL #0AL2866	19,805.13	19,805.13	20,030.35-	0.00	225.22-I
01-FEB-23	3.500% 11/01/2042 DD 01/01/13					
27-FEB-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
PD	20,946.710-					
01-MAR-23	FNMA POOL #0AL2866	20,946.71	20,946.71	21,184.26-	0.00	237.55-I
01-MAR-23	3.500% 11/01/2042 DD 01/01/13					
27-MAR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	21,366.850-					
01-APR-23	FNMA POOL #0AL2866	21,366.85	21,366.85	21,608.43-	0.00	241.58-I
01-APR-23	3.500% 11/01/2042 DD 01/01/13					
25-APR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	29,036.180-					
01-MAY-23	FNMA POOL #0AL2866	29,036.18	29,036.18	29,363.50-	0.00	327.32-I
01-MAY-23	3.500% 11/01/2042 DD 01/01/13					
25-MAY-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	13,252.690-					
01-JUN-23	FNMA POOL #0AL2866	13,252.69	13,252.69	13,401.63-	0.00	148.94-I
01-JUN-23	3.500% 11/01/2042 DD 01/01/13					
26-JUN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	32,294.110-					
01-JUL-23	FNMA POOL #0AL2866	32,294.11	32,294.11	32,655.96-	0.00	361.85-I
01-JUL-23	3.500% 11/01/2042 DD 01/01/13					
25-JUL-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
PD	26,103.360-					
01-AUG-23	FNMA POOL #0AL2866	26,103.36	26,103.36	26,394.93-	0.00	291.57-I
01-AUG-23	3.500% 11/01/2042 DD 01/01/13					
25-AUG-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	20,053.840-					
01-SEP-23	FNMA POOL #0AL2866	20,053.84	20,053.84	20,277.14-	0.00	223.30-I
01-SEP-23	3.500% 11/01/2042 DD 01/01/13					
25-SEP-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	13,301.370-					
01-OCT-23	FNMA POOL #0AL2866	13,301.37	13,301.37	13,449.03-	0.00	147.66-I
01-OCT-23	3.500% 11/01/2042 DD 01/01/13					
25-OCT-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	39,658.230-					
01-NOV-23	FNMA POOL #0AL2866	39,658.23	39,658.23	40,097.09-	0.00	438.86-I
01-NOV-23	3.500% 11/01/2042 DD 01/01/13					
27-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	17,742.440-					
01-DEC-23	FNMA POOL #0AL2866	17,742.44	17,742.44	17,938.17-	0.00	195.73-I
01-DEC-23	3.500% 11/01/2042 DD 01/01/13					
26-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	4,185.270-					
01-JAN-23	FHLMC MULTICLASS MTG 3625 B	4,185.27	4,185.27	4,238.15-	0.00	52.88-I
01-JAN-23	4.000% 01/15/2025 DD 01/01/10					
17-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	5,413.090-					
01-FEB-23	FHLMC MULTICLASS MTG 3625 B	5,413.09	5,413.09	5,478.79-	0.00	65.70-I
01-FEB-23	4.000% 01/15/2025 DD 01/01/10					
15-FEB-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	4,943.240-					
01-MAR-23	FHLMC MULTICLASS MTG 3625 B	4,943.24	4,943.24	5,001.01-	0.00	57.77-I
01-MAR-23	4.000% 01/15/2025 DD 01/01/10					
15-MAR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	4,123.560-					
01-APR-23	FHLMC MULTICLASS MTG 3625 B	4,123.56	4,123.56	4,169.68-	0.00	46.12-I
01-APR-23	4.000% 01/15/2025 DD 01/01/10					
17-APR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	5,094.120-					
01-MAY-23	FHLMC MULTICLASS MTG 3625 B	5,094.12	5,094.12	5,148.62-	0.00	54.50-I
01-MAY-23	4.000% 01/15/2025 DD 01/01/10					
15-MAY-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	3,958.380-					
01-JUN-23	FHLMC MULTICLASS MTG 3625 B	3,958.38	3,958.38	3,998.74-	0.00	40.36-I
01-JUN-23	4.000% 01/15/2025 DD 01/01/10					
15-JUN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	3,817.930-					
01-JUL-23	FHLMC MULTICLASS MTG 3625 B	3,817.93	3,817.93	3,854.99-	0.00	37.06-I
01-JUL-23	4.000% 01/15/2025 DD 01/01/10					
17-JUL-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	4,155.150-					
01-AUG-23	FHLMC MULTICLASS MTG 3625 B	4,155.15	4,155.15	4,193.38-	0.00	38.23-I
01-AUG-23	4.000% 01/15/2025 DD 01/01/10					
15-AUG-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	4,342.430-					
01-SEP-23	FHLMC MULTICLASS MTG 3625 B	4,342.43	4,342.43	4,380.18-	0.00	37.75-I
01-SEP-23	4.000% 01/15/2025 DD 01/01/10					
15-SEP-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	3,949.720-					
01-OCT-23	FHLMC MULTICLASS MTG 3625 B	3,949.72	3,949.72	3,982.11-	0.00	32.39-I
01-OCT-23	4.000% 01/15/2025 DD 01/01/10					
16-OCT-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	3,818.570-					
01-NOV-23	FHLMC MULTICLASS MTG 3625 B	3,818.57	3,818.57	3,847.94-	0.00	29.37-I
01-NOV-23	4.000% 01/15/2025 DD 01/01/10					
15-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	4,252.120-					
01-DEC-23	FHLMC MULTICLASS MTG 3625 B	4,252.12	4,252.12	4,282.72-	0.00	30.60-I
01-DEC-23	4.000% 01/15/2025 DD 01/01/10					
15-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	13,424.770-					
01-JAN-23	FNMA POOL #0BV7937	13,424.77	13,424.77	13,422.69-	0.00	2.08 I
01-JAN-23	4.000% 08/01/2052 DD 08/01/22					
25-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	12,098.710-					
01-FEB-23	FNMA POOL #0BV7937	12,098.71	12,098.71	12,096.83-	0.00	1.88 I
01-FEB-23	4.000% 08/01/2052 DD 08/01/22					
27-FEB-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	5,475.500-					
01-MAR-23	FNMA POOL #0BV7937	5,475.50	5,475.50	5,474.65-	0.00	.85 I
01-MAR-23	4.000% 08/01/2052 DD 08/01/22					
27-MAR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	(ORIGINAL SHARES/PAR VALUE) 9,522.920-					
01-APR-23	FNMA POOL #0BV7937	9,522.92	9,522.92	9,521.45-	0.00	1.47 I
01-APR-23	4.000% 08/01/2052 DD 08/01/22					
25-APR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						
PD	15,637.820-					
01-MAY-23	FNMA POOL #0BV7937	15,637.82	15,637.82	15,635.41-	0.00	2.41 I
01-MAY-23	4.000% 08/01/2052 DD 08/01/22					
25-MAY-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	7,399.530-					
01-JUN-23	FNMA POOL #0BV7937	7,399.53	7,399.53	7,398.39-	0.00	1.14 I
01-JUN-23	4.000% 08/01/2052 DD 08/01/22					
26-JUN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	14,723.790-					
01-JUL-23	FNMA POOL #0BV7937	14,723.79	14,723.79	14,721.52-	0.00	2.27 I
01-JUL-23	4.000% 08/01/2052 DD 08/01/22					
25-JUL-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	22,327.940-					
01-AUG-23	FNMA POOL #0BV7937	22,327.94	22,327.94	22,324.51-	0.00	3.43 I
01-AUG-23	4.000% 08/01/2052 DD 08/01/22					
25-AUG-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	16,754.130-					
01-SEP-23	FNMA POOL #0BV7937	16,754.13	16,754.13	16,751.56-	0.00	2.57 I
01-SEP-23	4.000% 08/01/2052 DD 08/01/22					
25-SEP-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	26,362.870-					
01-OCT-23	FNMA POOL #0BV7937	26,362.87	26,362.87	26,358.83-	0.00	4.04 I
01-OCT-23	4.000% 08/01/2052 DD 08/01/22					
25-OCT-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	40,701.290-					
01-NOV-23	FNMA POOL #0BV7937	40,701.29	40,701.29	40,695.07-	0.00	6.22 I
01-NOV-23	4.000% 08/01/2052 DD 08/01/22					
27-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	19,434.170-					
01-DEC-23	FNMA POOL #0BV7937	19,434.17	19,434.17	19,431.20-	0.00	2.97 I
01-DEC-23	4.000% 08/01/2052 DD 08/01/22					
26-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	20,581.600-					
01-JAN-23	FNMA POOL #0FS2253	20,581.60	20,581.60	18,791.82-	0.00	1,789.78 I
01-JAN-23	3.500% 04/01/2050 DD 06/01/22					
25-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
	(ORIGINAL SHARES/PAR VALUE)						
PD	21,755.570-						
01-FEB-23	FNMA POOL #0FS2253	21,755.57	21,755.57	19,866.95-	0.00	1,888.62	I
01-FEB-23	3.500% 04/01/2050 DD 06/01/22						
27-FEB-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
PD	18,597.040-						
01-MAR-23	FNMA POOL #0FS2253	18,597.04	18,597.04	16,985.13-	0.00	1,611.91	I
01-MAR-23	3.500% 04/01/2050 DD 06/01/22						
27-MAR-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
PD	36,650.650-						
01-APR-23	FNMA POOL #0FS2253	36,650.65	36,650.65	33,479.45-	0.00	3,171.20	I
01-APR-23	3.500% 04/01/2050 DD 06/01/22						
25-APR-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
PD	31,786.940-						
01-MAY-23	FNMA POOL #0FS2253	31,786.94	31,786.94	29,041.22-	0.00	2,745.72	I
01-MAY-23	3.500% 04/01/2050 DD 06/01/22						
25-MAY-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
PD	21,910.400-						
01-JUN-23	FNMA POOL #0FS2253	21,910.40	21,910.40	20,021.12-	0.00	1,889.28	I
01-JUN-23	3.500% 04/01/2050 DD 06/01/22						
26-JUN-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	17,462.660-					
01-JUL-23	FNMA POOL #0FS2253	17,462.66	17,462.66	15,959.46-	0.00	1,503.20 I
01-JUL-23	3.500% 04/01/2050 DD 06/01/22					
25-JUL-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	11,312.900-					
01-AUG-23	FNMA POOL #0FS2253	11,312.90	11,312.90	10,340.81-	0.00	972.09 I
01-AUG-23	3.500% 04/01/2050 DD 06/01/22					
25-AUG-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	33,530.220-					
01-SEP-23	FNMA POOL #0FS2253	33,530.22	33,530.22	30,654.17-	0.00	2,876.05 I
01-SEP-23	3.500% 04/01/2050 DD 06/01/22					
25-SEP-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	34,868.130-					
01-OCT-23	FNMA POOL #0FS2253	34,868.13	34,868.13	31,882.50-	0.00	2,985.63 I
01-OCT-23	3.500% 04/01/2050 DD 06/01/22					
25-OCT-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	29,623.400-					
01-NOV-23	FNMA POOL #0FS2253	29,623.40	29,623.40	27,091.42-	0.00	2,531.98 I
01-NOV-23	3.500% 04/01/2050 DD 06/01/22					
27-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	15,733.220-					
01-DEC-23	FNMA POOL #0FS2253	15,733.22	15,733.22	14,390.82-	0.00	1,342.40 I
01-DEC-23	3.500% 04/01/2050 DD 06/01/22					
26-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	14,141.350-					
01-JAN-23	FNMA POOL #0FS2513	14,141.35	14,141.35	14,387.10-	0.00	245.75-I
01-JAN-23	4.000% 07/01/2052 DD 07/01/22					
25-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	21,766.080-					
01-FEB-23	FNMA POOL #0FS2513	21,766.08	21,766.08	22,143.75-	0.00	377.67-I
01-FEB-23	4.000% 07/01/2052 DD 07/01/22					
27-FEB-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	6,711.420-					
01-MAR-23	FNMA POOL #0FS2513	6,711.42	6,711.42	6,827.71-	0.00	116.29-I
01-MAR-23	4.000% 07/01/2052 DD 07/01/22					
27-MAR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						
PD	11,794.280-					
01-APR-23	FNMA POOL #0FS2513	11,794.28	11,794.28	11,998.32-	0.00	204.04-I
01-APR-23	4.000% 07/01/2052 DD 07/01/22					
25-APR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	22,038.210-					
01-MAY-23	FNMA POOL #0FS2513	22,038.21	22,038.21	22,418.89-	0.00	380.68-I
01-MAY-23	4.000% 07/01/2052 DD 07/01/22					
25-MAY-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	22,294.040-					
01-JUN-23	FNMA POOL #0FS2513	22,294.04	22,294.04	22,678.54-	0.00	384.50-I
01-JUN-23	4.000% 07/01/2052 DD 07/01/22					
26-JUN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	8,023.560-					
01-JUL-23	FNMA POOL #0FS2513	8,023.56	8,023.56	8,161.73-	0.00	138.17-I
01-JUL-23	4.000% 07/01/2052 DD 07/01/22					
25-JUL-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	22,978.720-					
01-AUG-23	FNMA POOL #0FS2513	22,978.72	22,978.72	23,373.80-	0.00	395.08-I
01-AUG-23	4.000% 07/01/2052 DD 07/01/22					
25-AUG-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	14,276.320-					
01-SEP-23	FNMA POOL #0FS2513	14,276.32	14,276.32	14,521.39-	0.00	245.07-I
01-SEP-23	4.000% 07/01/2052 DD 07/01/22					
25-SEP-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
PD	21,855.830-					
01-OCT-23	FNMA POOL #0FS2513	21,855.83	21,855.83	22,230.42-	0.00	374.59-I
01-OCT-23	4.000% 07/01/2052 DD 07/01/22					
25-OCT-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	6,673.350-					
01-NOV-23	FNMA POOL #0FS2513	6,673.35	6,673.35	6,787.54-	0.00	114.19-I
01-NOV-23	4.000% 07/01/2052 DD 07/01/22					
27-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	5,260.550-					
01-DEC-23	FNMA POOL #0FS2513	5,260.55	5,260.55	5,350.43-	0.00	89.88-I
01-DEC-23	4.000% 07/01/2052 DD 07/01/22					
26-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	9,560.780-					
01-OCT-23	FNMA POOL #0FS5231	9,560.78	9,560.78	9,540.26-	0.00	20.52 I
01-OCT-23	6.000% 07/01/2053 DD 07/01/23					
25-OCT-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	34,387.200-					
01-NOV-23	FNMA POOL #0FS5231	34,387.20	34,387.20	34,313.49-	0.00	73.71 I
01-NOV-23	6.000% 07/01/2053 DD 07/01/23					
27-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	(ORIGINAL SHARES/PAR VALUE) 5,687.920-					
01-DEC-23	FNMA POOL #0FS5231	5,687.92	5,687.92	5,675.74-	0.00	12.18 I
01-DEC-23	6.000% 07/01/2053 DD 07/01/23					
26-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	5,821.020-					
01-NOV-23	GNMA II POOL #0MA9018	5,821.02	5,821.02	5,722.41-	0.00	98.61 I
01-NOV-23	6.000% 07/20/2053 DD 07/01/23					
20-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	7,281.210-					
01-DEC-23	GNMA II POOL #0MA9018	7,281.21	7,281.21	7,157.99-	0.00	123.22 I
01-DEC-23	6.000% 07/20/2053 DD 07/01/23					
20-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	5,356.480-					
01-NOV-23	GNMA II POOL #0MA9242	5,356.48	5,356.48	5,268.68-	0.00	87.80 I
01-NOV-23	6.000% 10/20/2053 DD 10/01/23					
20-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	5,611.790-					
01-DEC-23	GNMA II POOL #0MA9242	5,611.79	5,611.79	5,519.89-	0.00	91.90 I
01-DEC-23	6.000% 10/20/2053 DD 10/01/23					
20-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	12,290.730-					
16-JAN-23	GM FINANCIAL CONSUMER AUT 4 A3	12,290.73	12,290.73	12,290.08-	0.00	.65 I
16-JAN-23	1.750% 07/16/2024 DD 10/16/19					
17-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 16-JAN-23 TO 15-FEB-23						
PD	12,169.950-					
16-FEB-23	GM FINANCIAL CONSUMER AUT 4 A3	12,169.95	12,169.95	12,169.36-	0.00	.59 I
16-FEB-23	1.750% 07/16/2024 DD 10/16/19					
	PLANT-MO-FI					
PAYMENT PERIOD 16-FEB-23 TO 15-MAR-23						
PD	3,727.420-					
01-JAN-23	GNMA GTD REMIC P/T 22-173 PQ	3,727.42	3,727.42	3,688.65-	0.00	38.77 I
01-JAN-23	5.000% 06/20/2051 DD 10/01/22					
20-JAN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23						
PD	3,602.560-					
01-FEB-23	GNMA GTD REMIC P/T 22-173 PQ	3,602.56	3,602.56	3,565.14-	0.00	37.42 I
01-FEB-23	5.000% 06/20/2051 DD 10/01/22					
21-FEB-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23						
PD	4,523.790-					
01-MAR-23	GNMA GTD REMIC P/T 22-173 PQ	4,523.79	4,523.79	4,476.86-	0.00	46.93 I
01-MAR-23	5.000% 06/20/2051 DD 10/01/22					
20-MAR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY	
PD	3,769.790-						
01-APR-23	GNMA GTD REMIC P/T 22-173 PQ	3,769.79	3,769.79	3,730.73-	0.00	39.06	I
01-APR-23	5.000% 06/20/2051 DD 10/01/22						
20-APR-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
PD	19,704.660-						
01-MAY-23	GNMA GTD REMIC P/T 22-173 PQ	19,704.66	19,704.66	19,500.78-	0.00	203.88	I
01-MAY-23	5.000% 06/20/2051 DD 10/01/22						
22-MAY-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
PD	24,538.300-						
01-JUN-23	GNMA GTD REMIC P/T 22-173 PQ	24,538.30	24,538.30	24,284.75-	0.00	253.55	I
01-JUN-23	5.000% 06/20/2051 DD 10/01/22						
20-JUN-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
PD	12,866.730-						
01-JUL-23	GNMA GTD REMIC P/T 22-173 PQ	12,866.73	12,866.73	12,733.96-	0.00	132.77	I
01-JUL-23	5.000% 06/20/2051 DD 10/01/22						
20-JUL-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
PD	13,788.030-						
01-AUG-23	GNMA GTD REMIC P/T 22-173 PQ	13,788.03	13,788.03	13,645.95-	0.00	142.08	I
01-AUG-23	5.000% 06/20/2051 DD 10/01/22						
21-AUG-23							
	PLANT-MO-FI						
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	(ORIGINAL SHARES/PAR VALUE) TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	14,699.140-					
01-SEP-23	GNMA GTD REMIC P/T 22-173 PQ	14,699.14	14,699.14	14,547.88-	0.00	151.26 I
01-SEP-23	5.000% 06/20/2051 DD 10/01/22					
20-SEP-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23						
PD	15,599.090-					
01-OCT-23	GNMA GTD REMIC P/T 22-173 PQ	15,599.09	15,599.09	15,438.79-	0.00	160.30 I
01-OCT-23	5.000% 06/20/2051 DD 10/01/22					
20-OCT-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						
PD	11,898.160-					
01-NOV-23	GNMA GTD REMIC P/T 22-173 PQ	11,898.16	11,898.16	11,776.06-	0.00	122.10 I
01-NOV-23	5.000% 06/20/2051 DD 10/01/22					
20-NOV-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23						
PD	21,950.650-					
01-DEC-23	GNMA GTD REMIC P/T 22-173 PQ	21,950.65	21,950.65	21,725.70-	0.00	224.95 I
01-DEC-23	5.000% 06/20/2051 DD 10/01/22					
20-DEC-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-DEC-23 TO 31-DEC-23						
PD	15,167.350-					
20-DEC-23	SCF EQUIPMENT LEASI 1A A3 144A	15,167.35	15,167.35	15,165.55-	0.00	1.80 I
20-DEC-23	2.920% 07/20/2029 DD 02/23/22					
	PLANT-MO-FI					
PAYMENT PERIOD 20-DEC-23 TO 19-JAN-24						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
	(ORIGINAL SHARES/PAR VALUE)					
PD	34,376.870-					
20-JAN-23	VERIZON OWNER TRUST 2019 C A1A	34,376.87	34,376.87	34,376.07-	0.00	.80 I
20-JAN-23	1.940% 04/22/2024 DD 10/08/19					
	PLANT-MO-FI					
PAYMENT PERIOD 20-JAN-23 TO 19-FEB-23						
PD	4,864.990-					
01-MAY-23	WFRBS COMMERCIAL MORTGA C22 A4	4,864.99	4,864.99	5,070.89-	0.00	205.90-I
01-MAY-23	3.488% 09/15/2057 DD 09/01/14					
17-MAY-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23						
PD	17,152.190-					
01-JUN-23	WFRBS COMMERCIAL MORTGA C22 A4	17,152.19	17,152.19	17,877.13-	0.00	724.94-I
01-JUN-23	3.488% 09/15/2057 DD 09/01/14					
16-JUN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	19,712.470-					
01-AUG-23	WFRBS COMMERCIAL MORTGA C22 A4	19,712.47	19,712.47	20,543.43-	0.00	830.96-I
01-AUG-23	3.488% 09/15/2057 DD 09/01/14					
17-AUG-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23						
PD	22,548.200-					
01-APR-23	WELLS FARGO COMMERCIAL LC18 A4	22,548.20	22,548.20	23,264.40-	0.00	716.20-I
01-APR-23	3.147% 12/15/2047 DD 12/01/14					
17-APR-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-APR-23 TO 30-APR-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
PD	42,148.480-					
01-JUN-23	WELLS FARGO COMMERCIAL LC18 A4	42,148.48	42,148.48	43,481.11-	0.00	1,332.63-I
01-JUN-23	3.147% 12/15/2047 DD 12/01/14					
16-JUN-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23						
PD	127.470-					
01-JUL-23	WELLS FARGO COMMERCIAL LC18 A4	127.47	127.47	131.49-	0.00	4.02-I
01-JUL-23	3.147% 12/15/2047 DD 12/01/14					
17-JUL-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23						
PD	8,147.290-					
01-OCT-23	WELLS FARGO COMMERCIAL LC18 A4	8,147.29	8,147.29	8,402.49-	0.00	255.20-I
01-OCT-23	3.147% 12/15/2047 DD 12/01/14					
17-OCT-23						
	PLANT-MO-FI					
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23						

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL						
FIXED INCOME SECURITIES						
TRADED - SETTLED CURRENT PERIOD						
	U.S. DOLLAR	4,891,919.10	4,891,919.10	4,924,445.46-	0.00	32,526.36-I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL PRINCIPAL PAYMENTS						
TRADED - SETTLED CURRENT PERIOD						
	U.S. DOLLAR	4,891,919.10	4,891,919.10	4,924,445.46-	0.00	32,526.36-I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
TRADED - PENDING SETTLEMENT						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C
SETTLED - TRADED PRIOR PERIOD						
	U.S. DOLLAR	0.00	0.00	0.00	0.00	
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MATURITIES						
FIXED INCOME SECURITIES						
U.S. DOLLAR						
MT	985,000.000-					
15-JUN-23	AETNA INC	985,000.00	985,000.00	985,000.00-	0.00	
15-JUN-23	2.800% 06/15/2023 DD 06/09/16					
	PLANT-MO-FI					
MT	600,000.000-					
23-FEB-23	BANCO SANTANDER SA	600,000.00	600,000.00	600,000.00-	0.00	
23-FEB-23	3.125% 02/23/2023 DD 10/23/17					
	PLANT-MO-FI					
MT	1,240,000.000-					
15-MAR-23	EUROPEAN INVESTMENT BANK	1,240,000.00	1,240,000.00	1,240,000.00-	0.00	
15-MAR-23	2.500% 03/15/2023 DD 01/17/18					
	PLANT-MO-FI					
MT	2,480,000.000-					
19-JAN-23	FEDERAL NATL MTG ASSN	2,480,000.00	2,480,000.00	2,480,000.00-	0.00	
19-JAN-23	2.375% 01/19/2023 DD 01/23/18					
	PLANT-MO-FI					
MT	12,273.230-					
25-APR-23	FHLMC MULTICLASS MTG K030 A2	12,273.23	12,273.23	12,273.23-	0.00	
25-APR-23	VAR RT 04/25/2023 DD 08/01/13					
	PLANT-MO-FI					
MT	49,225.590-					
25-FEB-23	FHLMC MULTICLASS MTG K029 A2	49,225.59	49,225.59	49,225.59-	0.00	
25-FEB-23	VAR RT 02/25/2023 DD 07/01/13					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MT	1,210,000.000-					
18-JAN-23	INTER-AMERICAN DEVELOPMENT BAN	1,210,000.00	1,210,000.00	1,210,000.00-	0.00	
18-JAN-23	2.500% 01/18/2023 DD 01/18/18					
	PLANT-MO-FI					
MT	1,050,000.000-					
20-MAY-23	RJ REYNOLDS TOBACCO CO/NC	1,050,000.00	1,050,000.00	1,050,000.00-	0.00	
20-MAY-23	3.750% 05/20/2023 DD 05/20/13					
	PLANT-MO-FI					
MT	875,000.000-					
25-FEB-23	MORGAN STANLEY	875,000.00	875,000.00	875,000.00-	0.00	
25-FEB-23	3.750% 02/25/2023 DD 02/25/13					
	PLANT-MO-FI					
MT	345,000.000-					
01-OCT-23	ROGERS COMMUNICATIONS INC	345,000.00	345,000.00	345,000.00-	0.00	
01-OCT-23	4.100% 10/01/2023 DD 10/02/13					
	PLANT-MO-FI					
MT	380,000.000-					
15-MAY-23	WASTE MANAGEMENT INC	380,000.00	380,000.00	380,000.00-	0.00	
15-MAY-23	2.400% 05/15/2023 DD 05/16/16					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL		9,226,498.82	9,226,498.82	9,226,498.82-	0.00	0.00 I
FIXED INCOME SECURITIES						0.00 C
						0.00 T
						0.00 S
TOTAL						
MATURITIES						
	U.S. DOLLAR	9,226,498.82	9,226,498.82	9,226,498.82-	0.00	0.00 I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I
						0.00 C
						0.00 T
						0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CORPORATE ACTIONS						
U.S. DOLLAR						
MW	2,936.000-					
01-NOV-23	BUNGE LTD MERGER EFFECTIVE: :01-NOV-23 TO BUNGE GLOBAL SA PLANT-MO-EQ	0.00	0.00	307,155.51-	0.00	
MW	9,660.000-					
02-MAR-23	LINDE PLC MERGER EFFECTIVE: :02-MAR-23 TO NEW LINDE PLC PLANT-MO-EQ	0.00	0.00	780,335.87-	0.00	
MM	9,660.000					
02-MAR-23	LINDE PLC MERGER EFFECTIVE: :02-MAR-23 FROM LINDE PLC PLANT-MO-EQ	0.00	0.00	780,335.87	0.00	
CD						
29-NOV-23	WILLIS TOWERS WATSON PLC 24051TOWERS WATSON & CO. (2018 PLANT-MO-EQ	49.26	49.26	0.00	0.00	49.26 I
MM	2,936.000					
01-NOV-23	BUNGE GLOBAL SA MERGER EFFECTIVE: :01-NOV-23 FROM BUNGE LTD PLANT-MO-EQ	0.00	0.00	307,155.51	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
CD 17-MAY-23	ALTRIA GROUP INC-W/I 25020ALTRIA GROUP, INC., SECURITIES LITIGATION DISTRIBUTION PLANT-MO-EQ	176.59	176.59	0.00	0.00	176.59 I
MBV 05-JUL-23	BORGWARNER INC NON TAXABLE DIST COS TO PHINIA INC PLANT-MO-EQ	0.00	0.00	18,657.38-	0.00	
CAL 12-MAY-23	139,589.110- COMM 2013-CCRE8 MORTGAG CR8 A5 VAR RT 06/10/2046 DD 06/01/13 C/DECL// US12625KAE55132728922 ORIG EVENT: US12625KAE55 PLANT-MO-FI	139,589.11	139,589.11	145,485.02-	0.00	5,895.91-I
CD 02-NOV-23	COGNIZANT TECHNOLOGY SOLUTIONS 17049COGNIZANT TECHNOLOGY SOLU PLANT-MO-EQ	244.23	244.23	0.00	0.00	244.23 I
CD 09-MAR-23	COMPUTER SCIENCES CORP 3-16575COMPUTER SCIENCES CORPORATION (SEC FAIR FUND) UPDATE PLANT-MO-EQ	35.10	35.10	0.00	0.00	35.10 I
SS 22-AUG-23	8,368.000 COPART INC STOCK SPLIT 200% EX 22AUG, PAY 22AUG, REC 14AUG PLANT-MO-EQ	0.00	0.00	0.00	0.00	

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MBV 02-OCT-23	DANAHER CORP NON TAXABLE DIST COS TO VERALTO CORP PLANT-MO-EQ	0.00	0.00	51,391.22-	0.00	
CAL 13-FEB-23	390,000.000- FIRST REPUBLIC BANK/CA VAR RT 02/12/2024 DD 02/12/20 C/DECL// US33616CHQ6913237730 2 ORIG EVENT: US33616CHQ69 PLANT-MO-FI	390,000.00	390,000.00	390,000.00-	0.00	
SNT 03-JUL-23	1,805.000 FORTREA HOLDINGS INC NON TAXABLE DISTRIBU FROM LABORATORY CORP OF A PLANT-MO-EQ	0.00	0.00	15,459.69	0.00	
CAL 16-MAR-23	256.900- GM FINANCIAL CONSUMER AUT 4 A3 1.750% 07/16/2024 DD 10/16/19 C/DECL// US36258MAD6513253289 6 ORIG EVENT: US36258MAD65 PLANT-MO-FI	256.90	256.90	256.90-	0.00	
SNT 04-JAN-23	7,091.000 GE HEALTHCARE INC NON TAXABLE DISTRIBU FROM GENERAL ELECTRIC CO PLANT-MO-EQ	0.00	0.00	390,133.14	0.00	

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SW	1,280,000.000-					
08-JUN-23	GE HEALTHCARE TECHNOLOGIE 144A 5.905% 11/22/2032 DD 11/22/22 TO 36267VAK9 PLANT-MO-FI	0.00	0.00	1,280,000.00-	0.00	1,280,000.00-I
SD	1,280,000.000					
08-JUN-23	GE HEALTHCARE TECHNOLOGIES INC 5.905% 11/22/2032 DD 05/22/23 FROM 36267VAJ2 PLANT-MO-FI	0.00	0.00	1,280,000.00	0.00	1,280,000.00 I
MBV						
04-JAN-23	GENERAL ELECTRIC CO NON TAXABLE DIST COS TO GE HEALTHCARE INC PLANT-MO-EQ	0.00	0.00	390,133.14-	0.00	
CD						
02-AUG-23	HARMAN INTERNATIONAL INDUSTRIE 17535HARMAN INTERNATIONAL INDU PLANT-MO-EQ	586.60	586.60	0.00	0.00	586.60 I
SW	868.000-					
22-AUG-23	JOHNSON & JOHNSON 49177J102 PLANT-MO-EQ	0.00	0.00	49,290.17-	0.00	49,290.17-I
MBV						
02-OCT-23	KELLOGG CO NON TAXABLE DIST COS TO WK KELLOGG CO PLANT-MO-EQ	0.00	0.00	9,549.78-	0.00	

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	6,972.000					
22-AUG-23	KENVUE INC 478160104 PLANT-MO-EQ	0.00	0.00	49,290.17	0.00	49,290.17 I
MBV						
03-JUL-23	LABORATORY CORP OF AMERICA HOL NON TAXABLE DIST COS TO FORTREA HOLDINGS INC PLANT-MO-EQ	0.00	0.00	15,459.69-	0.00	
SW	1,134,000.000-					
01-MAY-23	WARNERMEDIA HOLDINGS INC 144A 3.755% 03/15/2027 DD 03/15/22 TO 55903VBA0 PLANT-MO-FI	0.00	0.00	1,134,000.00-	0.00	1,134,000.00-I
SD	1,134,000.000					
01-MAY-23	WARNERMEDIA HOLDINGS INC 3.755% 03/15/2027 DD 03/15/23 FROM 55903VAG8 PLANT-MO-FI	0.00	0.00	1,134,000.00	0.00	1,134,000.00 I
SS	7,411.000					
28-MAR-23	MONSTER BEVERAGE CORP STOCK SPLIT 200% EX 28MAR, PAY 28MAR, REC 13MAR PLANT-MO-EQ	0.00	0.00	0.00	0.00	
SS	3,370.502					
08-FEB-23	PACCAR INC STOCK SPLIT 150% EX 08FEB, PAY 08FEB, REC 17JAN PLANT-MO-EQ	0.00	0.00	0.00	0.00	

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CD 17-NOV-23	PATTERSON COS INC 19683PATTERSON COMPANIES, INC. PLANT-MO-EQ	1,600.31	1,600.31	0.00	0.00	1,600.31 I
SNT 05-JUL-23	976.400 PHINIA INC NON TAXABLE DISTRIBU FROM BORGWARNER INC PLANT-MO-EQ	0.00	0.00	18,657.38	0.00	
SS 22-AUG-23	6,169.000 SEMPRA STOCK SPLIT 200% EX 22AUG, PAY 22AUG, REC 14AUG PLANT-MO-EQ	0.00	0.00	0.00	0.00	
SNT 02-OCT-23	4,317.332 VERALTO CORP NON TAXABLE DISTRIBU FROM DANAHER CORP PLANT-MO-EQ	0.00	0.00	51,391.22	0.00	
SNT 02-OCT-23	1,245.250 WK KELLOGG CO NON TAXABLE DISTRIBU FROM KELLOGG CO PLANT-MO-EQ	0.00	0.00	9,549.78	0.00	

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TOTAL CORPORATE ACTIONS						
	U.S. DOLLAR	532,538.10	532,538.10	535,741.92-	0.00	3,203.82-I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
MISCELLANEOUS ACTIVITY						
U.S. DOLLAR						
CD						
31-JUL-23	BORGWARNER INC	13.91	13.91	0.00	0.00	13.91 I
31-JUL-23	Cash in Lieu of Fractional Sha					
	PLANT-MO-EQ					
SD	.004					
10-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3	0.00	0.00	0.01	0.00	.01 I
10-OCT-23	3.546% 06/10/2047 DD 06/01/14					
	FRACTIONAL WO CLEARANCE					
	PLANT-MO-FI					
SW	.001-					
13-OCT-23	COMM 2014-UBS3 MORTGAG UBS3 A3	0.00	0.00	0.00	0.00	
13-OCT-23	3.546% 06/10/2047 DD 06/01/14					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11419782					
	PLANT-MO-FI					
SD	.001					
03-NOV-23	COMM 2014-UBS3 MORTGAG UBS3 A3	0.00	0.00	0.01	0.00	.01 I
03-NOV-23	3.546% 06/10/2047 DD 06/01/14					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11741882					
	PLANT-MO-FI					
SW	.003-					
01-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3	0.00	0.00	0.00	0.00	
01-DEC-23	3.546% 06/10/2047 DD 06/01/14					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12326860					
	PLANT-MO-FI					

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SD	.001					
12-DEC-23	COMM 2014-UBS3 MORTGAG UBS3 A3	0.00	0.00	0.01	0.00	.01 I
12-DEC-23	3.546% 06/10/2047 DD 06/01/14 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12663618					
	PLANT-MO-FI					
SW	.008-					
03-JUL-23	CNH EQUIPMENT TRUST 2021- A A3	0.00	0.00	0.01-	0.00	.01-I
03-JUL-23	0.400% 12/15/2025 DD 03/15/21					
	Fractional ADJ. HISTORICAL					
	PLANT-MO-FI					
SW						
13-SEP-23	CNH EQUIPMENT TRUST 2021- A A3	0.00	0.00	0.00	0.00	
13-SEP-23	0.400% 12/15/2025 DD 03/15/21 FRWOFF					
	FRACADJ:RAF-ERU-IAS-10714913					
	PLANT-MO-FI					
SD						
03-OCT-23	CNH EQUIPMENT TRUST 2021- A A3	0.00	0.00	0.01	0.00	.01 I
03-OCT-23	0.400% 12/15/2025 DD 03/15/21					
	FRACTIONAL WO CLEARANCE					
	PLANT-MO-FI					
SW	.003-					
13-OCT-23	CNH EQUIPMENT TRUST 2021- A A3	0.00	0.00	0.00	0.00	
13-OCT-23	0.400% 12/15/2025 DD 03/15/21 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11440262					
	PLANT-MO-FI					

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SW						
14-NOV-23	CNH EQUIPMENT TRUST 2021- A A3	0.00	0.00	0.00	0.00	
14-NOV-23	0.400% 12/15/2025 DD 03/15/21					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12076088					
	PLANT-MO-FI					
SD	.003					
15-DEC-23	CNH EQUIPMENT TRUST 2021- A A3	0.00	0.00	0.01	0.00	.01 I
15-DEC-23	0.400% 12/15/2025 DD 03/15/21					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12730109					
	PLANT-MO-FI					
SD						
17-JUL-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.01	0.00	.01 I
17-JUL-23	1.890% 12/16/2024 DD 01/22/20					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-9604544					
	PLANT-MO-FI					
SW	.004-					
11-SEP-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.00	0.00	
11-SEP-23	1.890% 12/16/2024 DD 01/22/20					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-10714881					
	PLANT-MO-FI					
SD	.015					
03-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.01	0.00	.01 I
03-OCT-23	1.890% 12/16/2024 DD 01/22/20					
	FRACTIONAL WO CLEARANCE					
	PLANT-MO-FI					

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SD	.015					
10-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.01	0.00	.01 I
10-OCT-23	1.890% 12/16/2024 DD 01/22/20					
	FRACTIONAL WO CLEARANCE					
	PLANT-MO-FI					
SW	.010-					
12-OCT-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.01-	0.00	.01-I
12-OCT-23	1.890% 12/16/2024 DD 01/22/20					
	TO MATCH WITH WO -SW					
	PLANT-MO-FI					
SD	.017					
30-NOV-23	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	0.00	0.01	0.00	.01 I
30-NOV-23	1.890% 12/16/2024 DD 01/22/20					
	WRITE OFF POSTINGS - SD					
	PLANT-MO-FI					
SD	.004					
10-AUG-23	CARVANA AUTO RECEIVABLES P4 A3	0.00	0.00	0.01	0.00	.01 I
10-AUG-23	1.310% 01/11/2027 DD 12/29/21					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-9612716					
	PLANT-MO-FI					
SW	.001-					
29-SEP-23	CARVANA AUTO RECEIVABLES P4 A3	0.00	0.00	0.00	0.00	
29-SEP-23	1.310% 01/11/2027 DD 12/29/21					
	FRACTIONAL WO CLEARANCE					
	PLANT-MO-FI					
SD	.001					
10-OCT-23	CARVANA AUTO RECEIVABLES P4 A3	0.00	0.00	0.01	0.00	.01 I
10-OCT-23	1.310% 01/11/2027 DD 12/29/21					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11365542					
	PLANT-MO-FI					

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SD	.003					
10-NOV-23	CARVANA AUTO RECEIVABLES P4 A3	0.00	0.00	0.01	0.00	.01 I
10-NOV-23	1.310% 01/11/2027 DD 12/29/21 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12018131					
	PLANT-MO-FI					
SD	.004					
11-DEC-23	CARVANA AUTO RECEIVABLES P4 A3	0.00	0.00	0.01	0.00	.01 I
11-DEC-23	1.310% 01/11/2027 DD 12/29/21 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12642189					
	PLANT-MO-FI					
SD	.001					
22-MAR-23	CORTEVA INC	0.00	0.00	0.00	0.00	
22-MAR-23	FRACTIONAL ADJUSTMENT					
	PLANT-MO-EQ					
CD						
10-OCT-23	DANAHER CORP	29.28	29.28	0.00	0.00	29.28 I
10-OCT-23	Cash in Lieu of Fractional Sha					
	PLANT-MO-EQ					
SD	.001					
22-NOV-23	DELL EQUIPMENT FINAN 1 A3 144A	0.00	0.00	0.01	0.00	.01 I
22-NOV-23	2.490% 08/23/2027 DD 03/16/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12206193					
	PLANT-MO-FI					
SW						
21-DEC-23	DELL EQUIPMENT FINAN 1 A3 144A	0.00	0.00	0.00	0.00	
21-DEC-23	2.490% 08/23/2027 DD 03/16/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12892139					
	PLANT-MO-FI					

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SD	.001					
22-MAR-23	DOW INC	0.00	0.00	0.00	0.00	
22-MAR-23	FRACTIONAL ADJUSTMENT PLANT-MO-EQ					
SD	.001					
22-MAR-23	DUPONT DE NEMOURS INC	0.00	0.00	0.00	0.00	
22-MAR-23	FRACTIONAL ADJUSTMENT PLANT-MO-EQ					
SW	.013-					
03-JUL-23	FHLMC POOL #SD-1440	0.00	0.00	0.01-	0.00	.01-I
03-JUL-23	3.500% 07/01/2052 DD 08/01/22 Fractional ADJ. HISTORICAL PLANT-MO-FI					
SD	6,165.315					
11-AUG-23	FHLMC POOL #SD-3516	0.00	0.00	6,165.31	0.00	6,165.31 I
11-AUG-23	5.500% 08/01/2053 DD 07/01/23 PROOF ADJ PLANT-MO-FI					
SW	6,165.318-					
12-SEP-23	FHLMC POOL #SD-3516	0.00	0.00	6,166.28-	0.00	6,166.28-I
12-SEP-23	5.500% 08/01/2053 DD 07/01/23 PROOF ADJ PLANT-MO-FI					
SD	.003					
06-OCT-23	FHLMC POOL #SD-3516	0.00	0.00	0.01	0.00	.01 I
06-OCT-23	5.500% 08/01/2053 DD 07/01/23 FRWOFF FRACADJ:RAF-ERU-IAS-11224820 PLANT-MO-FI					

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SD	.003					
08-NOV-23	FHLMC POOL #SD-3516	0.00	0.00	0.01	0.00	.01 I
08-NOV-23	5.500% 08/01/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11909152					
	PLANT-MO-FI					
SD	.005					
07-DEC-23	FHLMC POOL #SD-3516	0.00	0.00	0.01	0.00	.01 I
07-DEC-23	5.500% 08/01/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12527728					
	PLANT-MO-FI					
SD	.013					
01-MAY-23	FHLMC MULTICLASS MTG 4582 GA	0.00	0.00	0.01	0.00	.01 I
08-JUN-23	VAR RT 03/15/2052 DD 05/01/16					
	FRACTIONAL ADJUSTMENT					
	PLANT-MO-FI					
SW	.011-					
03-JUL-23	FNMA POOL #0AL2866	0.00	0.00	0.01-	0.00	.01-I
03-JUL-23	3.500% 11/01/2042 DD 01/01/13					
	Fractional ADJ. HISTORICAL					
	PLANT-MO-FI					
SD	.002					
10-JUL-23	FNMA POOL #0AL2866	0.00	0.00	0.01	0.00	.01 I
10-JUL-23	3.500% 11/01/2042 DD 01/01/13					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-10380163					
	PLANT-MO-FI					

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SD	.002					
07-AUG-23	FNMA POOL #0AL2866	0.00	0.00	0.01	0.00	.01 I
07-AUG-23	3.500% 11/01/2042 DD 01/01/13 FRWOFF					
	FRACADJ:RAF-ERU-IAS-9611330 PLANT-MO-FI					
SD	.004					
06-OCT-23	FNMA POOL #0AL2866	0.00	0.00	0.01	0.00	.01 I
06-OCT-23	3.500% 11/01/2042 DD 01/01/13 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11224819 PLANT-MO-FI					
SW						
08-NOV-23	FNMA POOL #0AL2866	0.00	0.00	0.00	0.00	
08-NOV-23	3.500% 11/01/2042 DD 01/01/13 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11915296 PLANT-MO-FI					
SD	.001					
08-DEC-23	FNMA POOL #0AL2866	0.00	0.00	0.01	0.00	.01 I
08-DEC-23	3.500% 11/01/2042 DD 01/01/13 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12527727 PLANT-MO-FI					
SW	.005-					
15-DEC-23	FNMA POOL #0AL2866	0.00	0.00	0.01-	0.00	.01-I
15-DEC-23	3.500% 11/01/2042 DD 01/01/13 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12730100 PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	.007-					
03-JUL-23	FHLMC MULTICLASS MTG 3625 B	0.00	0.00	0.01-	0.00	.01-I
03-JUL-23	4.000% 01/15/2025 DD 01/01/10					
	Fractional ADJ. HISTORICAL					
	PLANT-MO-FI					
SD	.003					
07-AUG-23	FHLMC MULTICLASS MTG 3625 B	0.00	0.00	0.01	0.00	.01 I
07-AUG-23	4.000% 01/15/2025 DD 01/01/10					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-9617367					
	PLANT-MO-FI					
SD	.003					
08-SEP-23	FHLMC MULTICLASS MTG 3625 B	0.00	0.00	0.01	0.00	.01 I
08-SEP-23	4.000% 01/15/2025 DD 01/01/10					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-10379934					
	PLANT-MO-FI					
SW	.002-					
29-SEP-23	FHLMC MULTICLASS MTG 3625 B	0.00	0.00	0.00	0.00	
29-SEP-23	4.000% 01/15/2025 DD 01/01/10					
	FRACTIONAL WO CLEARANCE					
	PLANT-MO-FI					
SW	.002-					
06-OCT-23	FHLMC MULTICLASS MTG 3625 B	0.00	0.00	0.00	0.00	
06-OCT-23	4.000% 01/15/2025 DD 01/01/10					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11224817					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SW	.004-					
07-NOV-23	FHLMC MULTICLASS MTG 3625 B	0.00	0.00	0.00	0.00	
07-NOV-23	4.000% 01/15/2025 DD 01/01/10 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11964061					
	PLANT-MO-FI					
SW	.002-					
08-DEC-23	FHLMC MULTICLASS MTG 3625 B	0.00	0.00	0.00	0.00	
08-DEC-23	4.000% 01/15/2025 DD 01/01/10 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12527729					
	PLANT-MO-FI					
SD	.001					
08-SEP-23	FNMA POOL #0BV7937	0.00	0.00	0.01	0.00	.01 I
08-SEP-23	4.000% 08/01/2052 DD 08/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-10380079					
	PLANT-MO-FI					
SW	.001-					
28-SEP-23	FNMA POOL #0BV7937	0.00	0.00	0.00	0.00	
28-SEP-23	4.000% 08/01/2052 DD 08/01/22					
	LER WO - TO MATCH WITH					
	PLANT-MO-FI					
SD	.003					
09-OCT-23	FNMA POOL #0BV7937	0.00	0.00	0.01	0.00	.01 I
09-OCT-23	4.000% 08/01/2052 DD 08/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11331533					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	.003					
10-OCT-23	FNMA POOL #0BV7937	0.00	0.00	0.01	0.00	.01 I
10-OCT-23	4.000% 08/01/2052 DD 08/01/22					
	FRACTIONAL WO CLEARANCE					
	PLANT-MO-FI					
SD	.002					
07-NOV-23	FNMA POOL #0BV7937	0.00	0.00	0.01	0.00	.01 I
07-NOV-23	4.000% 08/01/2052 DD 08/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11978855					
	PLANT-MO-FI					
SD						
07-DEC-23	FNMA POOL #0BV7937	0.00	0.00	0.01	0.00	.01 I
07-DEC-23	4.000% 08/01/2052 DD 08/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12527760					
	PLANT-MO-FI					
SW	.003-					
15-DEC-23	FNMA POOL #0BV7937	0.00	0.00	0.00	0.00	
15-DEC-23	4.000% 08/01/2052 DD 08/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12730082					
	PLANT-MO-FI					
SD	.009					
31-JUL-23	FNMA POOL #0FS2253	0.00	0.00	0.01	0.00	.01 I
31-JUL-23	3.500% 04/01/2050 DD 06/01/22					
	FRACTIONAL ADJ					
	PLANT-MO-FI					

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SD	.003					
07-AUG-23	FNMA POOL #0FS2253	0.00	0.00	0.01	0.00	.01 I
07-AUG-23	3.500% 04/01/2050 DD 06/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-9662653					
	PLANT-MO-FI					
SD	.002					
08-SEP-23	FNMA POOL #0FS2253	0.00	0.00	0.01	0.00	.01 I
08-SEP-23	3.500% 04/01/2050 DD 06/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-10467970					
	PLANT-MO-FI					
SD	.003					
06-OCT-23	FNMA POOL #0FS2253	0.00	0.00	0.01	0.00	.01 I
06-OCT-23	3.500% 04/01/2050 DD 06/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11224893					
	PLANT-MO-FI					
SD	.004					
01-NOV-23	FNMA POOL #0FS2253	0.00	0.00	0.00	0.00	
15-DEC-23	3.500% 04/01/2050 DD 06/01/22					
	FRACTIONAL ADJUSTMENT					
	PLANT-MO-FI					
SW						
01-NOV-23	FNMA POOL #0FS2253	0.00	0.00	0.00	0.00	
15-DEC-23	3.500% 04/01/2050 DD 06/01/22					
	FRACTIONAL ADJUSTMENT FRWOFF					
	FRACADJ:RAF-ERU-IAS-12730210					
	PLANT-MO-FI					

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SW 07-NOV-23 07-NOV-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 FRWOFF FRACADJ:RAF-ERU-IAS-11978840 PLANT-MO-FI	0.00	0.00	0.00	0.00	
SD 07-DEC-23 07-DEC-23	FNMA POOL #0FS2253 3.500% 04/01/2050 DD 06/01/22 FRWOFF FRACADJ:RAF-ERU-IAS-12527737 PLANT-MO-FI	0.00	0.00	0.01	0.00	.01 I
SW .010- 03-JUL-23 03-JUL-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 Fractional ADJ. HISTORICAL PLANT-MO-FI	0.00	0.00	0.01-	0.00	.01-I
SD .002 10-JUL-23 10-JUL-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 FRWOFF FRACADJ:RAF-ERU-IAS-9662071 PLANT-MO-FI	0.00	0.00	0.01	0.00	.01 I
SD .002 08-SEP-23 08-SEP-23	FNMA POOL #0FS2513 4.000% 07/01/2052 DD 07/01/22 FRWOFF FRACADJ:RAF-ERU-IAS-10467825 PLANT-MO-FI	0.00	0.00	0.01	0.00	.01 I

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	.004					
09-OCT-23	FNMA POOL #0FS2513	0.00	0.00	0.01	0.00	.01 I
09-OCT-23	4.000% 07/01/2052 DD 07/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11331730					
	PLANT-MO-FI					
SW	.003-					
07-NOV-23	FNMA POOL #0FS2513	0.00	0.00	0.00	0.00	
07-NOV-23	4.000% 07/01/2052 DD 07/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11784783					
	PLANT-MO-FI					
SD	.005					
07-DEC-23	FNMA POOL #0FS2513	0.00	0.00	0.01	0.00	.01 I
07-DEC-23	4.000% 07/01/2052 DD 07/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12527731					
	PLANT-MO-FI					
SD	.002					
15-DEC-23	FNMA POOL #0FS2513	0.00	0.00	0.01	0.00	.01 I
15-DEC-23	4.000% 07/01/2052 DD 07/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12730103					
	PLANT-MO-FI					
SW	24,992.485-					
12-SEP-23	FNMA POOL #0FS5231	0.00	0.00	24,938.82-	0.00	24,938.82-I
12-SEP-23	6.000% 07/01/2053 DD 07/01/23					
	PROOF ADJ					
	PLANT-MO-FI					

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SD	.003					
10-OCT-23	FNMA POOL #0FS5231	0.00	0.00	0.01	0.00	.01 I
10-OCT-23	6.000% 07/01/2053 DD 07/01/23					
	FRACTIONAL WO CLEARANCE					
	PLANT-MO-FI					
SW						
07-NOV-23	FNMA POOL #0FS5231	0.00	0.00	0.00	0.00	
07-NOV-23	6.000% 07/01/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11915597					
	PLANT-MO-FI					
SW	.002-					
08-DEC-23	FNMA POOL #0FS5231	0.00	0.00	0.00	0.00	
08-DEC-23	6.000% 07/01/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12527603					
	PLANT-MO-FI					
SD	.001					
15-DEC-23	FNMA POOL #0FS5231	0.00	0.00	0.01	0.00	.01 I
15-DEC-23	6.000% 07/01/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12730084					
	PLANT-MO-FI					
SW						
04-OCT-23	GNMA II POOL #0MA9018	0.00	0.00	0.00	0.00	
05-OCT-23	6.000% 07/20/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11615154					
	PLANT-MO-FI					

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SW						
01-NOV-23	GNMA II POOL #0MA9018	0.00	0.00	0.00	0.00	
01-NOV-23	6.000% 07/20/2053 DD 07/01/23					
	RECD PRIN AMORT FOR OCTOBER ON					
	FRACADJ:RAF-ERU-IAS-12031798					
	PLANT-MO-FI					
SW	.003-					
07-NOV-23	GNMA II POOL #0MA9018	0.00	0.00	0.00	0.00	
07-NOV-23	6.000% 07/20/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11964012					
	PLANT-MO-FI					
SD	.003					
07-DEC-23	GNMA II POOL #0MA9018	0.00	0.00	0.01	0.00	.01 I
07-DEC-23	6.000% 07/20/2053 DD 07/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12527766					
	PLANT-MO-FI					
SD	.002					
07-NOV-23	GNMA II POOL #0MA9242	0.00	0.00	0.01	0.00	.01 I
07-NOV-23	6.000% 10/20/2053 DD 10/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12052868					
	PLANT-MO-FI					
SD	.001					
01-DEC-23	GNMA II POOL #0MA9242	0.00	0.00	0.01	0.00	.01 I
01-DEC-23	6.000% 10/20/2053 DD 10/01/23					
	RECD PRIN AMORT FOR NOVEMBER O					
	FRACADJ:RAF-ERU-IAS-12642221					
	PLANT-MO-FI					

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SW	.002-					
08-DEC-23	GNMA II POOL #0MA9242	0.00	0.00	0.00	0.00	
08-DEC-23	6.000% 10/20/2053 DD 10/01/23					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12527712					
	PLANT-MO-FI					
SW	.010-					
04-APR-23	GM FINANCIAL CONSUMER AUT 4 A3	0.00	0.00	0.01-	0.00	.01-I
04-APR-23	1.750% 07/16/2024 DD 10/16/19					
	FRACTIONAL ADJUSTMENT					
	PLANT-MO-FI					
SD	.010					
01-JAN-00	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
01-FEB-23	5.000% 06/20/2051 DD 10/01/22					
	RV:					
	FRACADJ:RAF-ERU-IAS-7914533					
	PLANT-MO-FI					
SW	.010-					
01-JUL-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01-	0.00	.01-I
01-JUL-23	5.000% 06/20/2051 DD 10/01/22					
	RECD PRIN AMORT FOR JUNE ON 1,					
	FRACADJ:RAF-ERU-IAS-9021950					
	PLANT-MO-FI					
SW	.020-					
03-JUL-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.02-	0.00	.02-I
03-JUL-23	5.000% 06/20/2051 DD 10/01/22					
	Fractional ADJ. HISTORICAL					
	PLANT-MO-FI					

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SD	.009					
28-JUL-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
28-JUL-23	5.000% 06/20/2051 DD 10/01/22					
	FRACTIONAL ADJ					
	PLANT-MO-FI					
SW	.015-					
17-AUG-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.02-	0.00	.02-I
17-AUG-23	5.000% 06/20/2051 DD 10/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-9525285					
	PLANT-MO-FI					
SD	.012					
18-AUG-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
18-AUG-23	5.000% 06/20/2051 DD 10/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-9565612					
	PLANT-MO-FI					
SD	.010					
01-SEP-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
01-SEP-23	5.000% 06/20/2051 DD 10/01/22					
	RECD PRIN AMORT FOR AUGUST ON					
	FRACADJ:RAF-ERU-IAS-10829159					
	PLANT-MO-FI					
SW	.011-					
18-SEP-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01-	0.00	.01-I
18-SEP-23	5.000% 06/20/2051 DD 10/01/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-10771149					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	.006					
19-SEP-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
19-SEP-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-10829158					
	PLANT-MO-FI					
SW	.010-					
01-OCT-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01-	0.00	.01-I
01-OCT-23	5.000% 06/20/2051 DD 10/01/22					
	RECD PRIN AMORT FOR SEPTEMBER					
	FRACADJ:RAF-ERU-IAS-11528706					
	PLANT-MO-FI					
SW	.002-					
18-OCT-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.00	0.00	
18-OCT-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11504055					
	PLANT-MO-FI					
SD	.010					
19-OCT-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
19-OCT-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-11528697					
	PLANT-MO-FI					
SW	.010-					
16-NOV-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01-	0.00	.01-I
16-NOV-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12107123					
	PLANT-MO-FI					

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SD	.011					
17-NOV-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
17-NOV-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12131182					
	PLANT-MO-FI					
SD	.020					
01-DEC-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
01-DEC-23	5.000% 06/20/2051 DD 10/01/22					
	RECD PRIN AMORT FOR NOVEMBER O					
	FRACADJ:RAF-ERU-IAS-12810506					
	PLANT-MO-FI					
SW	.015-					
18-DEC-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.02-	0.00	.02-I
18-DEC-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12773959					
	PLANT-MO-FI					
SD						
19-DEC-23	GNMA GTD REMIC P/T 22-173 PQ	0.00	0.00	0.01	0.00	.01 I
19-DEC-23	5.000% 06/20/2051 DD 10/01/22 FRWOFF					
	FRACADJ:RAF-ERU-IAS-12810474					
	PLANT-MO-FI					
CD						
13-OCT-23	KELLANOVA	2.52	2.52	0.00	0.00	2.52 I
13-OCT-23	Cash in Lieu of Fractional Sha					
	PLANT-MO-EQ					

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CD						
29-AUG-23	KENVUE INC	2.93	2.93	0.00	0.00	2.93 I
29-AUG-23	EVT: 1330001951					
	CASH IN LIEU OF FRACTIONAL					
	PLANT-MO-EQ					
CD						
24-FEB-23	PACCAR INC	34.25	34.25	0.00	0.00	34.25 I
24-FEB-23	Cash in Lieu of Fractional Sha					
	PLANT-MO-EQ					
SW	.502-					
04-APR-23	PACCAR INC	0.00	0.00	30.70-	0.00	30.70-I
04-APR-23	FRACTIONAL ADJUSTMENT					
	PLANT-MO-EQ					
SW	.400-					
05-JUL-23	PHINIA INC	0.00	0.00	9.49-	0.00	9.49-I
05-JUL-23	NON TAXABLE DISTRIBU FROM BORG					
	FRACADJ:RAF-ERU-IAS-8699124					
	PLANT-MO-EQ					
SW	.001-					
18-DEC-23	SCF EQUIPMENT LEASI 1A A3 144A	0.00	0.00	0.00	0.00	
18-DEC-23	2.920% 07/20/2029 DD 02/23/22					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-12842875					
	PLANT-MO-FI					
SW	.332-					
12-OCT-23	VERALTO CORP	0.00	0.00	30.99-	0.00	30.99-I
12-OCT-23	TO MATCH WITH WO -SW					
	PLANT-MO-EQ					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR) (ORIGINAL SHARES/PAR VALUE)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
SD	.020					
01-JAN-23	VERIZON OWNER TRUST 2019 C A1A	0.00	0.00	0.01	0.00	.01 I
21-FEB-23	1.940% 04/22/2024 DD 10/08/19					
	FRACTIONAL ADJUSTMENT					
	PLANT-MO-FI					
SW	.002-					
17-AUG-23	WFRBS COMMERCIAL MORTGA C22 A4	0.00	0.00	0.00	0.00	
17-AUG-23	3.488% 09/15/2057 DD 09/01/14					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11077619					
	PLANT-MO-FI					
SD	.016					
10-OCT-23	WFRBS COMMERCIAL MORTGA C22 A4	0.00	0.00	0.01	0.00	.01 I
10-OCT-23	3.488% 09/15/2057 DD 09/01/14					
	FRACTIONAL WO CLEARANCE					
	PLANT-MO-FI					
SW	.250-					
02-OCT-23	WK KELLOGG CO	0.00	0.00	3.00-	0.00	3.00-I
02-OCT-23	NON TAXABLE DISTRIBU FROM KELL					
	FRACADJ:RAF-ERU-IAS-11117969					
	PLANT-MO-EQ					
SD						
28-JUL-23	WELLS FARGO COMMERCIAL LC18 A4	0.00	0.00	0.01	0.00	.01 I
28-JUL-23	3.147% 12/15/2047 DD 12/01/14					
	FRACTIONAL ADJ					
	PLANT-MO-FI					
SD	.001					
17-OCT-23	WELLS FARGO COMMERCIAL LC18 A4	0.00	0.00	0.01	0.00	.01 I
17-OCT-23	3.147% 12/15/2047 DD 12/01/14					
	FRWOFF					
	FRACADJ:RAF-ERU-IAS-11483743					
	PLANT-MO-FI					

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL MISCELLANEOUS ACTIVITY						
	U.S. DOLLAR	82.89	82.89	25,013.58-	0.00	24,930.69-I
	FOREIGN (BASE VALUE)	0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S

TRAN CODE/ EFFECTIVE/ CONTRACTUAL/ SETTLEMENT DATE	SHARES/PAR VALUE (ORIGINAL SHARES/PAR VALUE) SECURITY DESCRIPTION (LOCAL CURR/SETTLE CURR)	TRADE DATE BASE AMOUNT	ACTUAL SETTLE DATE BASE AMOUNT	INVESTMENT BASE COST	CURRENCY BASE COST	REALIZED GAIN/LOSS IN BASE CURRENCY
TOTAL ACTIVITY OF U.S. DOLLAR		22,038,436.86-	22,038,436.86-	18,524,268.78	0.00	5,318,810.76-I 0.00 C 0.00 T 0.00 S
TOTAL ACTIVITY OF FOREIGN (BASE VALUE)		0.00	0.00	0.00	0.00	0.00 I 0.00 C 0.00 T 0.00 S
GRAND TOTAL ACTIVITY (BASE VALUE)		22,038,436.86-	22,038,436.86-	18,524,268.78	0.00	5,318,810.76-I 0.00 C 0.00 T 0.00 S

BNY MELLON

TRDA56 A56G36817000 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

FOREIGN EXCHANGE CONTRACT TRANSACTIONS PAGE: 1

A56 G368170 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2540I

AMEREN SERVICES

PLANT - MO - CONSOLIDATED

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
* INDICATES PENDING SETTLEMENT							
U.S. DOLLAR							
AT&T INC							
4.250% 03/01/2027 DD 02/09/17	IT	INTEREST RECEIVED	01-MAR-23	20,718.75	20,718.75		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-SEP-23	20,718.75	20,718.75		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
ABBOTT LABORATORIES							
4.900% 11/30/2046 DD 11/22/16	IT	INTEREST RECEIVED	30-MAY-23	16,292.50	16,292.50		
PAYMENT PERIOD 30-NOV-22 TO 29-MAY-23							
	IS	INTEREST SOLD	11-JUL-23	3,892.10	3,892.10		
PAYMENT PERIOD 30-MAY-23 TO 12-JUL-23							
ABBVIE INC							
4.875% 11/14/2048 DD 09/18/18	IT	INTEREST RECEIVED	15-MAY-23	9,750.00	9,750.00		
PAYMENT PERIOD 14-NOV-22 TO 13-MAY-23							
	IT	INTEREST RECEIVED	14-NOV-23	9,750.00	9,750.00		
PAYMENT PERIOD 14-MAY-23 TO 13-NOV-23							
ABBVIE INC							
4.050% 11/21/2039 DD 05/21/20	IT	INTEREST RECEIVED	22-MAY-23	11,238.75	11,238.75		
PAYMENT PERIOD 21-NOV-22 TO 20-MAY-23							
	IT	INTEREST RECEIVED	21-NOV-23	11,238.75	11,238.75		
PAYMENT PERIOD 21-MAY-23 TO 20-NOV-23							
AERCAP IRELAND CAPITAL DAC / A							
1.750% 01/30/2026 DD 01/13/21	IT	INTEREST RECEIVED	30-JAN-23	12,425.00	12,425.00		
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	31-JUL-23	12,425.00	12,425.00		
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23							
AERCAP IRELAND CAPITAL DAC / A							
3.300% 01/30/2032 DD 10/29/21	IT	INTEREST RECEIVED	30-JAN-23	8,992.50	8,992.50		
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23							
	IT	INTEREST RECEIVED	31-JUL-23	8,992.50	8,992.50		
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23							
AETNA INC							
2.800% 06/15/2023 DD 06/09/16	IT	INTEREST RECEIVED	15-JUN-23	13,790.00	13,790.00		
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23							
AIR LEASE CORP							
2.875% 01/15/2026 DD 08/17/20	IT	INTEREST RECEIVED	17-JAN-23	5,821.88	5,821.88		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JUL-23	5,821.88	5,821.88		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
AIR LEASE CORP							
1.875% 08/15/2026 DD 05/24/21	IT	INTEREST RECEIVED	15-FEB-23	5,484.38	5,484.38		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-AUG-23	5,484.38	5,484.38		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
ALEXANDRIA REAL ESTATE EQUITIE							
4.500% 07/30/2029 DD 07/18/14	IT	INTEREST RECEIVED	30-JAN-23	12,600.00	12,600.00		
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23							
	IT	INTEREST RECEIVED	31-JUL-23	12,600.00	12,600.00		
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
ALEXANDRIA REAL ESTATE EQUITIE							
3.800% 04/15/2026 DD 03/21/19	IT	INTEREST RECEIVED	17-APR-23	14,250.00	14,250.00		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	14,250.00	14,250.00		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
AMAZON.COM INC							
4.950% 12/05/2044 DD 12/05/14	IT	INTEREST RECEIVED	05-JUN-23	11,880.00	11,880.00		
PAYMENT PERIOD 05-DEC-22 TO 04-JUN-23							
	IT	INTEREST RECEIVED	05-DEC-23	11,880.00	11,880.00		
PAYMENT PERIOD 05-JUN-23 TO 04-DEC-23							
AMERICAN EXPRESS CO							
4.050% 12/03/2042 DD 12/03/12	IT	INTEREST RECEIVED	05-JUN-23	6,075.00	6,075.00		
PAYMENT PERIOD 03-DEC-22 TO 02-JUN-23							
	IT	INTEREST RECEIVED	04-DEC-23	6,075.00	6,075.00		
PAYMENT PERIOD 03-JUN-23 TO 02-DEC-23							
AMERICAN EXPRESS CO							
3.400% 02/22/2024 DD 02/22/19	IT	INTEREST RECEIVED	22-FEB-23	6,800.00	6,800.00		
PAYMENT PERIOD 22-AUG-22 TO 21-FEB-23							
	IS	INTEREST SOLD	12-JUN-23	4,231.11	4,231.11		
PAYMENT PERIOD 22-FEB-23 TO 13-JUN-23							
AMERICAN EXPRESS CO							
2.500% 07/30/2024 DD 07/30/19	IT	INTEREST RECEIVED	30-JAN-23	2,562.50	2,562.50		
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23							
	IT	INTEREST RECEIVED	31-JUL-23	2,562.50	2,562.50		
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
AMERICAN HOMES 4 RENT LP							
2.375% 07/15/2031 DD 07/08/21	IT	INTEREST RECEIVED	17-JAN-23	2,850.00	2,850.00		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JUL-23	2,850.00	2,850.00		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
AMERICAN INTERNATIONAL GROUP I							
4.200% 04/01/2028 DD 03/26/18	IT	INTEREST RECEIVED	03-APR-23	11,235.00	11,235.00		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	02-OCT-23	11,235.00	11,235.00		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
AMERICAN INTERNATIONAL GROUP I							
4.375% 06/30/2050 DD 05/11/20	IT	INTEREST RECEIVED	30-JUN-23	13,343.75	13,343.75		
PAYMENT PERIOD 30-DEC-22 TO 29-JUN-23							
AMERISOURCEBERGEN CORP							
3.250% 03/01/2025 DD 02/20/15	IT	INTEREST RECEIVED	01-MAR-23	4,143.75	4,143.75		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-SEP-23	4,143.75	4,143.75		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
AMERIPRISE FINANCIAL INC							
2.875% 09/15/2026 DD 08/11/16	IT	INTEREST RECEIVED	15-MAR-23	13,656.25	13,656.25		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	13,656.25	13,656.25		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
AMGEN INC							
4.663% 06/15/2051 DD 12/15/16	IT	INTEREST RECEIVED	15-JUN-23	13,406.13	13,406.13		
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-DEC-23	13,406.13	13,406.13		
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23							
AMGEN INC							
3.150% 02/21/2040 DD 02/21/20	IT	INTEREST RECEIVED	21-FEB-23	18,033.75	18,033.75		
PAYMENT PERIOD 21-AUG-22 TO 20-FEB-23							
	IT	INTEREST RECEIVED	21-AUG-23	18,033.75	18,033.75		
PAYMENT PERIOD 21-FEB-23 TO 20-AUG-23							
AMGEN INC							
5.650% 03/02/2053 DD 03/02/23	IB	INTEREST BOUGHT	22-JUN-23	14,760.62-	14,760.62-		
PAYMENT PERIOD 02-MAR-23 TO 25-JUN-23							
	IT	INTEREST RECEIVED	05-SEP-23	23,306.25	23,306.25		
PAYMENT PERIOD 02-MAR-23 TO 01-SEP-23							
ANHEUSER-BUSCH COS LLC / ANHEU							
4.900% 02/01/2046 DD 02/01/19	IT	INTEREST RECEIVED	01-FEB-23	12,617.50	12,617.50		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	01-AUG-23	12,617.50	12,617.50		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							
ANHEUSER-BUSCH INBEV WORLDWIDE							
4.000% 04/13/2028 DD 04/04/18	IT	INTEREST RECEIVED	13-APR-23	27,400.00	27,400.00		
PAYMENT PERIOD 13-OCT-22 TO 12-APR-23							
	IT	INTEREST RECEIVED	13-OCT-23	27,400.00	27,400.00		
PAYMENT PERIOD 13-APR-23 TO 12-OCT-23							
ANHEUSER-BUSCH INBEV FINANCE I							
4.900% 02/01/2046 DD 01/25/16	IT	INTEREST RECEIVED	01-FEB-23	11,637.50	11,637.50		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	01-AUG-23	11,637.50	11,637.50		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							
APPLE INC							
3.850% 05/04/2043 DD 05/03/13	IT	INTEREST RECEIVED	04-MAY-23	10,587.50	10,587.50		
PAYMENT PERIOD 04-NOV-22 TO 03-MAY-23							
	IT	INTEREST RECEIVED	06-NOV-23	10,587.50	10,587.50		
PAYMENT PERIOD 04-MAY-23 TO 03-NOV-23							
APPLE INC							
3.000% 02/09/2024 DD 02/09/17	IT	INTEREST RECEIVED	09-FEB-23	6,825.00	6,825.00		
PAYMENT PERIOD 09-AUG-22 TO 08-FEB-23							
	IT	INTEREST RECEIVED	09-AUG-23	6,825.00	6,825.00		
PAYMENT PERIOD 09-FEB-23 TO 08-AUG-23							
	IS	INTEREST SOLD	29-AUG-23	834.17	834.17		
PAYMENT PERIOD 09-AUG-23 TO 30-AUG-23							
APPLE INC							
2.050% 09/11/2026 DD 09/11/19	IT	INTEREST RECEIVED	13-MAR-23	2,460.00	2,460.00		
PAYMENT PERIOD 11-SEP-22 TO 10-MAR-23							
	IT	INTEREST RECEIVED	11-SEP-23	2,460.00	2,460.00		
PAYMENT PERIOD 11-MAR-23 TO 10-SEP-23							
APPLE INC							
1.650% 05/11/2030 DD 05/11/20	IT	INTEREST RECEIVED	11-MAY-23	3,135.00	3,135.00		
PAYMENT PERIOD 11-NOV-22 TO 10-MAY-23							
	IT	INTEREST RECEIVED	13-NOV-23	3,135.00	3,135.00		
PAYMENT PERIOD 11-MAY-23 TO 10-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
ARIZONA ST TRANSPRTN BRD HIGHW							
2.462% 07/01/2030 DD 02/12/20	IT	INTEREST RECEIVED	03-JAN-23	1,477.20	1,477.20		
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	03-JUL-23	1,477.20	1,477.20		
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	20-SEP-23	648.33	648.33		
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23							
ASTRAZENECA PLC							
1.375% 08/06/2030 DD 08/06/20	IT	INTEREST RECEIVED	06-FEB-23	3,987.50	3,987.50		
PAYMENT PERIOD 06-AUG-22 TO 05-FEB-23							
	IT	INTEREST RECEIVED	07-AUG-23	3,987.50	3,987.50		
PAYMENT PERIOD 06-FEB-23 TO 05-AUG-23							
AUTOZONE INC							
4.000% 04/15/2030 DD 03/30/20	IT	INTEREST RECEIVED	17-APR-23	12,800.00	12,800.00		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	12,800.00	12,800.00		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
AVALONBAY COMMUNITIES INC							
3.300% 06/01/2029 DD 05/15/19	IT	INTEREST RECEIVED	01-JUN-23	9,487.50	9,487.50		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-DEC-23	9,487.50	9,487.50		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
BA CREDIT CARD TRUST A2 A2							
5.000% 04/17/2028 DD 11/23/22	IT	INTEREST RECEIVED	17-JAN-23	6,998.33	6,998.33		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-FEB-23	4,037.50	4,037.50		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	15-MAR-23	4,037.50	4,037.50		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-APR-23	4,037.50	4,037.50		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	15-MAY-23	4,037.50	4,037.50		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	15-JUN-23	4,037.50	4,037.50		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	17-JUL-23	4,037.50	4,037.50		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	15-AUG-23	4,037.50	4,037.50		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-SEP-23	4,037.50	4,037.50		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	16-OCT-23	4,037.50	4,037.50		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	15-NOV-23	4,037.50	4,037.50		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	15-DEC-23	4,037.50	4,037.50		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
BP CAPITAL MARKETS PLC							
3.279% 09/19/2027 DD 09/19/17	IT	INTEREST RECEIVED	20-MAR-23	22,297.20	22,297.20		
PAYMENT PERIOD 19-SEP-22 TO 18-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	19-SEP-23	22,297.20	22,297.20		
PAYMENT PERIOD 19-MAR-23 TO 18-SEP-23							
BANCO SANTANDER SA							
3.125% 02/23/2023 DD 10/23/17	IT	INTEREST RECEIVED	23-FEB-23	9,375.00	9,375.00		
PAYMENT PERIOD 23-AUG-22 TO 22-FEB-23							
BANK OF AMERICA CORP							
4.000% 04/01/2024 DD 04/01/14	IT	INTEREST RECEIVED	03-APR-23	9,600.00	9,600.00		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IS	INTEREST SOLD	29-AUG-23	8,000.00	8,000.00		
PAYMENT PERIOD 01-APR-23 TO 30-AUG-23							
BANK OF AMERICA CORP							
3.500% 04/19/2026 DD 04/19/16	IT	INTEREST RECEIVED	19-APR-23	16,800.00	16,800.00		
PAYMENT PERIOD 19-OCT-22 TO 18-APR-23							
	IS	INTEREST SOLD	05-JUL-23	7,280.00	7,280.00		
PAYMENT PERIOD 19-APR-23 TO 06-JUL-23							
BANK OF AMERICA CORP							
VAR RT 12/20/2028 DD 12/20/17	IB	INTEREST BOUGHT	29-AUG-23	4,922.41-	4,922.41-		
PAYMENT PERIOD 20-JUN-23 TO 30-AUG-23							
	IT	INTEREST RECEIVED	20-DEC-23	12,479.35	12,479.35		
PAYMENT PERIOD 20-JUN-23 TO 19-DEC-23							
BANK OF AMERICA CORP							
VAR RT 03/05/2029 DD 03/05/18	IT	INTEREST RECEIVED	06-MAR-23	60,741.00	60,741.00		
PAYMENT PERIOD 05-SEP-22 TO 04-MAR-23							
	IT	INTEREST RECEIVED	05-SEP-23	60,741.00	60,741.00		
PAYMENT PERIOD 05-MAR-23 TO 04-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
BANK OF AMERICA CORP							
VAR RT 10/24/2026 DD 10/21/20	IT	INTEREST RECEIVED	24-APR-23	1,975.05	1,975.05		
PAYMENT PERIOD 24-OCT-22 TO 23-APR-23							
	IT	INTEREST RECEIVED	24-OCT-23	1,975.05	1,975.05		
PAYMENT PERIOD 24-APR-23 TO 23-OCT-23							
BANK OF AMERICA CORP							
VAR RT 10/20/2032 DD 10/20/21	IS	INTEREST SOLD	05-JAN-23	7,309.13	7,309.13		
PAYMENT PERIOD 20-OCT-22 TO 08-JAN-23							
BANK OF AMERICA CORP							
VAR RT 04/25/2034 DD 04/25/23	IB	INTEREST BOUGHT	05-JUL-23	26,440.00-	26,440.00-		
PAYMENT PERIOD 25-APR-23 TO 06-JUL-23							
	IT	INTEREST RECEIVED	25-OCT-23	66,100.00	66,100.00		
PAYMENT PERIOD 25-APR-23 TO 24-OCT-23							
BARCLAYS PLC							
VAR RT 05/07/2025 DD 05/07/19	IT	INTEREST RECEIVED	08-MAY-23	9,633.40	9,633.40		
PAYMENT PERIOD 07-NOV-22 TO 06-MAY-23							
	IT	INTEREST RECEIVED	07-NOV-23	9,633.40	9,633.40		
PAYMENT PERIOD 07-MAY-23 TO 06-NOV-23							
BERKSHIRE HATHAWAY INC							
3.125% 03/15/2026 DD 03/15/16	IT	INTEREST RECEIVED	15-MAR-23	13,359.38	13,359.38		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	13,359.38	13,359.38		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
BIO-RAD LABORATORIES INC							
3.700% 03/15/2032 DD 03/02/22	IT	INTEREST RECEIVED	15-MAR-23	23,495.00	23,495.00		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-SEP-23	23,495.00	23,495.00		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
BIOGEN INC							
2.250% 05/01/2030 DD 04/30/20	IT	INTEREST RECEIVED	01-MAY-23	7,987.50	7,987.50		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-NOV-23	7,987.50	7,987.50		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
BNP PARIBAS SA 144A							
VAR RT 06/30/2027 DD 06/30/21	IT	INTEREST RECEIVED	30-JUN-23	6,071.88	6,071.88		
PAYMENT PERIOD 30-DEC-22 TO 29-JUN-23							
	IS	INTEREST SOLD	01-NOV-23	4,149.11	4,149.11		
PAYMENT PERIOD 30-JUN-23 TO 02-NOV-23							
BOEING CO/THE							
2.500% 03/01/2025 DD 02/20/15	IT	INTEREST RECEIVED	01-MAR-23	22,812.50	22,812.50		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-SEP-23	22,812.50	22,812.50		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
BOEING CO/THE							
3.625% 02/01/2031 DD 11/02/20	IT	INTEREST RECEIVED	01-FEB-23	15,768.75	15,768.75		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	01-AUG-23	15,768.75	15,768.75		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							
BOSTON PROPERTIES LP							
2.750% 10/01/2026 DD 08/17/16	IT	INTEREST RECEIVED	03-APR-23	20,143.75	20,143.75		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IS	INTEREST SOLD	11-APR-23	1,342.92	1,342.92		
PAYMENT PERIOD 01-APR-23 TO 12-APR-23							
BROADCOM INC 144A							
3.419% 04/15/2033 DD 03/31/21	IT	INTEREST RECEIVED	17-APR-23	19,231.88	19,231.88		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	19,231.88	19,231.88		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
CD 2016-CD2 MORTGAGE TR CD2 A4							
VAR RT 11/10/2049 DD 12/01/16	IT	INTEREST RECEIVED	12-JAN-23	910.88	910.88		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	10-FEB-23	910.88	910.88		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	10-MAR-23	910.88	910.88		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	12-APR-23	910.88	910.88		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	12-MAY-23	910.88	910.88		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	12-JUN-23	910.88	910.88		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	12-JUL-23	910.88	910.88		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	11-AUG-23	910.88	910.88		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	12-SEP-23	910.88	910.88		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	13-OCT-23	910.88	910.88		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	10-NOV-23	910.88	910.88		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	12-DEC-23	910.88	910.88		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
CIGNA GROUP/THE							
4.375% 10/15/2028 DD 04/15/19	IT	INTEREST RECEIVED	17-APR-23	22,859.38	22,859.38		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	22,859.38	22,859.38		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
CIGNA GROUP/THE							
2.400% 03/15/2030 DD 03/16/20	IT	INTEREST RECEIVED	15-MAR-23	7,380.00	7,380.00		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	7,380.00	7,380.00		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
CMS ENERGY CORP							
4.875% 03/01/2044 DD 02/27/14	IT	INTEREST RECEIVED	01-MAR-23	34,246.88	34,246.88		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-SEP-23	34,246.88	34,246.88		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
COMM 2014-UBS3 MORTGAG UBS3 A3							
3.546% 06/10/2047 DD 06/01/14	IT	INTEREST RECEIVED	12-JAN-23	3,315.34	3,315.34		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23	IT	INTEREST RECEIVED	10-FEB-23	3,386.23	3,386.23		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23	IT	INTEREST RECEIVED	10-MAR-23	3,301.69	3,301.69		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23	IT	INTEREST RECEIVED	12-APR-23	3,301.69	3,301.69		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23	IT	INTEREST RECEIVED	12-MAY-23	3,301.69	3,301.69		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23	IT	INTEREST RECEIVED	12-JUN-23	3,301.69	3,301.69		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23	IT	INTEREST RECEIVED	12-JUL-23	3,301.69	3,301.69		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23	IT	INTEREST RECEIVED	11-AUG-23	3,301.69	3,301.69		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23	IT	INTEREST RECEIVED	12-SEP-23	3,301.69	3,301.69		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23	IT	INTEREST RECEIVED	13-OCT-23	3,301.69	3,301.69		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23	IT	INTEREST RECEIVED	10-NOV-23	3,096.85	3,096.85		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23	IT	INTEREST RECEIVED	12-DEC-23	3,082.25	3,082.25		
CSAIL 2017-CX10 COMMER CX10 A4 3.191% 11/15/2050 DD 11/01/17 PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22	IT	INTEREST RECEIVED	18-JAN-23	1,954.37	1,954.37		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-FEB-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	17-MAR-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-APR-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	17-MAY-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	16-JUN-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	17-JUL-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	17-AUG-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-SEP-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	17-OCT-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	17-NOV-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	15-DEC-23	1,954.37	1,954.37		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
CNH EQUIPMENT TRUST 2021- A A3							
0.400% 12/15/2025 DD 03/15/21	IT	INTEREST RECEIVED	17-JAN-23	398.42	398.42		
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-FEB-23	380.76	380.76		
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-MAR-23	364.16	364.16		
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23							
	IT	INTEREST RECEIVED	17-APR-23	351.29	351.29		
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23							
	IT	INTEREST RECEIVED	15-MAY-23	328.86	328.86		
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-JUN-23	307.64	307.64		
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23							
	IT	INTEREST RECEIVED	17-JUL-23	284.33	284.33		
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23							
	IT	INTEREST RECEIVED	15-AUG-23	259.85	259.85		
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-SEP-23	238.49	238.49		
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	16-OCT-23	218.73	218.73		
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	15-NOV-23	198.17	198.17		
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-DEC-23	178.14	178.14		
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23							
COMM 2013-CCRE8 MORTGAG CR8 A5							
VAR RT 06/10/2046 DD 06/01/13	IT	INTEREST RECEIVED	12-JAN-23	3,526.33	3,526.33		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	10-FEB-23	2,452.16	2,452.16		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	10-MAR-23	1,361.16	1,361.16		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	12-APR-23	922.04	922.04		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	12-MAY-23	420.16	420.16		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
CSX CORP							
4.100% 03/15/2044 DD 10/22/12	IT	INTEREST RECEIVED	15-MAR-23	6,150.00	6,150.00		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	6,150.00	6,150.00		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
CSX CORP							
3.350% 11/01/2025 DD 10/20/15	IT	INTEREST RECEIVED	01-MAY-23	8,040.00	8,040.00		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-NOV-23	8,040.00	8,040.00		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
CSX CORP							
2.600% 11/01/2026 DD 10/18/16	IT	INTEREST RECEIVED	01-MAY-23	5,915.00	5,915.00		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-NOV-23	5,915.00	5,915.00		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
CSX CORP							
3.250% 06/01/2027 DD 05/01/17	IT	INTEREST RECEIVED	01-JUN-23	18,655.00	18,655.00		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	01-DEC-23	18,655.00	18,655.00		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
CVS HEALTH CORP							
5.300% 12/05/2043 DD 12/05/13	IT	INTEREST RECEIVED	05-JUN-23	15,900.00	15,900.00		
PAYMENT PERIOD 05-DEC-22 TO 04-JUN-23							
	IT	INTEREST RECEIVED	05-DEC-23	15,900.00	15,900.00		
PAYMENT PERIOD 05-JUN-23 TO 04-DEC-23							
CVS HEALTH CORP							
4.300% 03/25/2028 DD 03/09/18	IT	INTEREST RECEIVED	27-MAR-23	3,117.50	3,117.50		
PAYMENT PERIOD 25-SEP-22 TO 24-MAR-23							
	IT	INTEREST RECEIVED	25-SEP-23	3,117.50	3,117.50		
PAYMENT PERIOD 25-MAR-23 TO 24-SEP-23							
CVS HEALTH CORP							
5.050% 03/25/2048 DD 03/09/18	IT	INTEREST RECEIVED	27-MAR-23	15,150.00	15,150.00		
PAYMENT PERIOD 25-SEP-22 TO 24-MAR-23							
	IT	INTEREST RECEIVED	25-SEP-23	15,150.00	15,150.00		
PAYMENT PERIOD 25-MAR-23 TO 24-SEP-23							
CVS HEALTH CORP							
1.750% 08/21/2030 DD 08/21/20	IT	INTEREST RECEIVED	21-FEB-23	8,793.75	8,793.75		
PAYMENT PERIOD 21-AUG-22 TO 20-FEB-23							
	IT	INTEREST RECEIVED	21-AUG-23	8,793.75	8,793.75		
PAYMENT PERIOD 21-FEB-23 TO 20-AUG-23							
CALIFORNIA ST							
2.375% 10/01/2026 DD 10/24/19	IT	INTEREST RECEIVED	03-APR-23	8,134.38	8,134.38		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	02-OCT-23	8,134.38	8,134.38		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
CALIFORNIA ST							
5.125% 03/01/2038 DD 03/15/23	IB	INTEREST BOUGHT	17-OCT-23	11,035.83-	11,035.83-		
PAYMENT PERIOD 01-SEP-23 TO 18-OCT-23							
CANADIAN PACIFIC RAILWAY CO							
2.450% 12/02/2031 DD 12/02/21	IT	INTEREST RECEIVED	02-JUN-23	4,042.50	4,042.50		
PAYMENT PERIOD 02-DEC-22 TO 01-JUN-23							
	IS	INTEREST SOLD	29-AUG-23	1,998.79	1,998.79		
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23							
CANADIAN PACIFIC RAILWAY CO							
3.000% 12/02/2041 DD 12/02/21	IT	INTEREST RECEIVED	02-JUN-23	4,575.00	4,575.00		
PAYMENT PERIOD 02-DEC-22 TO 01-JUN-23							
	IS	INTEREST SOLD	29-AUG-23	2,262.08	2,262.08		
PAYMENT PERIOD 02-JUN-23 TO 30-AUG-23							
CAPITAL ONE FINANCIAL CORP							
VAR RT 06/08/2029 DD 06/08/23	IT	INTEREST RECEIVED	08-DEC-23	22,912.56	22,912.56		
PAYMENT PERIOD 08-JUN-23 TO 07-DEC-23							
CARMAX AUTO OWNER TRUST 2 1 A3							
1.890% 12/16/2024 DD 01/22/20	IT	INTEREST RECEIVED	17-JAN-23	693.70	693.70		
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	15-FEB-23	613.08	613.08		
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-MAR-23	535.69	535.69		
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-APR-23	462.06	462.06		
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23							
	IT	INTEREST RECEIVED	15-MAY-23	378.56	378.56		
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-JUN-23	307.13	307.13		
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23							
	IT	INTEREST RECEIVED	17-JUL-23	232.19	232.19		
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23							
	IT	INTEREST RECEIVED	15-AUG-23	161.70	161.70		
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-SEP-23	96.47	96.47		
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	16-OCT-23	26.66	26.66		
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23							
CARRIER GLOBAL CORP							
2.722% 02/15/2030 DD 08/15/20	IT	INTEREST RECEIVED	15-FEB-23	22,388.45	22,388.45		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-AUG-23	22,388.45	22,388.45		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
CARVANA AUTO RECEIVABLES P4 A3							
1.310% 01/11/2027 DD 12/29/21	IT	INTEREST RECEIVED	10-JAN-23	966.13	966.13		
PAYMENT PERIOD 10-DEC-22 TO 09-JAN-23							
	IT	INTEREST RECEIVED	10-FEB-23	966.13	966.13		
PAYMENT PERIOD 10-JAN-23 TO 09-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	10-MAR-23	966.13	966.13		
PAYMENT PERIOD 10-FEB-23 TO 09-MAR-23							
	IT	INTEREST RECEIVED	10-APR-23	966.13	966.13		
PAYMENT PERIOD 10-MAR-23 TO 09-APR-23							
	IT	INTEREST RECEIVED	10-MAY-23	966.13	966.13		
PAYMENT PERIOD 10-APR-23 TO 09-MAY-23							
	IT	INTEREST RECEIVED	12-JUN-23	966.13	966.13		
PAYMENT PERIOD 10-MAY-23 TO 09-JUN-23							
	IT	INTEREST RECEIVED	10-JUL-23	966.13	966.13		
PAYMENT PERIOD 10-JUN-23 TO 09-JUL-23							
	IT	INTEREST RECEIVED	10-AUG-23	966.13	966.13		
PAYMENT PERIOD 10-JUL-23 TO 09-AUG-23							
	IT	INTEREST RECEIVED	11-SEP-23	928.17	928.17		
PAYMENT PERIOD 10-AUG-23 TO 09-SEP-23							
	IT	INTEREST RECEIVED	10-OCT-23	876.76	876.76		
PAYMENT PERIOD 10-SEP-23 TO 09-OCT-23							
	IT	INTEREST RECEIVED	10-NOV-23	830.16	830.16		
PAYMENT PERIOD 10-OCT-23 TO 09-NOV-23							
	IT	INTEREST RECEIVED	11-DEC-23	783.60	783.60		
PAYMENT PERIOD 10-NOV-23 TO 09-DEC-23							
CATERPILLAR INC							
3.803% 08/15/2042 DD 08/15/12	IT	INTEREST RECEIVED	15-FEB-23	11,599.15	11,599.15		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-AUG-23	11,599.15	11,599.15		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
CHARTER COMMUNICATIONS OPERATI							
4.908% 07/23/2025 DD 07/23/16	IT	INTEREST RECEIVED	23-JAN-23	12,858.96	12,858.96		
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23							
	IT	INTEREST RECEIVED	24-JUL-23	12,858.96	12,858.96		
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23							
CHARTER COMMUNICATIONS OPERATI							
5.375% 05/01/2047 DD 11/01/17	IT	INTEREST RECEIVED	01-MAY-23	10,750.00	10,750.00		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-NOV-23	10,750.00	10,750.00		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
CHENIERE CORPUS CHRISTI HOLDIN							
3.700% 11/15/2029 DD 05/15/20	IT	INTEREST RECEIVED	15-MAY-23	19,887.50	19,887.50		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-NOV-23	19,887.50	19,887.50		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
CITIGROUP INC							
4.650% 07/30/2045 DD 07/30/15	IT	INTEREST RECEIVED	30-JAN-23	12,438.75	12,438.75		
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23							
	IT	INTEREST RECEIVED	31-JUL-23	12,438.75	12,438.75		
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23							
CITIGROUP INC							
VAR RT 01/10/2028 DD 01/10/17	IB	INTEREST BOUGHT	23-AUG-23	3,887.00-	3,887.00-		
PAYMENT PERIOD 10-JUL-23 TO 24-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
CITIGROUP INC							
VAR RT 01/29/2031 DD 01/29/20	IT	INTEREST RECEIVED	30-JAN-23	26,460.05	26,460.05		
PAYMENT PERIOD 29-JUL-22 TO 28-JAN-23							
	IT	INTEREST RECEIVED	31-JUL-23	26,460.05	26,460.05		
PAYMENT PERIOD 29-JAN-23 TO 28-JUL-23							
CITIGROUP INC							
VAR RT 05/24/2028 DD 05/24/22	IT	INTEREST RECEIVED	24-MAY-23	18,632.00	18,632.00		
PAYMENT PERIOD 24-NOV-22 TO 23-MAY-23							
	IS	INTEREST SOLD	23-AUG-23	9,419.51	9,419.51		
PAYMENT PERIOD 24-MAY-23 TO 24-AUG-23							
CITIGROUP COMMERCIAL M GC27 A5							
3.137% 02/10/2048 DD 02/01/15	IT	INTEREST RECEIVED	12-JAN-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	10-FEB-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	10-MAR-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	12-APR-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	12-MAY-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	12-JUN-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	12-JUL-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	11-AUG-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	12-SEP-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	13-OCT-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	10-NOV-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	12-DEC-23	3,424.56	3,424.56		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
COMCAST CORP							
7.050% 03/15/2033 DD 03/14/03	IT	INTEREST RECEIVED	15-MAR-23	14,558.25	14,558.25		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	14,558.25	14,558.25		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
COMCAST CORP							
3.150% 03/01/2026 DD 02/23/16	IT	INTEREST RECEIVED	01-MAR-23	4,016.25	4,016.25		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-SEP-23	4,016.25	4,016.25		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
COMCAST CORP							
2.650% 02/01/2030 DD 11/05/19	IT	INTEREST RECEIVED	01-FEB-23	15,900.00	15,900.00		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	01-AUG-23	15,900.00	15,900.00		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
COMCAST CORP							
2.887% 11/01/2051 DD 05/01/22	IT	INTEREST RECEIVED	01-MAY-23	4,662.51	4,662.51		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-NOV-23	4,662.51	4,662.51		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
CONAGRA BRANDS INC							
1.375% 11/01/2027 DD 10/16/20	IT	INTEREST RECEIVED	01-MAY-23	3,609.38	3,609.38		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-NOV-23	3,609.38	3,609.38		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
CONNECTICUT LIGHT AND POWER CO							
4.150% 06/01/2045 DD 05/20/15	IT	INTEREST RECEIVED	01-JUN-23	14,421.25	14,421.25		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-DEC-23	14,421.25	14,421.25		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
CONNECTICUT LIGHT AND POWER CO							
4.000% 04/01/2048 DD 03/28/18	IT	INTEREST RECEIVED	03-APR-23	7,300.00	7,300.00		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	02-OCT-23	7,300.00	7,300.00		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
CONNECTICUT ST							
2.098% 07/01/2025 DD 06/11/20	IT	INTEREST RECEIVED	03-JAN-23	1,311.25	1,311.25		
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	03-JUL-23	1,311.25	1,311.25		
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
CONSOLIDATED EDISON CO OF NEW							
4.650% 12/01/2048 DD 11/30/18	IT	INTEREST RECEIVED	01-JUN-23	12,787.50	12,787.50		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-DEC-23	12,787.50	12,787.50		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
CONSOLIDATED EDISON CO OF NEW							
3.350% 04/01/2030 DD 03/31/20	IT	INTEREST RECEIVED	03-APR-23	12,562.50	12,562.50		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	02-OCT-23	12,562.50	12,562.50		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
CONSUMERS ENERGY CO							
4.350% 04/15/2049 DD 11/13/18	IT	INTEREST RECEIVED	17-APR-23	11,962.50	11,962.50		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	11,962.50	11,962.50		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
CROWN CASTLE INC							
2.250% 01/15/2031 DD 06/15/20	IT	INTEREST RECEIVED	17-JAN-23	22,612.50	22,612.50		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JUL-23	22,612.50	22,612.50		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
DH EUROPE FINANCE II SARL							
2.600% 11/15/2029 DD 11/07/19	IT	INTEREST RECEIVED	15-MAY-23	7,020.00	7,020.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-NOV-23	7,020.00	7,020.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
DELL EQUIPMENT FINAN 1 A3 144A 2.490% 08/23/2027 DD 03/16/22	IT	INTEREST RECEIVED	23-JAN-23	3,174.75	3,174.75		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	22-FEB-23	3,174.75	3,174.75		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	22-MAR-23	3,174.75	3,174.75		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	24-APR-23	3,174.75	3,174.75		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	22-MAY-23	3,174.75	3,174.75		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	22-JUN-23	3,174.75	3,174.75		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	24-JUL-23	3,174.75	3,174.75		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	22-AUG-23	3,174.75	3,174.75		
PAYMENT PERIOD 22-JUL-23 TO 21-AUG-23							
	IT	INTEREST RECEIVED	22-SEP-23	3,174.75	3,174.75		
PAYMENT PERIOD 22-AUG-23 TO 21-SEP-23							
	IT	INTEREST RECEIVED	23-OCT-23	3,174.75	3,174.75		
PAYMENT PERIOD 22-SEP-23 TO 21-OCT-23							
	IT	INTEREST RECEIVED	22-NOV-23	3,174.75	3,174.75		
PAYMENT PERIOD 22-OCT-23 TO 21-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	22-DEC-23	2,810.49	2,810.49		
PAYMENT PERIOD 22-NOV-23 TO 21-DEC-23							
WALT DISNEY CO/THE							
2.750% 09/01/2049 DD 09/06/19	IT	INTEREST RECEIVED	01-MAR-23	14,781.25	14,781.25		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-SEP-23	14,781.25	14,781.25		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
	IS	INTEREST SOLD	18-SEP-23	1,560.24	1,560.24		
PAYMENT PERIOD 01-SEP-23 TO 19-SEP-23							
DISCOVER FINANCIAL SERVICES							
6.700% 11/29/2032 DD 11/29/22	IT	INTEREST RECEIVED	30-MAY-23	38,525.00	38,525.00		
PAYMENT PERIOD 29-NOV-22 TO 28-MAY-23							
	IT	INTEREST RECEIVED	29-NOV-23	38,525.00	38,525.00		
PAYMENT PERIOD 29-MAY-23 TO 28-NOV-23							
DOLLAR GENERAL CORP							
3.500% 04/03/2030 DD 04/03/20	IT	INTEREST RECEIVED	03-APR-23	11,287.50	11,287.50		
PAYMENT PERIOD 03-OCT-22 TO 02-APR-23							
	IS	INTEREST SOLD	25-SEP-23	10,911.25	10,911.25		
PAYMENT PERIOD 03-APR-23 TO 26-SEP-23							
DOLLAR TREE INC							
4.200% 05/15/2028 DD 04/19/18	IT	INTEREST RECEIVED	15-MAY-23	6,405.00	6,405.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-NOV-23	6,405.00	6,405.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
ERAC USA FINANCE LLC 144A							
7.000% 10/15/2037 DD 10/17/07	IT	INTEREST RECEIVED	17-APR-23	12,950.00	12,950.00		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	12,950.00	12,950.00		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
EATON CORP							
4.150% 03/15/2033 DD 08/23/22	IT	INTEREST RECEIVED	15-MAR-23	45,291.49	45,291.49		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	40,358.75	40,358.75		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
KINDER MORGAN INC							
7.750% 01/15/2032 DD 01/11/02	IT	INTEREST RECEIVED	17-JAN-23	38,556.25	38,556.25		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JUL-23	38,556.25	38,556.25		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
ENBRIDGE INC							
3.125% 11/15/2029 DD 11/15/19	IT	INTEREST RECEIVED	15-MAY-23	7,109.38	7,109.38		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-NOV-23	7,109.38	7,109.38		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
ENBRIDGE INC							
5.700% 03/08/2033 DD 03/08/23	IT	INTEREST RECEIVED	08-SEP-23	19,551.00	19,551.00		
PAYMENT PERIOD 08-MAR-23 TO 07-SEP-23							
IBERDROLA INTERNATIONAL BV							
6.750% 07/15/2036 DD 07/24/06	IT	INTEREST RECEIVED	17-JAN-23	11,981.25	11,981.25		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-JUL-23	11,981.25	11,981.25		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
ENERGY TRANSFER LP							
5.150% 02/01/2043 DD 01/22/13	IT	INTEREST RECEIVED	01-FEB-23	20,728.75	20,728.75		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	01-AUG-23	20,728.75	20,728.75		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							
ENTERPRISE FLEET FIN 1 A3 144A							
5.420% 10/22/2029 DD 03/02/23	IT	INTEREST RECEIVED	20-MAR-23	2,430.87	2,430.87		
PAYMENT PERIOD 02-MAR-23 TO 19-MAR-23							
	IT	INTEREST RECEIVED	20-APR-23	4,051.45	4,051.45		
PAYMENT PERIOD 20-MAR-23 TO 19-APR-23							
	IT	INTEREST RECEIVED	22-MAY-23	4,051.45	4,051.45		
PAYMENT PERIOD 20-APR-23 TO 19-MAY-23							
	IT	INTEREST RECEIVED	20-JUN-23	4,051.45	4,051.45		
PAYMENT PERIOD 20-MAY-23 TO 19-JUN-23							
	IT	INTEREST RECEIVED	20-JUL-23	4,051.45	4,051.45		
PAYMENT PERIOD 20-JUN-23 TO 19-JUL-23							
	IT	INTEREST RECEIVED	21-AUG-23	4,051.45	4,051.45		
PAYMENT PERIOD 20-JUL-23 TO 19-AUG-23							
	IT	INTEREST RECEIVED	20-SEP-23	4,051.45	4,051.45		
PAYMENT PERIOD 20-AUG-23 TO 19-SEP-23							
	IT	INTEREST RECEIVED	20-OCT-23	4,051.45	4,051.45		
PAYMENT PERIOD 20-SEP-23 TO 19-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	20-NOV-23	4,051.45	4,051.45		
PAYMENT PERIOD 20-OCT-23 TO 19-NOV-23							
	IT	INTEREST RECEIVED	20-DEC-23	4,051.45	4,051.45		
PAYMENT PERIOD 20-NOV-23 TO 19-DEC-23							
ENTERPRISE PRODUCTS OPERATING							
2.800% 01/31/2030 DD 01/15/20	IT	INTEREST RECEIVED	31-JAN-23	7,490.00	7,490.00		
PAYMENT PERIOD 31-JUL-22 TO 30-JAN-23							
	IT	INTEREST RECEIVED	31-JUL-23	7,490.00	7,490.00		
PAYMENT PERIOD 31-JAN-23 TO 30-JUL-23							
ENTERPRISE PRODUCTS OPERATING							
3.300% 02/15/2053 DD 09/15/21	IT	INTEREST RECEIVED	15-FEB-23	8,085.00	8,085.00		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-AUG-23	8,085.00	8,085.00		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
EQUINIX INC							
2.500% 05/15/2031 DD 05/17/21	IT	INTEREST RECEIVED	15-MAY-23	10,937.50	10,937.50		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-NOV-23	10,937.50	10,937.50		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
EQUINOR ASA							
3.250% 11/18/2049 DD 11/18/19	IT	INTEREST RECEIVED	18-MAY-23	5,931.25	5,931.25		
PAYMENT PERIOD 18-NOV-22 TO 17-MAY-23							
	IT	INTEREST RECEIVED	20-NOV-23	5,931.25	5,931.25		
PAYMENT PERIOD 18-MAY-23 TO 17-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
ESTEE LAUDER COS INC/THE							
2.375% 12/01/2029 DD 11/21/19	IT	INTEREST RECEIVED	01-JUN-23	3,978.13	3,978.13		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-DEC-23	3,978.13	3,978.13		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
EUROPEAN INVESTMENT BANK							
2.500% 03/15/2023 DD 01/17/18	IT	INTEREST RECEIVED	15-MAR-23	15,500.00	15,500.00		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
EVERSOURCE ENERGY							
4.250% 04/01/2029 DD 12/13/18	IT	INTEREST RECEIVED	03-APR-23	21,037.50	21,037.50		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	02-OCT-23	21,037.50	21,037.50		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
EXTRA SPACE STORAGE LP							
5.700% 04/01/2028 DD 03/28/23	IT	INTEREST RECEIVED	02-OCT-23	7,011.95	7,011.95		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
META PLATFORMS INC							
3.850% 08/15/2032 DD 08/09/22	IT	INTEREST RECEIVED	15-FEB-23	19,334.70	19,334.70		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-AUG-23	18,711.00	18,711.00		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
META PLATFORMS INC							
5.600% 05/15/2053 DD 05/03/23	IB	INTEREST BOUGHT	22-JUN-23	6,801.67-	6,801.67-		
PAYMENT PERIOD 15-MAY-23 TO 25-JUN-23							
	IT	INTEREST RECEIVED	15-NOV-23	24,640.00	24,640.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
FHLMC POOL #SD-1440							
3.500% 07/01/2052 DD 08/01/22	IT	INTEREST RECEIVED	25-JAN-23	10,894.52	10,894.52		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	27-FEB-23	10,875.88	10,875.88		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-MAR-23	10,858.53	10,858.53		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	25-APR-23	10,818.64	10,818.64		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-MAY-23	10,800.38	10,800.38		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	26-JUN-23	10,752.67	10,752.67		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	25-JUL-23	10,734.81	10,734.81		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IS	INTEREST SOLD	10-AUG-23	3,547.61	3,547.61		
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23							
	IT	INTEREST RECEIVED	25-AUG-23	10,715.15	10,715.15		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
FHLMC POOL #SD-3516							
5.500% 08/01/2053 DD 07/01/23	IB	INTEREST BOUGHT	10-AUG-23	4,994.05-	4,994.05-		
PAYMENT PERIOD 01-AUG-23 TO 10-AUG-23							
	IT	INTEREST RECEIVED	25-SEP-23	14,982.16	14,982.16		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	25-OCT-23	14,921.41	14,921.41		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	27-NOV-23	14,835.34	14,835.34		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	26-DEC-23	14,753.04	14,753.04		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
FEDERAL NATL MTG ASSN							
2.375% 01/19/2023 DD 01/23/18	IT	INTEREST RECEIVED	19-JAN-23	29,450.00	29,450.00		
PAYMENT PERIOD 19-JUL-22 TO 18-JAN-23							
FHLMC MULTICLASS MTG 4582 GA							
VAR RT 03/15/2052 DD 05/01/16	IT	INTEREST RECEIVED	17-JAN-23	56.48	56.48		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	15-FEB-23	42.12	42.12		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	15-MAR-23	31.73	31.73		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-APR-23	23.46	23.46		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	15-MAY-23	10.89	10.89		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	15-JUN-23	2.20	2.20		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
FHLMC MULTICLASS MTG K030 A2							
VAR RT 04/25/2023 DD 08/01/13	IT	INTEREST RECEIVED	25-JAN-23	389.11	389.11		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	27-FEB-23	270.65	270.65		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-MAR-23	97.97	97.97		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	25-APR-23	33.24	33.24		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	CD	MT INTEREST	25-APR-23	0.01	0.01		
FHLMC MULTICLASS MTG K029 A2							
VAR RT 02/25/2023 DD 07/01/13	IT	INTEREST RECEIVED	25-JAN-23	1,151.51	1,151.51		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	27-FEB-23	136.19	136.19		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	CD	MT INTEREST	27-FEB-23	0.02	0.02		
FHLMC MULTICLASS MTG K096 A2							
2.519% 07/25/2029 DD 08/01/19	IT	INTEREST RECEIVED	25-JAN-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	27-FEB-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-MAR-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	25-APR-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-MAY-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	26-JUN-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	25-JUL-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	25-AUG-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	25-SEP-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	25-OCT-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	27-NOV-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	26-DEC-23	2,519.00	2,519.00		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
FNMA POOL #0AL2866							
3.500% 11/01/2042 DD 01/01/13	IT	INTEREST RECEIVED	25-JAN-23	9,604.10	9,604.10		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	27-FEB-23	9,522.36	9,522.36		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-MAR-23	9,464.59	9,464.59		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	25-APR-23	9,403.50	9,403.50		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	25-MAY-23	9,341.18	9,341.18		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	26-JUN-23	9,256.49	9,256.49		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	25-JUL-23	9,217.84	9,217.84		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	25-AUG-23	9,123.65	9,123.65		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	25-SEP-23	9,047.51	9,047.51		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	25-OCT-23	8,989.02	8,989.02		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	27-NOV-23	8,950.23	8,950.23		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IS	INTEREST SOLD	14-DEC-23	762.51	762.51		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23							
	IT	INTEREST RECEIVED	26-DEC-23	8,834.55	8,834.55		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
FHLMC MULTICLASS MTG 3625 B 4.000% 01/15/2025 DD 01/01/10	IT	INTEREST RECEIVED	17-JAN-23	294.62	294.62		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	15-FEB-23	280.67	280.67		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-MAR-23	262.62	262.62		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-APR-23	246.14	246.14		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	15-MAY-23	232.40	232.40		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	15-JUN-23	215.42	215.42		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	17-JUL-23	202.22	202.22		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	15-AUG-23	189.50	189.50		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-SEP-23	175.65	175.65		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	16-OCT-23	161.17	161.17		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	15-NOV-23	148.01	148.01		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	15-DEC-23	135.28	135.28		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
FNMA POOL #0BV7937							
4.000% 08/01/2052 DD 08/01/22	IT	INTEREST RECEIVED	25-JAN-23	11,333.10	11,333.10		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	27-FEB-23	11,288.35	11,288.35		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-MAR-23	11,248.02	11,248.02		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	25-APR-23	11,229.77	11,229.77		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-MAY-23	11,198.02	11,198.02		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	26-JUN-23	11,145.90	11,145.90		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	25-JUL-23	11,121.23	11,121.23		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	25-AUG-23	11,072.15	11,072.15		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	25-SEP-23	10,997.73	10,997.73		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	25-OCT-23	10,941.88	10,941.88		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	27-NOV-23	10,854.00	10,854.00		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IS	INTEREST SOLD	14-DEC-23	4,971.66	4,971.66		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23							
	IT	INTEREST RECEIVED	26-DEC-23	10,718.33	10,718.33		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
FNMA POOL #0FS2253							
3.500% 04/01/2050 DD 06/01/22	IT	INTEREST RECEIVED	25-JAN-23	10,157.57	10,157.57		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	27-FEB-23	10,097.54	10,097.54		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-MAR-23	10,034.08	10,034.08		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	25-APR-23	9,979.84	9,979.84		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-MAY-23	9,872.94	9,872.94		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	26-JUN-23	9,780.23	9,780.23		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	25-JUL-23	9,716.33	9,716.33		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	25-AUG-23	9,665.39	9,665.39		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	25-SEP-23	9,632.40	9,632.40		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	25-OCT-23	9,534.60	9,534.60		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	27-NOV-23	9,432.90	9,432.90		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IS	INTEREST SOLD	14-DEC-23	4,340.28	4,340.28		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23							
	IT	INTEREST RECEIVED	26-DEC-23	9,346.50	9,346.50		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
FNMA POOL #0FS2513							
4.000% 07/01/2052 DD 07/01/22	IT	INTEREST RECEIVED	25-JAN-23	10,965.62	10,965.62		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	27-FEB-23	10,918.48	10,918.48		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-MAR-23	10,845.93	10,845.93		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	25-APR-23	10,823.56	10,823.56		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-MAY-23	10,784.24	10,784.24		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	26-JUN-23	10,710.78	10,710.78		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	25-JUL-23	10,636.47	10,636.47		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	25-AUG-23	10,609.72	10,609.72		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	25-SEP-23	10,533.13	10,533.13		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	25-OCT-23	10,485.54	10,485.54		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	27-NOV-23	10,412.69	10,412.69		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IS	INTEREST SOLD	14-DEC-23	2,474.13	2,474.13		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23							
	IT	INTEREST RECEIVED	26-DEC-23	10,390.44	10,390.44		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
FNMA POOL #0FS5231							
6.000% 07/01/2053 DD 07/01/23	IB	INTEREST BOUGHT	06-SEP-23	2,541.26-	2,541.26-		
PAYMENT PERIOD 01-SEP-23 TO 06-SEP-23							
	IT	INTEREST RECEIVED	25-OCT-23	12,581.33	12,581.33		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	27-NOV-23	12,533.52	12,533.52		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IS	INTEREST SOLD	14-DEC-23	5,755.47	5,755.47		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23							
	IT	INTEREST RECEIVED	26-DEC-23	12,361.59	12,361.59		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
FEDEX CORP							
4.400% 01/15/2047 DD 01/06/17	IT	INTEREST RECEIVED	17-JAN-23	10,450.00	10,450.00		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JUL-23	10,450.00	10,450.00		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
FIDELITY NATIONAL INFORMATION							
3.100% 03/01/2041 DD 03/02/21	IT	INTEREST RECEIVED	01-MAR-23	10,230.00	10,230.00		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IS	INTEREST SOLD	11-APR-23	2,387.00	2,387.00		
PAYMENT PERIOD 01-MAR-23 TO 12-APR-23							
FIRST REPUBLIC BANK/CA							
VAR RT 02/12/2024 DD 02/12/20	IT	INTEREST RECEIVED	13-FEB-23	3,728.40	3,728.40		
PAYMENT PERIOD 12-AUG-22 TO 11-FEB-23							
FORD MOTOR CO							
6.100% 08/19/2032 DD 08/19/22	IB	INTEREST BOUGHT	31-OCT-23	13,111.61-	13,111.61-		
PAYMENT PERIOD 19-AUG-23 TO 01-NOV-23							
SEASONED LOANS STRUCTURE 2 A2C							
2.750% 09/25/2029 DD 09/01/19	IT	INTEREST RECEIVED	25-JAN-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	27-FEB-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-MAR-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	25-APR-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-MAY-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	26-JUN-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	25-JUL-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	25-AUG-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	25-SEP-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	25-OCT-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	27-NOV-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	26-DEC-23	1,787.50	1,787.50		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
SEASONED LOANS STRUCTURE 3 A2C							
2.750% 11/25/2029 DD 11/01/19	IT	INTEREST RECEIVED	25-JAN-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	27-FEB-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-MAR-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	25-APR-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	25-MAY-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	26-JUN-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	25-JUL-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	25-AUG-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	25-SEP-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	25-OCT-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	27-NOV-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	26-DEC-23	1,661.46	1,661.46		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
GNMA II POOL #0MA9018							
6.000% 07/20/2053 DD 07/01/23	IB	INTEREST BOUGHT	04-OCT-23	1,632.72-	1,632.72-		
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23							
	IT	INTEREST RECEIVED	20-NOV-23	12,212.36	12,212.36		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	20-DEC-23	12,183.25	12,183.25		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
GNMA II POOL #0MA9242							
6.000% 10/20/2053 DD 10/01/23	IB	INTEREST BOUGHT	04-OCT-23	1,640.00-	1,640.00-		
PAYMENT PERIOD 01-OCT-23 TO 04-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	20-NOV-23	12,300.00	12,300.00		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IS	INTEREST SOLD	14-DEC-23	5,714.41	5,714.41		
PAYMENT PERIOD 01-DEC-23 TO 14-DEC-23							
	IT	INTEREST RECEIVED	20-DEC-23	12,273.22	12,273.22		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
GM FINANCIAL CONSUMER AUT 4 A3							
1.750% 07/16/2024 DD 10/16/19	IT	INTEREST RECEIVED	17-JAN-23	36.05	36.05		
PAYMENT PERIOD 16-DEC-22 TO 15-JAN-23							
	IT	INTEREST RECEIVED	16-FEB-23	18.12	18.12		
PAYMENT PERIOD 16-JAN-23 TO 15-FEB-23							
	IT	INTEREST RECEIVED	16-MAR-23	0.37	0.37		
PAYMENT PERIOD 16-FEB-23 TO 15-MAR-23							
GE HEALTHCARE TECHNOLOGIE 144A							
5.905% 11/22/2032 DD 11/22/22	IT	INTEREST RECEIVED	22-MAY-23	37,792.00	37,792.00		
PAYMENT PERIOD 22-NOV-22 TO 21-MAY-23							
GE HEALTHCARE TECHNOLOGIES INC							
5.905% 11/22/2032 DD 05/22/23	IT	INTEREST RECEIVED	22-NOV-23	37,792.00	37,792.00		
PAYMENT PERIOD 22-MAY-23 TO 21-NOV-23							
GENERAL MOTORS CO							
5.400% 04/01/2048 DD 08/07/17	IT	INTEREST RECEIVED	03-APR-23	6,885.00	6,885.00		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	02-OCT-23	6,885.00	6,885.00		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
GENERAL MOTORS FINANCIAL CO IN							
1.250% 01/08/2026 DD 01/08/21	IT	INTEREST RECEIVED	09-JAN-23	5,906.25	5,906.25		
PAYMENT PERIOD 08-JUL-22 TO 07-JAN-23							
	IT	INTEREST RECEIVED	10-JUL-23	5,906.25	5,906.25		
PAYMENT PERIOD 08-JAN-23 TO 07-JUL-23							
GENERAL MOTORS FINANCIAL CO IN							
2.400% 04/10/2028 DD 04/09/21	IT	INTEREST RECEIVED	10-APR-23	9,900.00	9,900.00		
PAYMENT PERIOD 10-OCT-22 TO 09-APR-23							
	IT	INTEREST RECEIVED	10-OCT-23	9,900.00	9,900.00		
PAYMENT PERIOD 10-APR-23 TO 09-OCT-23							
GILEAD SCIENCES INC							
3.650% 03/01/2026 DD 09/14/15	IT	INTEREST RECEIVED	01-MAR-23	12,227.50	12,227.50		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-SEP-23	12,227.50	12,227.50		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
GLENCORE FUNDING LLC 144A							
2.625% 09/23/2031 DD 09/23/21	IT	INTEREST RECEIVED	23-MAR-23	15,093.75	15,093.75		
PAYMENT PERIOD 23-SEP-22 TO 22-MAR-23							
	IT	INTEREST RECEIVED	25-SEP-23	15,093.75	15,093.75		
PAYMENT PERIOD 23-MAR-23 TO 22-SEP-23							
GOLDMAN SACHS GROUP INC/THE							
4.000% 03/03/2024 DD 03/03/14	IT	INTEREST RECEIVED	03-MAR-23	9,500.00	9,500.00		
PAYMENT PERIOD 03-SEP-22 TO 02-MAR-23							
	IT	INTEREST RECEIVED	05-SEP-23	9,500.00	9,500.00		
PAYMENT PERIOD 03-MAR-23 TO 02-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
GOLDMAN SACHS GROUP INC/THE							
VAR RT 04/23/2029 DD 01/23/18	IT	INTEREST RECEIVED	24-APR-23	48,819.20	48,819.20		
PAYMENT PERIOD 23-OCT-22 TO 22-APR-23							
	IT	INTEREST RECEIVED	23-OCT-23	48,819.20	48,819.20		
PAYMENT PERIOD 23-APR-23 TO 22-OCT-23							
GNMA GTD REMIC P/T 22-173 PQ							
5.000% 06/20/2051 DD 10/01/22	IT	INTEREST RECEIVED	20-JAN-23	7,233.35	7,233.35		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	21-FEB-23	7,217.81	7,217.81		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	20-MAR-23	7,202.80	7,202.80		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	20-APR-23	7,183.95	7,183.95		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	22-MAY-23	7,168.25	7,168.25		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	20-JUN-23	7,086.14	7,086.14		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	20-JUL-23	6,983.90	6,983.90		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	21-AUG-23	6,930.29	6,930.29		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	20-SEP-23	6,872.84	6,872.84		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	20-OCT-23	6,811.59	6,811.59		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	20-NOV-23	6,746.60	6,746.60		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	20-DEC-23	6,697.02	6,697.02		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
HPEFS EQUIPMENT TRU 1A A3 144A							
5.410% 02/22/2028 DD 03/22/23	IT	INTEREST RECEIVED	20-APR-23	10,351.13	10,351.13		
PAYMENT PERIOD 22-MAR-23 TO 19-APR-23							
	IT	INTEREST RECEIVED	22-MAY-23	11,090.50	11,090.50		
PAYMENT PERIOD 20-APR-23 TO 19-MAY-23							
	IT	INTEREST RECEIVED	20-JUN-23	11,090.50	11,090.50		
PAYMENT PERIOD 20-MAY-23 TO 19-JUN-23							
	IT	INTEREST RECEIVED	20-JUL-23	11,090.50	11,090.50		
PAYMENT PERIOD 20-JUN-23 TO 19-JUL-23							
	IT	INTEREST RECEIVED	21-AUG-23	11,090.50	11,090.50		
PAYMENT PERIOD 20-JUL-23 TO 19-AUG-23							
	IT	INTEREST RECEIVED	20-SEP-23	11,090.50	11,090.50		
PAYMENT PERIOD 20-AUG-23 TO 19-SEP-23							
	IT	INTEREST RECEIVED	20-OCT-23	11,090.50	11,090.50		
PAYMENT PERIOD 20-SEP-23 TO 19-OCT-23							
	IT	INTEREST RECEIVED	20-NOV-23	11,090.50	11,090.50		
PAYMENT PERIOD 20-OCT-23 TO 19-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	20-DEC-23	11,090.50	11,090.50		
PAYMENT PERIOD 20-NOV-23 TO 19-DEC-23							
HEALTHCARE REALTY HOLDINGS LP							
3.100% 02/15/2030 DD 09/16/19	IT	INTEREST RECEIVED	15-FEB-23	10,850.00	10,850.00		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-AUG-23	10,850.00	10,850.00		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
HEICO CORP							
5.350% 08/01/2033 DD 07/27/23	IS	INTEREST SOLD	20-OCT-23	3,400.37	3,400.37		
PAYMENT PERIOD 01-AUG-23 TO 23-OCT-23							
HEWLETT PACKARD ENTERPRISE CO							
VAR RT 10/15/2025 DD 10/15/16	IT	INTEREST RECEIVED	17-APR-23	7,717.50	7,717.50		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	7,717.50	7,717.50		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
HONDA AUTO RECEIVABLES 20 1 A3							
5.040% 04/21/2027 DD 02/24/23	IT	INTEREST RECEIVED	21-MAR-23	2,457.00	2,457.00		
PAYMENT PERIOD 24-FEB-23 TO 20-MAR-23							
	IT	INTEREST RECEIVED	21-APR-23	2,730.00	2,730.00		
PAYMENT PERIOD 21-MAR-23 TO 20-APR-23							
	IT	INTEREST RECEIVED	22-MAY-23	2,730.00	2,730.00		
PAYMENT PERIOD 21-APR-23 TO 20-MAY-23							
	IT	INTEREST RECEIVED	21-JUN-23	2,730.00	2,730.00		
PAYMENT PERIOD 21-MAY-23 TO 20-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	21-JUL-23	2,730.00	2,730.00		
PAYMENT PERIOD 21-JUN-23 TO 20-JUL-23							
	IT	INTEREST RECEIVED	21-AUG-23	2,730.00	2,730.00		
PAYMENT PERIOD 21-JUL-23 TO 20-AUG-23							
	IT	INTEREST RECEIVED	21-SEP-23	2,730.00	2,730.00		
PAYMENT PERIOD 21-AUG-23 TO 20-SEP-23							
	IT	INTEREST RECEIVED	23-OCT-23	2,730.00	2,730.00		
PAYMENT PERIOD 21-SEP-23 TO 20-OCT-23							
	IT	INTEREST RECEIVED	21-NOV-23	2,730.00	2,730.00		
PAYMENT PERIOD 21-OCT-23 TO 20-NOV-23							
	IT	INTEREST RECEIVED	21-DEC-23	2,730.00	2,730.00		
PAYMENT PERIOD 21-NOV-23 TO 20-DEC-23							
HONOLULU CITY & CNTY HI WSTWTR							
2.495% 07/01/2027 DD 11/06/19	IT	INTEREST RECEIVED	03-JAN-23	998.00	998.00		
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	03-JUL-23	998.00	998.00		
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23							
HUNGARY GOVERNMENT INTERN 144A							
2.125% 09/22/2031 DD 09/21/21	IT	INTEREST RECEIVED	22-MAR-23	4,356.25	4,356.25		
PAYMENT PERIOD 21-SEP-22 TO 20-MAR-23							
	IT	INTEREST RECEIVED	22-SEP-23	4,356.25	4,356.25		
PAYMENT PERIOD 21-MAR-23 TO 20-SEP-23							
HUNGARY GOVERNMENT INTERN 144A							
5.250% 06/16/2029 DD 06/16/22	IT	INTEREST RECEIVED	16-JUN-23	11,550.00	11,550.00		
PAYMENT PERIOD 16-DEC-22 TO 15-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	18-DEC-23	11,550.00	11,550.00		
PAYMENT PERIOD 16-JUN-23 TO 15-DEC-23							
HYUNDAI AUTO RECEIVABLES C A4							
5.520% 10/16/2028 DD 11/09/22	IT	INTEREST RECEIVED	17-JAN-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	15-FEB-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-MAR-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23							
	IT	INTEREST RECEIVED	17-APR-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23							
	IT	INTEREST RECEIVED	15-MAY-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-JUN-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23							
	IT	INTEREST RECEIVED	17-JUL-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23							
	IT	INTEREST RECEIVED	15-AUG-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-SEP-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	16-OCT-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-NOV-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-DEC-23	5,814.40	5,814.40		
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23							
ILLINOIS ST							
5.100% 06/01/2033 DD 06/12/03	IB	INTEREST BOUGHT	18-OCT-23	33,082.00-	33,082.00-		
PAYMENT PERIOD 01-JUN-23 TO 19-OCT-23							
	IT	INTEREST RECEIVED	01-DEC-23	42,840.00	42,840.00		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
ILLUMINA INC							
5.750% 12/13/2027 DD 12/13/22	IT	INTEREST RECEIVED	13-JUN-23	8,308.75	8,308.75		
PAYMENT PERIOD 13-DEC-22 TO 12-JUN-23							
	IT	INTEREST RECEIVED	13-DEC-23	8,308.75	8,308.75		
PAYMENT PERIOD 13-JUN-23 TO 12-DEC-23							
ING GROEP NV							
3.550% 04/09/2024 DD 04/09/19	IT	INTEREST RECEIVED	10-APR-23	9,141.25	9,141.25		
PAYMENT PERIOD 09-OCT-22 TO 08-APR-23							
	IT	INTEREST RECEIVED	10-OCT-23	9,141.25	9,141.25		
PAYMENT PERIOD 09-APR-23 TO 08-OCT-23							
INTER-AMERICAN DEVELOPMENT BAN							
2.500% 01/18/2023 DD 01/18/18	IT	INTEREST RECEIVED	18-JAN-23	15,125.00	15,125.00		
PAYMENT PERIOD 18-JUL-22 TO 17-JAN-23							
INTERCONTINENTAL EXCHANGE INC							
4.350% 06/15/2029 DD 05/23/22	IT	INTEREST RECEIVED	15-JUN-23	9,700.50	9,700.50		
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-DEC-23	9,700.50	9,700.50		
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23							
REPUBLIC OF ITALY GOVERNMENT I							
2.875% 10/17/2029 DD 10/17/19	IT	INTEREST RECEIVED	17-APR-23	9,703.13	9,703.13		
PAYMENT PERIOD 17-OCT-22 TO 16-APR-23							
	IT	INTEREST RECEIVED	17-OCT-23	9,703.13	9,703.13		
PAYMENT PERIOD 17-APR-23 TO 16-OCT-23							
REPUBLIC OF ITALY GOVERNMENT I							
1.250% 02/17/2026 DD 11/24/20	IT	INTEREST RECEIVED	17-FEB-23	7,343.75	7,343.75		
PAYMENT PERIOD 17-AUG-22 TO 16-FEB-23							
	IT	INTEREST RECEIVED	17-AUG-23	7,343.75	7,343.75		
PAYMENT PERIOD 17-FEB-23 TO 16-AUG-23							
JPMORGAN CHASE & CO							
3.125% 01/23/2025 DD 01/23/15	IT	INTEREST RECEIVED	23-JAN-23	4,375.00	4,375.00		
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23							
	IT	INTEREST RECEIVED	24-JUL-23	4,375.00	4,375.00		
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23							
JPMBB COMMERCIAL MORTGA C22 A4							
3.801% 09/15/2047 DD 08/01/14	IT	INTEREST RECEIVED	18-JAN-23	2,850.90	2,850.90		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	17-FEB-23	2,850.90	2,850.90		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	17-MAR-23	2,850.90	2,850.90		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23	IT	INTEREST RECEIVED	17-APR-23	2,850.90	2,850.90		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23	IT	INTEREST RECEIVED	17-MAY-23	2,850.90	2,850.90		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23	IT	INTEREST RECEIVED	16-JUN-23	2,850.90	2,850.90		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23	IT	INTEREST RECEIVED	17-JUL-23	2,850.90	2,850.90		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23	IT	INTEREST RECEIVED	17-AUG-23	2,850.90	2,850.90		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23	IT	INTEREST RECEIVED	15-SEP-23	2,850.90	2,850.90		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23	IT	INTEREST RECEIVED	17-OCT-23	2,850.90	2,850.90		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23	IT	INTEREST RECEIVED	17-NOV-23	2,850.90	2,850.90		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23	IT	INTEREST RECEIVED	15-DEC-23	2,850.90	2,850.90		
JPMORGAN CHASE & CO							
VAR RT 12/05/2029 DD 12/05/18	IT	INTEREST RECEIVED	05-JUN-23	68,338.20	68,338.20		
PAYMENT PERIOD 05-DEC-22 TO 04-JUN-23							
PAYMENT PERIOD 05-JUN-23 TO 04-DEC-23	IT	INTEREST RECEIVED	05-DEC-23	68,338.20	68,338.20		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
JPMORGAN CHASE & CO							
VAR RT 09/14/2033 DD 09/14/22	IT	INTEREST RECEIVED	14-MAR-23	28,727.93	28,727.93		
PAYMENT PERIOD 14-SEP-22 TO 13-MAR-23							
	IT	INTEREST RECEIVED	14-SEP-23	28,727.93	28,727.93		
PAYMENT PERIOD 14-MAR-23 TO 13-SEP-23							
JPMORGAN CHASE & CO							
VAR RT 06/01/2034 DD 06/01/23	IB	INTEREST BOUGHT	05-JUL-23	8,881.00-	8,881.00-		
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23							
	IT	INTEREST RECEIVED	01-DEC-23	44,405.00	44,405.00		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
JACKSON FINANCIAL INC							
3.125% 11/23/2031 DD 05/23/22	IT	INTEREST RECEIVED	23-MAY-23	7,500.00	7,500.00		
PAYMENT PERIOD 23-NOV-22 TO 22-MAY-23							
	IT	INTEREST RECEIVED	24-NOV-23	7,500.00	7,500.00		
PAYMENT PERIOD 23-MAY-23 TO 22-NOV-23							
	IS	INTEREST SOLD	29-NOV-23	333.33	333.33		
PAYMENT PERIOD 23-NOV-23 TO 30-NOV-23							
JOHN DEERE OWNER TRUST 20 B A3							
5.180% 03/15/2028 DD 06/28/23	IT	INTEREST RECEIVED	15-AUG-23	5,606.34	5,606.34		
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-SEP-23	3,578.52	3,578.52		
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	16-OCT-23	3,578.52	3,578.52		
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-NOV-23	3,578.52	3,578.52		
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-DEC-23	3,578.52	3,578.52		
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23							
KEURIG DR PEPPER INC							
3.200% 05/01/2030 DD 04/13/20	IT	INTEREST RECEIVED	01-MAY-23	11,520.00	11,520.00		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-NOV-23	11,520.00	11,520.00		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
KEURIG DR PEPPER INC							
3.350% 03/15/2051 DD 03/15/21	IT	INTEREST RECEIVED	15-MAR-23	13,483.75	13,483.75		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	13,483.75	13,483.75		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
KEYCORP							
2.250% 04/06/2027 DD 02/06/20	IT	INTEREST RECEIVED	06-APR-23	4,556.25	4,556.25		
PAYMENT PERIOD 06-OCT-22 TO 05-APR-23							
	IS	INTEREST SOLD	09-MAY-23	885.94	885.94		
PAYMENT PERIOD 06-APR-23 TO 10-MAY-23							
KRAFT HEINZ FOODS CO							
4.375% 06/01/2046 DD 05/24/16	IB	INTEREST BOUGHT	22-JUN-23	3,007.81-	3,007.81-		
PAYMENT PERIOD 01-JUN-23 TO 25-JUN-23							
	IT	INTEREST RECEIVED	01-DEC-23	21,656.25	21,656.25		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
LLOYDS BANKING GROUP PLC							
VAR RT 05/11/2027 DD 03/11/21	IT	INTEREST RECEIVED	11-MAY-23	16,920.80	16,920.80		
PAYMENT PERIOD 11-NOV-22 TO 10-MAY-23							
	IT	INTEREST RECEIVED	13-NOV-23	16,920.80	16,920.80		
PAYMENT PERIOD 11-MAY-23 TO 10-NOV-23							
LOCKHEED MARTIN CORP							
5.200% 02/15/2055 DD 05/25/23	IT	INTEREST RECEIVED	15-AUG-23	13,635.55	13,635.55		
PAYMENT PERIOD 25-MAY-23 TO 14-AUG-23							
RJ REYNOLDS TOBACCO CO/NC							
3.750% 05/20/2023 DD 05/20/13	IT	INTEREST RECEIVED	22-MAY-23	19,687.50	19,687.50		
PAYMENT PERIOD 20-NOV-22 TO 19-MAY-23							
LOS ANGELES CA DEPT WTR & PWR							
5.716% 07/01/2039 DD 06/02/10	IT	INTEREST RECEIVED	03-JAN-23	6,001.80	6,001.80		
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	03-JUL-23	6,001.80	6,001.80		
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23							
LOUISIANA ST LOCAL GOVT ENVRNM							
5.048% 12/01/2034 DD 03/29/23	IB	INTEREST BOUGHT	19-OCT-23	47,198.80-	47,198.80-		
PAYMENT PERIOD 01-JUN-23 TO 22-OCT-23							
	IT	INTEREST RECEIVED	01-DEC-23	55,990.73	55,990.73		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
LOWE'S COS INC							
5.000% 04/15/2033 DD 09/08/22	IT	INTEREST RECEIVED	17-APR-23	51,236.11	51,236.11		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	42,500.00	42,500.00		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
LOWE'S COS INC							
5.625% 04/15/2053 DD 09/08/22	IB	INTEREST BOUGHT	22-JUN-23	9,318.75-	9,318.75-		
PAYMENT PERIOD 15-APR-23 TO 25-JUN-23							
	IT	INTEREST RECEIVED	16-OCT-23	23,625.00	23,625.00		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
MPLX LP							
4.125% 03/01/2027 DD 02/10/17	IT	INTEREST RECEIVED	01-MAR-23	5,775.00	5,775.00		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-SEP-23	5,775.00	5,775.00		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
MPLX LP							
5.200% 03/01/2047 DD 02/10/17	IT	INTEREST RECEIVED	01-MAR-23	19,760.00	19,760.00		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-SEP-23	19,760.00	19,760.00		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
MPLX LP							
4.950% 09/01/2032 DD 08/11/22	IT	INTEREST RECEIVED	01-MAR-23	22,110.00	22,110.00		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-SEP-23	19,899.00	19,899.00		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
WARNERMEDIA HOLDINGS INC 144A							
3.755% 03/15/2027 DD 03/15/22	IT	INTEREST RECEIVED	15-MAR-23	21,290.85	21,290.85		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
WARNERMEDIA HOLDINGS INC							
3.755% 03/15/2027 DD 03/15/23	IT	INTEREST RECEIVED	15-SEP-23	21,290.85	21,290.85		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
MARRIOTT INTERNATIONAL INC/MD							
2.850% 04/15/2031 DD 03/05/21	IT	INTEREST RECEIVED	17-APR-23	19,522.50	19,522.50		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	19,522.50	19,522.50		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
MASSACHUSETTS ST SCH BLDG AUTH							
2.436% 10/15/2027 DD 11/20/19	IT	INTEREST RECEIVED	17-APR-23	3,897.60	3,897.60		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	3,897.60	3,897.60		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
MASSACHUSETTS ST WTR RESOURCES							
2.163% 08/01/2026 DD 11/01/19	IT	INTEREST RECEIVED	01-FEB-23	8,165.33	8,165.33		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	27-APR-23	3,901.21	3,901.21		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
MCDONALD'S CORP							
3.625% 09/01/2049 DD 08/12/19	IT	INTEREST RECEIVED	01-MAR-23	13,593.75	13,593.75		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	01-SEP-23	13,593.75	13,593.75		
PAYMENT PERIOD 01-MAR-23 TO 31-AUG-23							
MCDONALD'S CORP							
3.500% 07/01/2027 DD 03/27/20	IT	INTEREST RECEIVED	03-JAN-23	5,600.00	5,600.00		
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	03-JUL-23	5,600.00	5,600.00		
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
MCDONALD'S CORP							
3.600% 07/01/2030 DD 03/27/20	IT	INTEREST RECEIVED	03-JAN-23	4,680.00	4,680.00		
PAYMENT PERIOD 01-JUL-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	03-JUL-23	4,680.00	4,680.00		
PAYMENT PERIOD 01-JAN-23 TO 30-JUN-23							
MEDTRONIC INC							
4.625% 03/15/2045 DD 03/15/15	IT	INTEREST RECEIVED	15-MAR-23	1,826.88	1,826.88		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	1,826.88	1,826.88		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
MERCEDES-BENZ AUTO RECEIV 1 A3							
4.510% 11/15/2027 DD 01/25/23	IT	INTEREST RECEIVED	15-FEB-23	2,272.54	2,272.54		
PAYMENT PERIOD 25-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	15-MAR-23	3,408.81	3,408.81		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-APR-23	3,408.81	3,408.81		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	15-MAY-23	3,408.81	3,408.81		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	15-JUN-23	3,408.81	3,408.81		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	17-JUL-23	3,408.81	3,408.81		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	15-AUG-23	3,408.81	3,408.81		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-SEP-23	3,408.81	3,408.81		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	16-OCT-23	3,408.81	3,408.81		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	15-NOV-23	3,408.81	3,408.81		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	15-DEC-23	3,408.81	3,408.81		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
MERCK & CO INC							
2.900% 03/07/2024 DD 03/07/19	IT	INTEREST RECEIVED	07-MAR-23	4,277.50	4,277.50		
PAYMENT PERIOD 07-SEP-22 TO 06-MAR-23							
	IS	INTEREST SOLD	09-JUN-23	2,281.33	2,281.33		
PAYMENT PERIOD 07-MAR-23 TO 12-JUN-23							
MERCK & CO INC							
3.400% 03/07/2029 DD 03/07/19	IT	INTEREST RECEIVED	07-MAR-23	2,550.00	2,550.00		
PAYMENT PERIOD 07-SEP-22 TO 06-MAR-23							
	IT	INTEREST RECEIVED	07-SEP-23	2,550.00	2,550.00		
PAYMENT PERIOD 07-MAR-23 TO 06-SEP-23							
METLIFE INC							
6.500% 12/15/2032 DD 12/10/02	IT	INTEREST RECEIVED	15-JUN-23	18,785.00	18,785.00		
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23							
	IT	INTEREST RECEIVED	15-DEC-23	18,785.00	18,785.00		
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23							
MET TRANSPRTN AUTH NY DEDICATE							
6.089% 11/15/2040 DD 03/25/10	IT	INTEREST RECEIVED	15-MAY-23	608.90	608.90		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-NOV-23	608.90	608.90		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
MET TRANSPRTN AUTH NY REVENUE							
6.548% 11/15/2031 DD 02/11/10	IT	INTEREST RECEIVED	15-MAY-23	12,932.30	12,932.30		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-NOV-23	12,932.30	12,932.30		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
MIAMI-DADE CNTY FL WTR & SWR R							
2.551% 10/01/2028 DD 11/06/19	IT	INTEREST RECEIVED	03-APR-23	9,566.25	9,566.25		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	02-OCT-23	9,566.25	9,566.25		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
MICROSOFT CORP							
2.525% 06/01/2050 DD 06/01/20	IT	INTEREST RECEIVED	01-JUN-23	19,000.63	19,000.63		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-DEC-23	19,000.63	19,000.63		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
MONDELEZ INTERNATIONAL INC							
2.125% 03/17/2024 DD 03/17/22	IT	INTEREST RECEIVED	17-MAR-23	4,823.75	4,823.75		
PAYMENT PERIOD 17-SEP-22 TO 16-MAR-23							
	IS	INTEREST SOLD	29-AUG-23	4,394.97	4,394.97		
PAYMENT PERIOD 17-MAR-23 TO 30-AUG-23							
MONDELEZ INTERNATIONAL INC							
3.000% 03/17/2032 DD 03/17/22	IB	INTEREST BOUGHT	29-AUG-23	10,591.66-	10,591.66-		
PAYMENT PERIOD 17-MAR-23 TO 30-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	18-SEP-23	11,625.00	11,625.00		
PAYMENT PERIOD 17-MAR-23 TO 16-SEP-23							
MORGAN STANLEY							
4.000% 07/23/2025 DD 07/23/15	IT	INTEREST RECEIVED	23-JAN-23	7,300.00	7,300.00		
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23							
	IT	INTEREST RECEIVED	24-JUL-23	7,300.00	7,300.00		
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23							
MORGAN STANLEY							
VAR RT 01/23/2030 DD 01/23/19	IT	INTEREST RECEIVED	23-JAN-23	39,103.58	39,103.58		
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23							
	IT	INTEREST RECEIVED	24-JUL-23	39,103.58	39,103.58		
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23							
MORGAN STANLEY							
3.750% 02/25/2023 DD 02/25/13	IT	INTEREST RECEIVED	27-FEB-23	16,406.25	16,406.25		
PAYMENT PERIOD 25-AUG-22 TO 24-FEB-23							
NXP BV / NXP FUNDING LLC / NXP							
2.650% 02/15/2032 DD 02/15/22	IT	INTEREST RECEIVED	15-FEB-23	12,852.50	12,852.50		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-AUG-23	12,852.50	12,852.50		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
NASDAQ INC							
5.950% 08/15/2053 DD 06/28/23	IB	INTEREST BOUGHT	26-JUN-23	72.72-	72.72-		
PAYMENT PERIOD 28-JUN-23 TO 28-JUN-23							
NATWEST GROUP PLC							
VAR RT 06/14/2027 DD 06/14/21	IT	INTEREST RECEIVED	14-JUN-23	1,642.00	1,642.00		
PAYMENT PERIOD 14-DEC-22 TO 13-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	14-DEC-23	1,642.00	1,642.00		
PAYMENT PERIOD 14-JUN-23 TO 13-DEC-23							
NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21	IT	INTEREST RECEIVED	20-JAN-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-DEC-22 TO 19-JAN-23							
	IT	INTEREST RECEIVED	21-FEB-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-JAN-23 TO 19-FEB-23							
	IT	INTEREST RECEIVED	20-MAR-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-FEB-23 TO 19-MAR-23							
	IT	INTEREST RECEIVED	20-APR-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-MAR-23 TO 19-APR-23							
	IT	INTEREST RECEIVED	22-MAY-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-APR-23 TO 19-MAY-23							
	IT	INTEREST RECEIVED	20-JUN-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-MAY-23 TO 19-JUN-23							
	IT	INTEREST RECEIVED	20-JUL-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-JUN-23 TO 19-JUL-23							
	IT	INTEREST RECEIVED	21-AUG-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-JUL-23 TO 19-AUG-23							
	IT	INTEREST RECEIVED	20-SEP-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-AUG-23 TO 19-SEP-23							
	IT	INTEREST RECEIVED	20-OCT-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-SEP-23 TO 19-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	20-NOV-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-OCT-23 TO 19-NOV-23							
	IT	INTEREST RECEIVED	20-DEC-23	2,140.79	2,140.79		
PAYMENT PERIOD 20-NOV-23 TO 19-DEC-23							
NEW YORK NY							
5.985% 12/01/2036 DD 12/17/09	IT	INTEREST RECEIVED	01-JUN-23	11,072.25	11,072.25		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-DEC-23	11,072.25	11,072.25		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
NEWMONT CORP							
2.800% 10/01/2029 DD 09/16/19	IT	INTEREST RECEIVED	03-APR-23	17,780.00	17,780.00		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	02-OCT-23	17,780.00	17,780.00		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
NISOURCE INC							
5.250% 03/30/2028 DD 03/24/23	IT	INTEREST RECEIVED	02-OCT-23	2,468.38	2,468.38		
PAYMENT PERIOD 30-MAR-23 TO 29-SEP-23							
NISOURCE INC							
5.650% 02/01/2045 DD 10/10/13	IT	INTEREST RECEIVED	01-FEB-23	6,780.00	6,780.00		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	01-AUG-23	6,780.00	6,780.00		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							
NISSAN AUTO LEASE TRUST 2 A A3							
4.910% 01/15/2026 DD 01/25/23	IT	INTEREST RECEIVED	15-FEB-23	3,494.28	3,494.28		
PAYMENT PERIOD 25-JAN-23 TO 31-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-MAR-23	5,241.43	5,241.43		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-APR-23	5,241.43	5,241.43		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	15-MAY-23	5,241.43	5,241.43		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	15-JUN-23	5,241.43	5,241.43		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	17-JUL-23	5,241.43	5,241.43		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	15-AUG-23	5,241.43	5,241.43		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-SEP-23	5,241.43	5,241.43		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	16-OCT-23	5,241.43	5,241.43		
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	15-NOV-23	5,241.43	5,241.43		
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-DEC-23	5,241.43	5,241.43		
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23							
NORFOLK SOUTHERN CORP							
4.550% 06/01/2053 DD 06/13/22	IT	INTEREST RECEIVED	01-JUN-23	27,755.00	27,755.00		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	01-DEC-23	27,755.00	27,755.00		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
NUTRIEN LTD							
2.950% 05/13/2030 DD 05/13/20	IT	INTEREST RECEIVED	15-MAY-23	13,275.00	13,275.00		
PAYMENT PERIOD 13-NOV-22 TO 12-MAY-23							
	IT	INTEREST RECEIVED	13-NOV-23	13,275.00	13,275.00		
PAYMENT PERIOD 13-MAY-23 TO 12-NOV-23							
O'REILLY AUTOMOTIVE INC							
4.350% 06/01/2028 DD 05/17/18	IT	INTEREST RECEIVED	01-JUN-23	15,116.25	15,116.25		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-DEC-23	15,116.25	15,116.25		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
ORACLE CORP							
2.650% 07/15/2026 DD 07/07/16	IT	INTEREST RECEIVED	17-JAN-23	12,322.50	12,322.50		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JUL-23	12,322.50	12,322.50		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
PNC FINANCIAL SERVICES GROUP I							
VAR RT 06/12/2029 DD 06/12/23	IB	INTEREST BOUGHT	05-JUL-23	5,233.12-	5,233.12-		
PAYMENT PERIOD 12-JUN-23 TO 06-JUL-23							
	IT	INTEREST RECEIVED	12-DEC-23	37,678.50	37,678.50		
PAYMENT PERIOD 12-JUN-23 TO 11-DEC-23							
PNC BANK NA							
2.950% 02/23/2025 DD 02/23/15	IT	INTEREST RECEIVED	23-FEB-23	26,550.00	26,550.00		
PAYMENT PERIOD 23-AUG-22 TO 22-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	23-AUG-23	26,550.00	26,550.00		
PAYMENT PERIOD 23-FEB-23 TO 22-AUG-23							
PACIFIC LIFE GLOBAL FUNDI 144A							
1.375% 04/14/2026 DD 04/14/21	IT	INTEREST RECEIVED	14-APR-23	12,684.38	12,684.38		
PAYMENT PERIOD 14-OCT-22 TO 13-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	12,684.38	12,684.38		
PAYMENT PERIOD 14-APR-23 TO 13-OCT-23							
PAYPAL HOLDINGS INC							
2.650% 10/01/2026 DD 09/26/19	IT	INTEREST RECEIVED	03-APR-23	6,360.00	6,360.00		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IS	INTEREST SOLD	05-JUL-23	3,392.00	3,392.00		
PAYMENT PERIOD 01-APR-23 TO 06-JUL-23							
PAYPAL HOLDINGS INC							
3.250% 06/01/2050 DD 05/18/20	IT	INTEREST RECEIVED	01-JUN-23	6,662.50	6,662.50		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IS	INTEREST SOLD	05-JUL-23	1,332.50	1,332.50		
PAYMENT PERIOD 01-JUN-23 TO 06-JUL-23							
PFIZER INC							
3.200% 09/15/2023 DD 09/07/18	IT	INTEREST RECEIVED	15-MAR-23	1,760.00	1,760.00		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IS	INTEREST SOLD	09-JUN-23	860.44	860.44		
PAYMENT PERIOD 15-MAR-23 TO 12-JUN-23							
PFIZER INC							
2.950% 03/15/2024 DD 03/11/19	IT	INTEREST RECEIVED	15-MAR-23	1,696.25	1,696.25		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IS	INTEREST SOLD	09-JUN-23	829.28	829.28		
PAYMENT PERIOD 15-MAR-23 TO 12-JUN-23							
PFIZER INC							
3.450% 03/15/2029 DD 03/11/19	IT	INTEREST RECEIVED	15-MAR-23	2,415.00	2,415.00		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	2,415.00	2,415.00		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
PHILIP MORRIS INTERNATIONAL IN							
5.625% 11/17/2029 DD 11/17/22	IT	INTEREST RECEIVED	17-MAY-23	4,668.75	4,668.75		
PAYMENT PERIOD 17-NOV-22 TO 16-MAY-23							
	IT	INTEREST RECEIVED	17-NOV-23	4,668.75	4,668.75		
PAYMENT PERIOD 17-MAY-23 TO 16-NOV-23							
PRINCIPAL FINANCIAL GROUP INC							
4.300% 11/15/2046 DD 11/10/16	IT	INTEREST RECEIVED	15-MAY-23	27,520.00	27,520.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-NOV-23	27,520.00	27,520.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
PROLOGIS LP							
2.250% 04/15/2030 DD 02/18/20	IT	INTEREST RECEIVED	17-APR-23	3,937.50	3,937.50		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	3,937.50	3,937.50		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
PROLOGIS LP							
2.125% 04/15/2027 DD 02/18/20	IT	INTEREST RECEIVED	17-APR-23	1,221.88	1,221.88		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	16-OCT-23	1,221.88	1,221.88		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
PRUDENTIAL FINANCIAL INC							
4.600% 05/15/2044 DD 05/15/14	IT	INTEREST RECEIVED	15-MAY-23	24,610.00	24,610.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-NOV-23	24,610.00	24,610.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
REALTY INCOME CORP							
2.850% 12/15/2032 DD 06/15/21	IT	INTEREST RECEIVED	15-JUN-23	9,975.00	9,975.00		
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23							
	IT	INTEREST RECEIVED	15-DEC-23	9,975.00	9,975.00		
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23							
REEDY CREEK FL IMPT DIST							
2.397% 06/01/2032 DD 02/27/20	IT	INTEREST RECEIVED	01-JUN-23	2,277.15	2,277.15		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-DEC-23	2,277.15	2,277.15		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
REEDY CREEK FL IMPT DIST							
2.447% 06/01/2033 DD 02/27/20	IT	INTEREST RECEIVED	01-JUN-23	2,324.65	2,324.65		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-DEC-23	2,324.65	2,324.65		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
REEDY CREEK FL IMPT DIST							
2.497% 06/01/2034 DD 02/27/20	IT	INTEREST RECEIVED	01-JUN-23	1,872.75	1,872.75		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	01-DEC-23	1,872.75	1,872.75		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
REGENERON PHARMACEUTICALS INC							
1.750% 09/15/2030 DD 08/12/20	IT	INTEREST RECEIVED	15-MAR-23	2,922.50	2,922.50		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	2,922.50	2,922.50		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
REPUBLIC SERVICES INC							
2.500% 08/15/2024 DD 08/07/19	IT	INTEREST RECEIVED	15-FEB-23	3,625.00	3,625.00		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-AUG-23	3,625.00	3,625.00		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
ROGERS COMMUNICATIONS INC							
4.100% 10/01/2023 DD 10/02/13	IT	INTEREST RECEIVED	03-APR-23	7,072.50	7,072.50		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	02-OCT-23	7,072.50	7,072.50		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
ROGERS COMMUNICATIONS INC							
5.000% 03/15/2044 DD 03/10/14	IT	INTEREST RECEIVED	15-MAR-23	6,125.00	6,125.00		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	6,125.00	6,125.00		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
NATWEST GROUP PLC							
VAR RT 03/22/2025 DD 03/22/19	IT	INTEREST RECEIVED	22-MAR-23	13,874.25	13,874.25		
PAYMENT PERIOD 22-SEP-22 TO 21-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	22-SEP-23	13,874.25	13,874.25		
PAYMENT PERIOD 22-MAR-23 TO 21-SEP-23							
ROYAL BANK OF CANADA							
2.550% 07/16/2024 DD 07/16/19	IT	INTEREST RECEIVED	17-JAN-23	8,606.25	8,606.25		
PAYMENT PERIOD 16-JUL-22 TO 15-JAN-23							
	IT	INTEREST RECEIVED	17-JUL-23	8,606.25	8,606.25		
PAYMENT PERIOD 16-JAN-23 TO 15-JUL-23							
ROYALTY PHARMA PLC							
2.150% 09/02/2031 DD 07/26/21	IT	INTEREST RECEIVED	02-MAR-23	9,728.75	9,728.75		
PAYMENT PERIOD 02-SEP-22 TO 01-MAR-23							
	IT	INTEREST RECEIVED	05-SEP-23	9,728.75	9,728.75		
PAYMENT PERIOD 02-MAR-23 TO 01-SEP-23							
RYDER SYSTEM INC							
5.250% 06/01/2028 DD 05/19/23	IT	INTEREST RECEIVED	01-DEC-23	16,352.00	16,352.00		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
SCF EQUIPMENT LEASI 1A A3 144A							
2.920% 07/20/2029 DD 02/23/22	IT	INTEREST RECEIVED	20-JAN-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-DEC-22 TO 19-JAN-23							
	IT	INTEREST RECEIVED	21-FEB-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-JAN-23 TO 19-FEB-23							
	IT	INTEREST RECEIVED	20-MAR-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-FEB-23 TO 19-MAR-23							
	IT	INTEREST RECEIVED	20-APR-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-MAR-23 TO 19-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	22-MAY-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-APR-23 TO 19-MAY-23							
	IT	INTEREST RECEIVED	20-JUN-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-MAY-23 TO 19-JUN-23							
	IT	INTEREST RECEIVED	20-JUL-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-JUN-23 TO 19-JUL-23							
	IT	INTEREST RECEIVED	21-AUG-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-JUL-23 TO 19-AUG-23							
	IT	INTEREST RECEIVED	20-SEP-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-AUG-23 TO 19-SEP-23							
	IT	INTEREST RECEIVED	20-OCT-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-SEP-23 TO 19-OCT-23							
	IT	INTEREST RECEIVED	20-NOV-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-OCT-23 TO 19-NOV-23							
	IT	INTEREST RECEIVED	20-DEC-23	1,978.30	1,978.30		
PAYMENT PERIOD 20-NOV-23 TO 19-DEC-23							
CHARLES SCHWAB CORP/THE							
2.450% 03/03/2027 DD 03/03/22	IT	INTEREST RECEIVED	03-MAR-23	3,430.00	3,430.00		
PAYMENT PERIOD 03-SEP-22 TO 02-MAR-23							
	IT	INTEREST RECEIVED	05-SEP-23	3,430.00	3,430.00		
PAYMENT PERIOD 03-MAR-23 TO 02-SEP-23							
SHERWIN-WILLIAMS CO/THE							
2.300% 05/15/2030 DD 03/17/20	IT	INTEREST RECEIVED	15-MAY-23	13,512.50	13,512.50		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-NOV-23	13,512.50	13,512.50		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
SIMON PROPERTY GROUP LP							
4.750% 03/15/2042 DD 03/13/12	IT	INTEREST RECEIVED	15-MAR-23	10,212.50	10,212.50		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	10,212.50	10,212.50		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
SOUTHERN COPPER CORP							
5.875% 04/23/2045 DD 04/23/15	IT	INTEREST RECEIVED	24-APR-23	8,812.50	8,812.50		
PAYMENT PERIOD 23-OCT-22 TO 22-APR-23							
	IT	INTEREST RECEIVED	23-OCT-23	8,812.50	8,812.50		
PAYMENT PERIOD 23-APR-23 TO 22-OCT-23							
SPECTRA ENERGY PARTNERS LP							
4.750% 03/15/2024 DD 09/25/13	IT	INTEREST RECEIVED	15-MAR-23	3,087.50	3,087.50		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	3,087.50	3,087.50		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
SPIRIT REALTY LP							
3.400% 01/15/2030 DD 09/16/19	IT	INTEREST RECEIVED	17-JAN-23	16,830.00	16,830.00		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JUL-23	16,830.00	16,830.00		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
STARBUCKS CORP							
2.550% 11/15/2030 DD 05/07/20	IT	INTEREST RECEIVED	15-MAY-23	23,970.00	23,970.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-NOV-23	23,970.00	23,970.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
STELLANTIS FINANCE US INC 144A							
2.691% 09/15/2031 DD 09/15/21	IT	INTEREST RECEIVED	15-MAR-23	27,448.20	27,448.20		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	27,448.20	27,448.20		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
T-MOBILE USA INC							
3.875% 04/15/2030 DD 04/15/21	IT	INTEREST RECEIVED	17-APR-23	23,928.13	23,928.13		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							
	IT	INTEREST RECEIVED	16-OCT-23	23,928.13	23,928.13		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
T-MOBILE USA INC							
5.200% 01/15/2033 DD 09/15/22	IT	INTEREST RECEIVED	17-JAN-23	10,452.00	10,452.00		
PAYMENT PERIOD 15-SEP-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JUL-23	15,678.00	15,678.00		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
TAKEDA PHARMACEUTICAL CO LTD							
2.050% 03/31/2030 DD 07/09/20	IT	INTEREST RECEIVED	31-MAR-23	8,251.25	8,251.25		
PAYMENT PERIOD 30-SEP-22 TO 30-MAR-23							
	IT	INTEREST RECEIVED	02-OCT-23	8,251.25	8,251.25		
PAYMENT PERIOD 31-MAR-23 TO 29-SEP-23							
TARGET CORP							
3.375% 04/15/2029 DD 03/27/19	IT	INTEREST RECEIVED	17-APR-23	11,137.50	11,137.50		
PAYMENT PERIOD 15-OCT-22 TO 14-APR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	16-OCT-23	11,137.50	11,137.50		
PAYMENT PERIOD 15-APR-23 TO 14-OCT-23							
TELEFONICA EMISIONES SA							
5.213% 03/08/2047 DD 03/08/17	IT	INTEREST RECEIVED	08-MAR-23	15,248.03	15,248.03		
PAYMENT PERIOD 08-SEP-22 TO 07-MAR-23							
	IT	INTEREST RECEIVED	08-SEP-23	15,248.03	15,248.03		
PAYMENT PERIOD 08-MAR-23 TO 07-SEP-23							
TOTALENERGIES CAPITAL INTERNAT							
3.455% 02/19/2029 DD 02/19/19	IT	INTEREST RECEIVED	21-FEB-23	11,833.38	11,833.38		
PAYMENT PERIOD 19-AUG-22 TO 18-FEB-23							
	IT	INTEREST RECEIVED	21-AUG-23	11,833.38	11,833.38		
PAYMENT PERIOD 19-FEB-23 TO 18-AUG-23							
TOTALENERGIES CAPITAL INTERNAT							
3.127% 05/29/2050 DD 05/29/20	IT	INTEREST RECEIVED	30-MAY-23	10,084.58	10,084.58		
PAYMENT PERIOD 29-NOV-22 TO 28-MAY-23							
	IT	INTEREST RECEIVED	29-NOV-23	10,084.58	10,084.58		
PAYMENT PERIOD 29-MAY-23 TO 28-NOV-23							
TOYOTA AUTO RECEIVABLES 2 A A3							
4.630% 09/15/2027 DD 01/30/23	IT	INTEREST RECEIVED	15-FEB-23	1,425.65	1,425.65		
PAYMENT PERIOD 30-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	15-MAR-23	2,851.31	2,851.31		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-APR-23	2,851.31	2,851.31		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-MAY-23	2,851.31	2,851.31		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	15-JUN-23	2,851.31	2,851.31		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	17-JUL-23	2,851.31	2,851.31		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	15-AUG-23	2,851.31	2,851.31		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-SEP-23	2,851.31	2,851.31		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	16-OCT-23	2,851.31	2,851.31		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	15-NOV-23	2,851.31	2,851.31		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	15-DEC-23	2,851.31	2,851.31		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
TOYOTA AUTO RECEIVABLES 2 D A3							
5.300% 09/15/2027 DD 11/08/22	IT	INTEREST RECEIVED	17-JAN-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-DEC-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	15-FEB-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-JAN-23 TO 14-FEB-23							
	IT	INTEREST RECEIVED	15-MAR-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-FEB-23 TO 14-MAR-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-APR-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-MAR-23 TO 14-APR-23							
	IT	INTEREST RECEIVED	15-MAY-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-APR-23 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-JUN-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-MAY-23 TO 14-JUN-23							
	IT	INTEREST RECEIVED	17-JUL-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-JUN-23 TO 14-JUL-23							
	IT	INTEREST RECEIVED	15-AUG-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-JUL-23 TO 14-AUG-23							
	IT	INTEREST RECEIVED	15-SEP-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-AUG-23 TO 14-SEP-23							
	IT	INTEREST RECEIVED	16-OCT-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-SEP-23 TO 14-OCT-23							
	IT	INTEREST RECEIVED	15-NOV-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-OCT-23 TO 14-NOV-23							
	IT	INTEREST RECEIVED	15-DEC-23	8,612.50	8,612.50		
PAYMENT PERIOD 15-NOV-23 TO 14-DEC-23							
TRUIST FINANCIAL CORP							
VAR RT 06/06/2028 DD 06/06/22	IB	INTEREST BOUGHT	05-JUL-23	7,633.28-	7,633.28-		
PAYMENT PERIOD 06-JUN-23 TO 06-JUL-23							
	IT	INTEREST RECEIVED	06-DEC-23	44,322.25	44,322.25		
PAYMENT PERIOD 06-JUN-23 TO 05-DEC-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
TRUIST FINANCIAL CORP							
VAR RT 06/08/2034 DD 06/08/23	IT	INTEREST RECEIVED	08-DEC-23	4,224.24	4,224.24		
PAYMENT PERIOD 08-JUN-23 TO 07-DEC-23							
UNION PACIFIC CORP							
3.150% 03/01/2024 DD 02/19/19	IT	INTEREST RECEIVED	01-MAR-23	5,827.50	5,827.50		
PAYMENT PERIOD 01-SEP-22 TO 28-FEB-23							
	IS	INTEREST SOLD	12-JUN-23	3,334.62	3,334.62		
PAYMENT PERIOD 01-MAR-23 TO 13-JUN-23							
MEXICO GOVERNMENT INTERNATIONA							
2.659% 05/24/2031 DD 11/24/20	IT	INTEREST RECEIVED	24-MAY-23	12,297.88	12,297.88		
PAYMENT PERIOD 24-NOV-22 TO 23-MAY-23							
	IT	INTEREST RECEIVED	24-NOV-23	12,297.88	12,297.88		
PAYMENT PERIOD 24-MAY-23 TO 23-NOV-23							
MEXICO GOVERNMENT INTERNATIONA							
4.280% 08/14/2041 DD 04/14/21	IT	INTEREST RECEIVED	14-FEB-23	8,774.00	8,774.00		
PAYMENT PERIOD 14-AUG-22 TO 13-FEB-23							
	IT	INTEREST RECEIVED	14-AUG-23	8,774.00	8,774.00		
PAYMENT PERIOD 14-FEB-23 TO 13-AUG-23							
US BANCORP							
2.400% 07/30/2024 DD 07/29/19	IT	INTEREST RECEIVED	30-JAN-23	7,440.00	7,440.00		
PAYMENT PERIOD 30-JUL-22 TO 29-JAN-23							
	IT	INTEREST RECEIVED	31-JUL-23	7,440.00	7,440.00		
PAYMENT PERIOD 30-JAN-23 TO 29-JUL-23							
U S TREASURY BOND							
2.375% 05/15/2051 DD 05/15/21	IB	INTEREST BOUGHT	31-JAN-23	3,525.89-	3,525.89-		
PAYMENT PERIOD 15-NOV-22 TO 31-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IB	INTEREST BOUGHT	28-FEB-23	1,738.60-	1,738.60-		
PAYMENT PERIOD 15-NOV-22 TO 28-FEB-23							
	IT	INTEREST RECEIVED	15-MAY-23	331,775.63	331,775.63		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IS	INTEREST SOLD	24-MAY-23	968.07	968.07		
PAYMENT PERIOD 15-MAY-23 TO 24-MAY-23							
	IS	INTEREST SOLD	22-JUN-23	4,278.87	4,278.87		
PAYMENT PERIOD 15-MAY-23 TO 22-JUN-23							
	IB	INTEREST BOUGHT	25-JUL-23	4,646.74-	4,646.74-		
PAYMENT PERIOD 15-MAY-23 TO 25-JUL-23							
	IT	INTEREST RECEIVED	15-NOV-23	305,650.63	305,650.63		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
U S TREASURY BOND							
1.750% 08/15/2041 DD 08/15/21	IB	INTEREST BOUGHT	31-JAN-23	4,907.13-	4,907.13-		
PAYMENT PERIOD 15-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	15-FEB-23	246,461.25	246,461.25		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IB	INTEREST BOUGHT	13-APR-23	1,710.36-	1,710.36-		
PAYMENT PERIOD 15-FEB-23 TO 13-APR-23							
	IB	INTEREST BOUGHT	14-APR-23	914.16-	914.16-		
PAYMENT PERIOD 15-FEB-23 TO 16-APR-23							
	IS	INTEREST SOLD	22-JUN-23	4,022.10	4,022.10		
PAYMENT PERIOD 15-FEB-23 TO 22-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IB	INTEREST BOUGHT	31-JUL-23	8,073.21-	8,073.21-		
PAYMENT PERIOD 15-FEB-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-AUG-23	257,573.75	257,573.75		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
	IS	INTEREST SOLD	18-OCT-23	3,400.14	3,400.14		
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23							
	IB	INTEREST BOUGHT	15-NOV-23	9,287.36-	9,287.36-		
PAYMENT PERIOD 15-AUG-23 TO 15-NOV-23							
	IB	INTEREST BOUGHT	14-DEC-23	14,126.97-	14,126.97-		
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23							
U S TREASURY BOND							
2.250% 02/15/2052 DD 02/15/22	IB	INTEREST BOUGHT	31-MAR-23	2,044.89-	2,044.89-		
PAYMENT PERIOD 15-FEB-23 TO 02-APR-23							
	IB	INTEREST BOUGHT	13-APR-23	847.17-	847.17-		
PAYMENT PERIOD 15-FEB-23 TO 13-APR-23							
	IB	INTEREST BOUGHT	14-APR-23	890.99-	890.99-		
PAYMENT PERIOD 15-FEB-23 TO 16-APR-23							
	IB	INTEREST BOUGHT	28-APR-23	2,214.26-	2,214.26-		
PAYMENT PERIOD 15-FEB-23 TO 30-APR-23							
	IB	INTEREST BOUGHT	31-MAY-23	3,228.31-	3,228.31-		
PAYMENT PERIOD 15-FEB-23 TO 31-MAY-23							
	IB	INTEREST BOUGHT	25-JUL-23	5,003.45-	5,003.45-		
PAYMENT PERIOD 15-FEB-23 TO 25-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-AUG-23	29,643.75	29,643.75		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
	IS	INTEREST SOLD	04-OCT-23	1,091.37	1,091.37		
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23							
U S TREASURY BOND							
3.875% 02/15/2043 DD 02/15/23	IB	INTEREST BOUGHT	31-AUG-23	581.78-	581.78-		
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23							
	IS	INTEREST SOLD	04-OCT-23	1,745.33	1,745.33		
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23							
U S TREASURY BOND							
4.125% 08/15/2053 DD 08/15/23	IB	INTEREST BOUGHT	31-AUG-23	323.95-	323.95-		
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23							
	IB	INTEREST BOUGHT	29-SEP-23	1,614.13-	1,614.13-		
PAYMENT PERIOD 15-AUG-23 TO 01-OCT-23							
	IB	INTEREST BOUGHT	31-OCT-23	4,371.60-	4,371.60-		
PAYMENT PERIOD 15-AUG-23 TO 31-OCT-23							
U S TREASURY BOND							
4.750% 11/15/2053 DD 11/15/23	IB	INTEREST BOUGHT	30-NOV-23	2,296.70-	2,296.70-		
PAYMENT PERIOD 15-NOV-23 TO 30-NOV-23							
	IS	INTEREST SOLD	01-DEC-23	991.76	991.76		
PAYMENT PERIOD 15-NOV-23 TO 03-DEC-23							
	IB	INTEREST BOUGHT	15-DEC-23	1,722.53-	1,722.53-		
PAYMENT PERIOD 15-NOV-23 TO 17-DEC-23							
U S TREASURY NOTE							
1.625% 05/15/2031 DD 05/15/21	IT	INTEREST RECEIVED	15-MAY-23	17,875.00	17,875.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-NOV-23	17,875.00	17,875.00		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
U S TREASURY NOTE							
0.875% 09/30/2026 DD 09/30/21	IT	INTEREST RECEIVED	31-MAR-23	181,300.00	181,300.00		
PAYMENT PERIOD 30-SEP-22 TO 30-MAR-23							
	IT	INTEREST RECEIVED	02-OCT-23	181,300.00	181,300.00		
PAYMENT PERIOD 31-MAR-23 TO 29-SEP-23							
	IS	INTEREST SOLD	15-DEC-23	28,088.17	28,088.17		
PAYMENT PERIOD 30-SEP-23 TO 17-DEC-23							
U S TREASURY NOTE							
1.000% 12/15/2024 DD 12/15/21	IS	INTEREST SOLD	05-JUN-23	66,538.46	66,538.46		
PAYMENT PERIOD 15-DEC-22 TO 05-JUN-23							
U S TREASURY NOTE							
1.750% 01/31/2029 DD 01/31/22	IT	INTEREST RECEIVED	31-JAN-23	87.50	87.50		
PAYMENT PERIOD 31-JUL-22 TO 30-JAN-23							
	IT	INTEREST RECEIVED	31-JUL-23	87.50	87.50		
PAYMENT PERIOD 31-JAN-23 TO 30-JUL-23							
U S TREASURY NOTE							
1.875% 02/15/2032 DD 02/15/22	IB	INTEREST BOUGHT	13-FEB-23	9,016.36-	9,016.36-		
PAYMENT PERIOD 15-AUG-22 TO 13-FEB-23							
	IT	INTEREST RECEIVED	15-FEB-23	51,065.63	51,065.63		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							
	IB	INTEREST BOUGHT	28-FEB-23	725.14-	725.14-		
PAYMENT PERIOD 15-FEB-23 TO 28-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IB	INTEREST BOUGHT	31-MAR-23	3,529.87-	3,529.87-		
PAYMENT PERIOD 15-FEB-23 TO 02-APR-23							
	IB	INTEREST BOUGHT	14-APR-23	3,080.54-	3,080.54-		
PAYMENT PERIOD 15-FEB-23 TO 16-APR-23							
	IB	INTEREST BOUGHT	28-APR-23	3,884.67-	3,884.67-		
PAYMENT PERIOD 15-FEB-23 TO 30-APR-23							
	IS	INTEREST SOLD	05-JUL-23	18,257.94	18,257.94		
PAYMENT PERIOD 15-FEB-23 TO 05-JUL-23							
	IT	INTEREST RECEIVED	15-AUG-23	69,112.50	69,112.50		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
	IS	INTEREST SOLD	18-OCT-23	3,643.00	3,643.00		
PAYMENT PERIOD 15-AUG-23 TO 18-OCT-23							
	IS	INTEREST SOLD	19-OCT-23	7,398.10	7,398.10		
PAYMENT PERIOD 15-AUG-23 TO 19-OCT-23							
	IS	INTEREST SOLD	20-OCT-23	9,492.19	9,492.19		
PAYMENT PERIOD 15-AUG-23 TO 22-OCT-23							
U S TREASURY NOTE							
2.500% 05/31/2024 DD 05/31/22	IB	INTEREST BOUGHT	30-JUN-23	35,163.93-	35,163.93-		
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23							
	IS	INTEREST SOLD	05-JUL-23	8,360.66	8,360.66		
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23							
	IB	INTEREST BOUGHT	25-JUL-23	30,601.09-	30,601.09-		
PAYMENT PERIOD 31-MAY-23 TO 25-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IS	INTEREST SOLD	31-JUL-23	14,822.40	14,822.40		
PAYMENT PERIOD 31-MAY-23 TO 31-JUL-23							
	IS	INTEREST SOLD	04-AUG-23	31,584.70	31,584.70		
PAYMENT PERIOD 31-MAY-23 TO 06-AUG-23							
	IS	INTEREST SOLD	31-AUG-23	19,660.86	19,660.86		
PAYMENT PERIOD 31-MAY-23 TO 31-AUG-23							
	IS	INTEREST SOLD	06-SEP-23	20,286.89	20,286.89		
PAYMENT PERIOD 31-MAY-23 TO 06-SEP-23							
	IS	INTEREST SOLD	04-OCT-23	33,007.86	33,007.86		
PAYMENT PERIOD 31-MAY-23 TO 04-OCT-23							
U S TREASURY NOTE							
3.125% 08/31/2027 DD 08/31/22	IB	INTEREST BOUGHT	13-FEB-23	72,082.18-	72,082.18-		
PAYMENT PERIOD 31-AUG-22 TO 13-FEB-23							
	IT	INTEREST RECEIVED	28-FEB-23	331,250.00	331,250.00		
PAYMENT PERIOD 31-AUG-22 TO 27-FEB-23							
	IB	INTEREST BOUGHT	28-FEB-23	144.36-	144.36-		
PAYMENT PERIOD 31-AUG-22 TO 28-FEB-23							
	IB	INTEREST BOUGHT	31-MAR-23	11,837.63-	11,837.63-		
PAYMENT PERIOD 28-FEB-23 TO 02-APR-23							
	IB	INTEREST BOUGHT	28-APR-23	9,476.90-	9,476.90-		
PAYMENT PERIOD 28-FEB-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	31-AUG-23	450,000.00	450,000.00		
PAYMENT PERIOD 28-FEB-23 TO 30-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IS	INTEREST SOLD	14-DEC-23	262,087.91	262,087.91		
PAYMENT PERIOD 31-AUG-23 TO 14-DEC-23							
U S TREASURY NOTE							
3.500% 04/30/2028 DD 04/30/23	IB	INTEREST BOUGHT	31-MAY-23	7,000.00-	7,000.00-		
PAYMENT PERIOD 30-APR-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	31-OCT-23	40,250.00	40,250.00		
PAYMENT PERIOD 30-APR-23 TO 30-OCT-23							
	IS	INTEREST SOLD	15-DEC-23	10,615.38	10,615.38		
PAYMENT PERIOD 31-OCT-23 TO 17-DEC-23							
U S TREASURY NOTE							
3.625% 05/31/2028 DD 05/31/23	IB	INTEREST BOUGHT	05-JUN-23	15,153.69-	15,153.69-		
PAYMENT PERIOD 31-MAY-23 TO 05-JUN-23							
	IS	INTEREST SOLD	30-JUN-23	50,660.86	50,660.86		
PAYMENT PERIOD 31-MAY-23 TO 02-JUL-23							
	IS	INTEREST SOLD	05-JUL-23	35,655.74	35,655.74		
PAYMENT PERIOD 31-MAY-23 TO 05-JUL-23							
U S TREASURY NOTE							
4.750% 07/31/2025 DD 07/31/23	IB	INTEREST BOUGHT	31-JUL-23	567.93-	567.93-		
PAYMENT PERIOD 31-JUL-23 TO 31-JUL-23							
	IS	INTEREST SOLD	30-NOV-23	47,629.07	47,629.07		
PAYMENT PERIOD 31-JUL-23 TO 30-NOV-23							
	IS	INTEREST SOLD	15-DEC-23	25,298.91	25,298.91		
PAYMENT PERIOD 31-JUL-23 TO 17-DEC-23							
U S TREASURY NOTE							
4.125% 07/31/2028 DD 07/31/23	IB	INTEREST BOUGHT	04-AUG-23	5,257.13-	5,257.13-		
PAYMENT PERIOD 31-JUL-23 TO 06-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IB	INTEREST BOUGHT	31-AUG-23	8,300.22-	8,300.22-		
PAYMENT PERIOD 31-JUL-23 TO 31-AUG-23							
	IS	INTEREST SOLD	21-SEP-23	41,586.28	41,586.28		
PAYMENT PERIOD 31-JUL-23 TO 21-SEP-23							
	IS	INTEREST SOLD	15-DEC-23	31,605.57	31,605.57		
PAYMENT PERIOD 31-JUL-23 TO 17-DEC-23							
U S TREASURY NOTE							
3.875% 08/15/2033 DD 08/15/23	IB	INTEREST BOUGHT	31-AUG-23	1,118.80-	1,118.80-		
PAYMENT PERIOD 15-AUG-23 TO 31-AUG-23							
	IS	INTEREST SOLD	04-OCT-23	3,356.41	3,356.41		
PAYMENT PERIOD 15-AUG-23 TO 04-OCT-23							
	IB	INTEREST BOUGHT	25-OCT-23	36,391.30-	36,391.30-		
PAYMENT PERIOD 15-AUG-23 TO 25-OCT-23							
	IB	INTEREST BOUGHT	30-NOV-23	28,430.70-	28,430.70-		
PAYMENT PERIOD 15-AUG-23 TO 30-NOV-23							
	IS	INTEREST SOLD	08-DEC-23	54,671.20	54,671.20		
PAYMENT PERIOD 15-AUG-23 TO 10-DEC-23							
	IB	INTEREST BOUGHT	14-DEC-23	11,304.89-	11,304.89-		
PAYMENT PERIOD 15-AUG-23 TO 14-DEC-23							
U S TREASURY NOTE							
4.125% 08/31/2030 DD 08/31/23	IB	INTEREST BOUGHT	31-AUG-23	192.65-	192.65-		
PAYMENT PERIOD 31-AUG-23 TO 31-AUG-23							
	IS	INTEREST SOLD	21-SEP-23	4,238.32	4,238.32		
PAYMENT PERIOD 31-AUG-23 TO 21-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IB	INTEREST BOUGHT	29-SEP-23	4,714.29-	4,714.29-		
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23							
	IS	INTEREST SOLD	04-OCT-23	3,966.34	3,966.34		
PAYMENT PERIOD 31-AUG-23 TO 04-OCT-23							
	IB	INTEREST BOUGHT	31-OCT-23	12,646.98-	12,646.98-		
PAYMENT PERIOD 31-AUG-23 TO 31-OCT-23							
U S TREASURY NOTE							
4.375% 08/31/2028 DD 08/31/23	IB	INTEREST BOUGHT	29-SEP-23	6,538.46-	6,538.46-		
PAYMENT PERIOD 31-AUG-23 TO 01-OCT-23							
	IS	INTEREST SOLD	25-OCT-23	11,442.31	11,442.31		
PAYMENT PERIOD 31-AUG-23 TO 25-OCT-23							
U S TREASURY NOTE							
4.625% 09/30/2030 DD 09/30/23	IB	INTEREST BOUGHT	25-OCT-23	7,228.14-	7,228.14-		
PAYMENT PERIOD 30-SEP-23 TO 25-OCT-23							
	IB	INTEREST BOUGHT	30-NOV-23	4,700.81-	4,700.81-		
PAYMENT PERIOD 30-SEP-23 TO 30-NOV-23							
U S TREASURY NOTE							
4.875% 10/31/2028 DD 10/31/23	IB	INTEREST BOUGHT	31-OCT-23	308.04-	308.04-		
PAYMENT PERIOD 31-OCT-23 TO 31-OCT-23							
	IB	INTEREST BOUGHT	14-DEC-23	174,776.79-	174,776.79-		
PAYMENT PERIOD 31-OCT-23 TO 14-DEC-23							
U S TREASURY NOTE							
4.875% 11/30/2025 DD 11/30/23	IB	INTEREST BOUGHT	15-DEC-23	68,569.67-	68,569.67-		
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
U S TREASURY NOTE							
4.375% 11/30/2030 DD 11/30/23	IB	INTEREST BOUGHT	14-DEC-23	2,061.99-	2,061.99-		
PAYMENT PERIOD 30-NOV-23 TO 14-DEC-23							
U S TREASURY NOTE							
1.250% 08/31/2024 DD 08/31/19	IB	INTEREST BOUGHT	21-SEP-23	6,723.90-	6,723.90-		
PAYMENT PERIOD 31-AUG-23 TO 21-SEP-23							
	IS	INTEREST SOLD	25-OCT-23	6,442.31	6,442.31		
PAYMENT PERIOD 31-AUG-23 TO 25-OCT-23							
	IS	INTEREST SOLD	31-OCT-23	4,684.07	4,684.07		
PAYMENT PERIOD 31-AUG-23 TO 31-OCT-23							
	IS	INTEREST SOLD	15-NOV-23	5,552.88	5,552.88		
PAYMENT PERIOD 31-AUG-23 TO 15-NOV-23							
	IS	INTEREST SOLD	30-NOV-23	3,949.18	3,949.18		
PAYMENT PERIOD 31-AUG-23 TO 30-NOV-23							
U S TREASURY NOTE							
1.500% 11/30/2024 DD 11/30/19	IB	INTEREST BOUGHT	08-DEC-23	2,028.69-	2,028.69-		
PAYMENT PERIOD 30-NOV-23 TO 10-DEC-23							
	IS	INTEREST SOLD	15-DEC-23	3,319.67	3,319.67		
PAYMENT PERIOD 30-NOV-23 TO 17-DEC-23							
U S TREASURY NOTE							
1.375% 01/31/2025 DD 01/31/20	IB	INTEREST BOUGHT	31-JAN-23	208.90-	208.90-		
PAYMENT PERIOD 31-JUL-22 TO 31-JAN-23							
	IS	INTEREST SOLD	05-JUN-23	26,322.51	26,322.51		
PAYMENT PERIOD 31-JAN-23 TO 05-JUN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
U S TREASURY NOTE							
2.125% 07/31/2024 DD 07/31/17	IT	INTEREST RECEIVED	31-JAN-23	227,109.38	227,109.38		
PAYMENT PERIOD 31-JUL-22 TO 30-JAN-23							
	IS	INTEREST SOLD	13-FEB-23	4,520.03	4,520.03		
PAYMENT PERIOD 31-JAN-23 TO 13-FEB-23							
	IS	INTEREST SOLD	31-MAR-23	20,017.26	20,017.26		
PAYMENT PERIOD 31-JAN-23 TO 02-APR-23							
	IS	INTEREST SOLD	28-APR-23	17,962.71	17,962.71		
PAYMENT PERIOD 31-JAN-23 TO 30-APR-23							
	IS	INTEREST SOLD	05-JUN-23	51,589.95	51,589.95		
PAYMENT PERIOD 31-JAN-23 TO 05-JUN-23							
RAYTHEON TECHNOLOGIES CORP							
4.625% 11/16/2048 DD 08/16/18	IT	INTEREST RECEIVED	16-MAY-23	27,865.63	27,865.63		
PAYMENT PERIOD 16-NOV-22 TO 15-MAY-23							
	IT	INTEREST RECEIVED	16-NOV-23	27,865.63	27,865.63		
PAYMENT PERIOD 16-MAY-23 TO 15-NOV-23							
UNITEDHEALTH GROUP INC							
4.750% 07/15/2045 DD 07/23/15	IT	INTEREST RECEIVED	17-JAN-23	11,281.25	11,281.25		
PAYMENT PERIOD 15-JUL-22 TO 14-JAN-23							
	IT	INTEREST RECEIVED	17-JUL-23	11,281.25	11,281.25		
PAYMENT PERIOD 15-JAN-23 TO 14-JUL-23							
UNITEDHEALTH GROUP INC							
2.875% 08/15/2029 DD 07/25/19	IT	INTEREST RECEIVED	15-FEB-23	7,618.75	7,618.75		
PAYMENT PERIOD 15-AUG-22 TO 14-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	15-AUG-23	7,618.75	7,618.75		
PAYMENT PERIOD 15-FEB-23 TO 14-AUG-23							
URUGUAY GOVERNMENT INTERNATION							
4.375% 01/23/2031 DD 01/23/19	IT	INTEREST RECEIVED	23-JAN-23	3,937.50	3,937.50		
PAYMENT PERIOD 23-JUL-22 TO 22-JAN-23							
	IT	INTEREST RECEIVED	24-JUL-23	3,937.50	3,937.50		
PAYMENT PERIOD 23-JAN-23 TO 22-JUL-23							
	IS	INTEREST SOLD	30-AUG-23	831.25	831.25		
PAYMENT PERIOD 23-JUL-23 TO 31-AUG-23							
VALE OVERSEAS LTD							
3.750% 07/08/2030 DD 07/08/20	IT	INTEREST RECEIVED	09-JAN-23	10,500.00	10,500.00		
PAYMENT PERIOD 08-JUL-22 TO 07-JAN-23							
	IT	INTEREST RECEIVED	10-JUL-23	10,500.00	10,500.00		
PAYMENT PERIOD 08-JAN-23 TO 07-JUL-23							
VERIZON COMMUNICATIONS INC							
3.875% 02/08/2029 DD 02/08/19	IT	INTEREST RECEIVED	08-FEB-23	16,759.38	16,759.38		
PAYMENT PERIOD 08-AUG-22 TO 07-FEB-23							
	IT	INTEREST RECEIVED	08-AUG-23	16,759.38	16,759.38		
PAYMENT PERIOD 08-FEB-23 TO 07-AUG-23							
VERIZON COMMUNICATIONS INC							
4.016% 12/03/2029 DD 06/03/19	IT	INTEREST RECEIVED	05-JUN-23	3,714.80	3,714.80		
PAYMENT PERIOD 03-DEC-22 TO 02-JUN-23							
	IT	INTEREST RECEIVED	04-DEC-23	3,714.80	3,714.80		
PAYMENT PERIOD 03-JUN-23 TO 02-DEC-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
VERIZON COMMUNICATIONS INC							
2.875% 11/20/2050 DD 11/20/20	IT	INTEREST RECEIVED	22-MAY-23	16,746.88	16,746.88		
PAYMENT PERIOD 20-NOV-22 TO 19-MAY-23							
	IT	INTEREST RECEIVED	20-NOV-23	16,746.88	16,746.88		
PAYMENT PERIOD 20-MAY-23 TO 19-NOV-23							
VERIZON OWNER TRUST 2019 C A1A							
1.940% 04/22/2024 DD 10/08/19	IT	INTEREST RECEIVED	20-JAN-23	56.44	56.44		
PAYMENT PERIOD 20-DEC-22 TO 19-JAN-23							
	IT	INTEREST RECEIVED	21-FEB-23	0.86	0.86		
PAYMENT PERIOD 20-JAN-23 TO 19-FEB-23							
	IS	INTEREST SOLD	21-FEB-23	0.01	0.01		
PAYMENT PERIOD 20-JAN-23 TO 20-FEB-23							
VISA INC							
3.150% 12/14/2025 DD 12/14/15	IT	INTEREST RECEIVED	14-JUN-23	19,687.50	19,687.50		
PAYMENT PERIOD 14-DEC-22 TO 13-JUN-23							
	IT	INTEREST RECEIVED	14-DEC-23	19,687.50	19,687.50		
PAYMENT PERIOD 14-JUN-23 TO 13-DEC-23							
WFRBS COMMERCIAL MORTGA C22 A4							
3.488% 09/15/2057 DD 09/01/14	IT	INTEREST RECEIVED	18-JAN-23	1,530.80	1,530.80		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	17-FEB-23	1,530.80	1,530.80		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	17-MAR-23	1,530.80	1,530.80		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-APR-23	1,530.80	1,530.80		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	17-MAY-23	1,530.80	1,530.80		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	16-JUN-23	1,516.66	1,516.66		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	17-JUL-23	1,466.80	1,466.80		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	17-AUG-23	1,466.80	1,466.80		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-SEP-23	1,409.50	1,409.50		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	17-OCT-23	1,409.50	1,409.50		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	17-NOV-23	1,409.50	1,409.50		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	15-DEC-23	1,409.50	1,409.50		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
WP CAREY INC							
2.400% 02/01/2031 DD 10/14/20	IT	INTEREST RECEIVED	01-FEB-23	6,000.00	6,000.00		
PAYMENT PERIOD 01-AUG-22 TO 31-JAN-23							
	IT	INTEREST RECEIVED	01-AUG-23	6,000.00	6,000.00		
PAYMENT PERIOD 01-FEB-23 TO 31-JUL-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
WP CAREY INC							
2.250% 04/01/2033 DD 02/25/21	IT	INTEREST RECEIVED	03-APR-23	9,843.75	9,843.75		
PAYMENT PERIOD 01-OCT-22 TO 31-MAR-23							
	IT	INTEREST RECEIVED	02-OCT-23	9,843.75	9,843.75		
PAYMENT PERIOD 01-APR-23 TO 30-SEP-23							
WASTE MANAGEMENT INC							
2.400% 05/15/2023 DD 05/16/16	IT	INTEREST RECEIVED	15-MAY-23	4,560.00	4,560.00		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
WASTE MANAGEMENT INC							
2.500% 11/15/2050 DD 11/17/20	IT	INTEREST RECEIVED	15-MAY-23	6,562.50	6,562.50		
PAYMENT PERIOD 15-NOV-22 TO 14-MAY-23							
	IT	INTEREST RECEIVED	15-NOV-23	6,562.50	6,562.50		
PAYMENT PERIOD 15-MAY-23 TO 14-NOV-23							
WASTE MANAGEMENT INC							
2.000% 06/01/2029 DD 05/12/21	IT	INTEREST RECEIVED	01-JUN-23	2,050.00	2,050.00		
PAYMENT PERIOD 01-DEC-22 TO 31-MAY-23							
	IT	INTEREST RECEIVED	01-DEC-23	2,050.00	2,050.00		
PAYMENT PERIOD 01-JUN-23 TO 30-NOV-23							
WELLS FARGO & CO							
4.300% 07/22/2027 DD 07/22/15	IT	INTEREST RECEIVED	23-JAN-23	14,190.00	14,190.00		
PAYMENT PERIOD 22-JUL-22 TO 21-JAN-23							
	IT	INTEREST RECEIVED	24-JUL-23	14,190.00	14,190.00		
PAYMENT PERIOD 22-JAN-23 TO 21-JUL-23							
WELLS FARGO COMMERCIAL LC18 A4							
3.147% 12/15/2047 DD 12/01/14	IT	INTEREST RECEIVED	18-JAN-23	1,559.84	1,559.84		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-FEB-23	1,559.84	1,559.84		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	17-MAR-23	1,559.84	1,559.84		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-APR-23	1,559.84	1,559.84		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	17-MAY-23	1,500.71	1,500.71		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	16-JUN-23	1,500.71	1,500.71		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	17-JUL-23	1,390.17	1,390.17		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	17-AUG-23	1,389.84	1,389.84		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-SEP-23	1,389.84	1,389.84		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	17-OCT-23	1,389.84	1,389.84		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	17-NOV-23	1,368.47	1,368.47		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	15-DEC-23	1,368.47	1,368.47		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
WELLS FARGO & CO							
4.150% 01/24/2029 DD 01/24/19	IT	INTEREST RECEIVED	24-JAN-23	55,506.25	55,506.25		
PAYMENT PERIOD 24-JUL-22 TO 23-JAN-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	24-JUL-23	55,506.25	55,506.25		
PAYMENT PERIOD 24-JAN-23 TO 23-JUL-23							
WELLS FARGO COMMERCIAL RC1 A4							
3.631% 01/15/2060 DD 03/01/17	IT	INTEREST RECEIVED	18-JAN-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	17-FEB-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	17-MAR-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-APR-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	17-MAY-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	16-JUN-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	17-JUL-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	17-AUG-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-SEP-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	17-OCT-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-NOV-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	15-DEC-23	4,674.91	4,674.91		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
WELLS FARGO COMMERCIAL C56 A5							
2.448% 06/15/2053 DD 06/01/20	IT	INTEREST RECEIVED	18-JAN-23	816.00	816.00		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	17-FEB-23	816.00	816.00		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	17-MAR-23	816.00	816.00		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	17-APR-23	816.00	816.00		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	17-MAY-23	816.00	816.00		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	16-JUN-23	816.00	816.00		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	17-JUL-23	816.00	816.00		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	17-AUG-23	816.00	816.00		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	15-SEP-23	816.00	816.00		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	17-OCT-23	816.00	816.00		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	17-NOV-23	816.00	816.00		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	15-DEC-23	816.00	816.00		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
WESTERN MIDSTREAM OPERATING LP							
6.150% 04/01/2033 DD 04/04/23	IT	INTEREST RECEIVED	02-OCT-23	4,656.58	4,656.58		
PAYMENT PERIOD 04-APR-23 TO 30-SEP-23							
WILLIAMS COS INC/THE							
2.600% 03/15/2031 DD 03/02/21	IT	INTEREST RECEIVED	15-MAR-23	12,415.00	12,415.00		
PAYMENT PERIOD 15-SEP-22 TO 14-MAR-23							
	IT	INTEREST RECEIVED	15-SEP-23	12,415.00	12,415.00		
PAYMENT PERIOD 15-MAR-23 TO 14-SEP-23							
WEC ENERGY GROUP INC							
3.550% 06/15/2025 DD 06/10/15	IT	INTEREST RECEIVED	15-JUN-23	4,153.50	4,153.50		
PAYMENT PERIOD 15-DEC-22 TO 14-JUN-23							
	IT	INTEREST RECEIVED	15-DEC-23	4,153.50	4,153.50		
PAYMENT PERIOD 15-JUN-23 TO 14-DEC-23							
WISCONSIN PUBLIC SERVICE CORP							
4.752% 11/01/2044 DD 11/21/13	IT	INTEREST RECEIVED	01-MAY-23	15,919.20	15,919.20		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-NOV-23	15,919.20	15,919.20		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
WISCONSIN ST GEN FUND ANNUAL A							
2.196% 05/01/2027 DD 02/13/20	IT	INTEREST RECEIVED	01-MAY-23	4,392.00	4,392.00		
PAYMENT PERIOD 01-NOV-22 TO 30-APR-23							
	IT	INTEREST RECEIVED	01-NOV-23	4,392.00	4,392.00		
PAYMENT PERIOD 01-MAY-23 TO 31-OCT-23							
SHORT TERM FDS INT ADJ							
0.000% 00/00/0000 DD 01/14/91	CD	CR INTEREST-ACCOUNT 19515084	31-JAN-23	0.72	0.72		
	CD	CR INTEREST-ACCOUNT 19515084	28-FEB-23	0.45	0.45		
	CD	CR INTEREST-ACCOUNT 19515084	28-APR-23	5.70	5.70		
	CD	CR INTEREST-ACCOUNT 19515084	31-JUL-23	0.08	0.08		
	CD	CR INTEREST-ACCOUNT 19514984	29-SEP-23	2.12	2.12		
DREYFUS INS RSRV PR MONEY 6546	IT	INTEREST RECEIVED	04-JAN-23	9,504.33	9,504.33		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	04-JAN-23	5,672.82	5,672.82		
PAYMENT PERIOD 01-DEC-22 TO 31-DEC-22							
	IT	INTEREST RECEIVED	02-FEB-23	29,819.76	29,819.76		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-FEB-23	7,305.40	7,305.40		
PAYMENT PERIOD 01-JAN-23 TO 31-JAN-23							
	IT	INTEREST RECEIVED	02-MAR-23	13,836.32	13,836.32		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							
	IT	INTEREST RECEIVED	02-MAR-23	6,286.77	6,286.77		
PAYMENT PERIOD 01-FEB-23 TO 28-FEB-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	04-APR-23	8,520.54	8,520.54		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	04-APR-23	8,161.23	8,161.23		
PAYMENT PERIOD 01-MAR-23 TO 31-MAR-23							
	IT	INTEREST RECEIVED	02-MAY-23	5,779.40	5,779.40		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-MAY-23	3,616.47	3,616.47		
PAYMENT PERIOD 01-APR-23 TO 30-APR-23							
	IT	INTEREST RECEIVED	02-JUN-23	18,816.94	18,816.94		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	02-JUN-23	2,854.89	2,854.89		
PAYMENT PERIOD 01-MAY-23 TO 31-MAY-23							
	IT	INTEREST RECEIVED	05-JUL-23	13,707.81	13,707.81		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	05-JUL-23	5,545.10	5,545.10		
PAYMENT PERIOD 01-JUN-23 TO 30-JUN-23							
	IT	INTEREST RECEIVED	02-AUG-23	35,795.59	35,795.59		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	02-AUG-23	8,190.85	8,190.85		
PAYMENT PERIOD 01-JUL-23 TO 31-JUL-23							
	IT	INTEREST RECEIVED	05-SEP-23	10,148.11	10,148.11		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							
	IT	INTEREST RECEIVED	05-SEP-23	10,339.98	10,339.98		
PAYMENT PERIOD 01-AUG-23 TO 31-AUG-23							

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	03-OCT-23	11,090.98	11,090.98		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	03-OCT-23	10,271.51	10,271.51		
PAYMENT PERIOD 01-SEP-23 TO 30-SEP-23							
	IT	INTEREST RECEIVED	02-NOV-23	11,898.22	11,898.22		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	02-NOV-23	7,286.17	7,286.17		
PAYMENT PERIOD 01-OCT-23 TO 31-OCT-23							
	IT	INTEREST RECEIVED	04-DEC-23	6,077.26	6,077.26		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
	IT	INTEREST RECEIVED	04-DEC-23	3,851.73	3,851.73		
PAYMENT PERIOD 01-NOV-23 TO 30-NOV-23							
SETTLED INTEREST RECEIVED - U.S. DOLLAR				11,018,788.64	11,018,788.64	0.00	0.00
SETTLED INTEREST RECEIVED - FOREIGN (BASE VALUE)				0.00	0.00	0.00	0.00 C 0.00 T 0.00 S
PENDING INTEREST RECEIVED - U.S. DOLLAR				0.00	0.00	0.00	0.00
PENDING INTEREST RECEIVED - FOREIGN (BASE VALUE)				0.00	0.00	0.00	0.00 C 0.00 T 0.00 S
TOTAL NET INTEREST RECEIVED FOR PERIOD				11,018,788.64	11,018,788.64	0.00	
LESS - INTEREST RECEIVABLE - BEGINNING OF PERIOD				2,401,811.53			
PLUS - INTEREST RECEIVABLE - END OF PERIOD				2,691,516.69			
INTEREST EARNED FOR PERIOD				11,308,493.80			

BNY MELLON

TRDA56 A56G36817000 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

DIVIDENDS EARNED PAGE: 1

A56 G368170 FOR THE PERIOD 01 JANUARY 2023 THROUGH 31 DECEMBER 2023 M2530I

AMEREN SERVICES

PLANT - MO - CONSOLIDATED

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
U.S. DOLLAR							
ALLEGION PLC	DV	DIVIDEND RECEIVED	31-MAR-23	602.77	602.77		
	DV	DIVIDEND RECEIVED	31-MAR-23	200.93	200.93		
	CW	WTH TAX	31-MAR-23	200.93-	200.93-		
	DV	DIVIDEND RECEIVED	30-JUN-23	602.77	602.77		
	DV	DIVIDEND RECEIVED	30-JUN-23	200.93	200.93		
	CW	WITHOLDING TAX	30-JUN-23	200.93-	200.93-		
	DV	DIVIDEND RECEIVED	29-SEP-23	602.77	602.77		
	DV	DIVIDEND RECEIVED	29-SEP-23	200.93	200.93		
	CW	WITHOLDING TAX	29-SEP-23	200.93-	200.93-		
	DV	DIVIDEND RECEIVED	29-DEC-23	602.77	602.77		
	DV	DIVIDEND RECEIVED	29-DEC-23	200.93	200.93		
	CW	OFFSET TAX WITHHOLD	29-DEC-23	200.93-	200.93-		
AMCOR PLC	DV	DIVIDEND RECEIVED	21-MAR-23	3,541.97	3,541.97		
	DV	DIVIDEND RECEIVED	20-JUN-23	3,541.97	3,541.97		
	DV	DIVIDEND RECEIVED	27-SEP-23	3,541.97	3,541.97		
	DV	DIVIDEND RECEIVED	12-DEC-23	3,614.25	3,614.25		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
AON PLC	DV	DIVIDEND RECEIVED	15-FEB-23	1,698.90	1,698.90		
	DV	DIVIDEND RECEIVED	15-MAY-23	1,865.76	1,865.76		
	DV	DIVIDEND RECEIVED	15-MAY-23	621.92	621.92		
	CW	WTH TAX	15-MAY-23	621.92-	621.92-		
	DV	DIVIDEND RECEIVED	15-AUG-23	1,865.76	1,865.76		
	DV	DIVIDEND RECEIVED	15-AUG-23	621.92	621.92		
	CW	WITHOLDING TAX	15-AUG-23	621.92-	621.92-		
	DV	DIVIDEND RECEIVED	15-NOV-23	1,865.76	1,865.76		
	DV	DIVIDEND RECEIVED	15-NOV-23	621.92	621.92		
	CW	WITH HOLD TAX	15-NOV-23	621.92-	621.92-		
ACCENTURE PLC	DV	DIVIDEND RECEIVED	15-FEB-23	10,316.88	10,316.88		
	DV	DIVIDEND RECEIVED	15-MAY-23	10,374.84	10,374.84		
	DV	DIVIDEND RECEIVED	15-MAY-23	3,458.28	3,458.28		
	CW	WITHOLDING TAX	15-MAY-23	3,458.28-	3,458.28-		
	DV	DIVIDEND RECEIVED	15-AUG-23	10,452.96	10,452.96		
	DV	DIVIDEND RECEIVED	15-AUG-23	3,484.32	3,484.32		
	CW	OFFSET TAX	15-AUG-23	3,484.32-	3,484.32-		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	15-NOV-23	12,039.57	12,039.57		
BUNGE LTD	DV	DIVIDEND RECEIVED	02-JUN-23	1,835.00	1,835.00		
	DV	DIVIDEND RECEIVED	01-SEP-23	1,945.10	1,945.10		
EATON CORP PLC	DV	DIVIDEND RECEIVED	24-MAR-23	5,027.77	5,027.77		
	DV	DIVIDEND RECEIVED	24-MAR-23	1,675.93	1,675.93		
	CW	WITHHOLD TAX	24-MAR-23	1,675.93-	1,675.93-		
	DV	DIVIDEND RECEIVED	26-MAY-23	5,027.77	5,027.77		
	DV	DIVIDEND RECEIVED	26-MAY-23	1,675.93	1,675.93		
	CW	WITHOLDING TAX	26-MAY-23	1,675.93-	1,675.93-		
	DV	DIVIDEND RECEIVED	25-AUG-23	5,027.77	5,027.77		
	DV	DIVIDEND RECEIVED	25-AUG-23	1,675.93	1,675.93		
	CW	WITHOLDING TAX	25-AUG-23	1,675.93-	1,675.93-		
	DV	DIVIDEND RECEIVED	24-NOV-23	5,091.63	5,091.63		
EVEREST RE GROUP LTD	DV	DIVIDEND RECEIVED	30-MAR-23	1,282.05	1,282.05		
	DV	DIVIDEND RECEIVED	16-JUN-23	1,282.05	1,282.05		
	DV	DIVIDEND RECEIVED	29-SEP-23	1,478.75	1,478.75		
	DV	DIVIDEND RECEIVED	15-DEC-23	1,478.75	1,478.75		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
INVESCO LTD	DV	DIVIDEND RECEIVED	02-MAR-23	1,644.75	1,644.75		
	DV	DIVIDEND RECEIVED	02-JUN-23	1,754.40	1,754.40		
	DV	DIVIDEND RECEIVED	05-SEP-23	1,754.40	1,754.40		
	DV	DIVIDEND RECEIVED	04-DEC-23	1,754.40	1,754.40		
JOHNSON CONTROLS INTERNATIONAL	DV	DIVIDEND RECEIVED	13-JAN-23	3,508.31	3,508.31		
	DV	DIVIDEND RECEIVED	14-APR-23	3,608.55	3,608.55		
	DV	DIVIDEND RECEIVED	14-APR-23	1,202.85	1,202.85		
	CW	TAX WITHHOLD	14-APR-23	1,202.85-	1,202.85-		
	DV	DIVIDEND RECEIVED	14-JUL-23	3,708.79	3,708.79		
	DV	DIVIDEND RECEIVED	14-JUL-23	1,236.26	1,236.26		
	CW	WTH TAX	14-JUL-23	1,236.26-	1,236.26-		
	DV	DIVIDEND RECEIVED	20-OCT-23	3,708.79	3,708.79		
	DV	DIVIDEND RECEIVED	20-OCT-23	1,236.26	1,236.26		
	CW	WITHOLDING TAX	20-OCT-23	1,236.26-	1,236.26-		
LINDE PLC	DV	DIVIDEND RECEIVED	28-MAR-23	12,316.50	12,316.50		
	DV	DIVIDEND RECEIVED	16-JUN-23	12,316.50	12,316.50		
	DV	DIVIDEND RECEIVED	19-SEP-23	12,316.50	12,316.50		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	18-DEC-23	12,316.50	12,316.50		
MEDTRONIC PLC	DV	DIVIDEND RECEIVED	13-JAN-23	13,226.34	13,226.34		
	DV	DIVIDEND RECEIVED	14-APR-23	13,226.34	13,226.34		
	DV	DIVIDEND RECEIVED	14-APR-23	4,408.78	4,408.78		
	CW	TAX WITHHOLD	14-APR-23	4,408.78-	4,408.78-		
	DV	DIVIDEND RECEIVED	14-JUL-23	13,566.26	13,566.26		
	DV	DIVIDEND RECEIVED	13-OCT-23	13,566.26	13,566.26		
	DV	DIVIDEND RECEIVED	13-OCT-23	4,522.09	4,522.09		
	CW	OFFSET TAX WITHHOLD	13-OCT-23	4,522.09-	4,522.09-		
PENTAIR PLC	DV	DIVIDEND RECEIVED	03-FEB-23	782.76	782.76		
	DV	DIVIDEND RECEIVED	05-MAY-23	782.76	782.76		
	DV	DIVIDEND RECEIVED	04-AUG-23	782.76	782.76		
	DV	DIVIDEND RECEIVED	03-NOV-23	716.32	716.32		
SEAGATE TECHNOLOGY HOLDINGS PL	DV	DIVIDEND RECEIVED	05-JAN-23	2,028.07	2,028.07		
	DV	DIVIDEND RECEIVED	06-APR-23	2,028.07	2,028.07		
	DV	DIVIDEND RECEIVED	06-APR-23	676.03	676.03		
	CW	WITHOLDING TAX	06-APR-23	676.03-	676.03-		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	05-JUL-23	2,704.10	2,704.10		
	DV	DIVIDEND RECEIVED	10-OCT-23	2,028.07	2,028.07		
	DV	DIVIDEND RECEIVED	10-OCT-23	676.03	676.03		
	CW	WITHHOLD TAX	10-OCT-23	676.03-	676.03-		
STERIS PLC	DV	DIVIDEND RECEIVED	23-MAR-23	701.83	701.83		
	DV	DIVIDEND RECEIVED	23-MAR-23	233.94	233.94		
	CW	WTH TAX	23-MAR-23	233.94-	233.94-		
	DV	DIVIDEND RECEIVED	28-JUN-23	701.83	701.83		
	DV	DIVIDEND RECEIVED	28-JUN-23	233.94	233.94		
	CW	WTH TAX	28-JUN-23	233.94-	233.94-		
	DV	DIVIDEND RECEIVED	22-SEP-23	776.49	776.49		
	DV	DIVIDEND RECEIVED	22-SEP-23	258.83	258.83		
	CW	ADR	22-SEP-23	258.83-	258.83-		
	DV	DIVIDEND RECEIVED	21-DEC-23	776.49	776.49		
TRANE TECHNOLOGIES PLC	DV	DIVIDEND RECEIVED	31-MAR-23	2,520.00	2,520.00		
	DV	DIVIDEND RECEIVED	30-JUN-23	2,520.00	2,520.00		
	DV	DIVIDEND RECEIVED	30-JUN-23	840.00	840.00		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	CW	OFFSET TAX WITHHOLD	30-JUN-23	840.00-	840.00-		
	DV	DIVIDEND RECEIVED	29-SEP-23	2,520.00	2,520.00		
	DV	DIVIDEND RECEIVED	29-SEP-23	840.00	840.00		
	CW	FOREIGN WITHHOLD TAX	29-SEP-23	840.00-	840.00-		
	DV	DIVIDEND RECEIVED	29-DEC-23	2,520.00	2,520.00		
WILLIS TOWERS WATSON PLC	DV	DIVIDEND RECEIVED	17-JAN-23	1,303.18	1,303.18		
	DV	DIVIDEND RECEIVED	17-APR-23	1,334.97	1,334.97		
	DV	DIVIDEND RECEIVED	17-APR-23	444.99	444.99		
	CW	WITHHOLD TAX	17-APR-23	444.99-	444.99-		
	DV	DIVIDEND RECEIVED	17-JUL-23	1,334.97	1,334.97		
	DV	DIVIDEND RECEIVED	17-JUL-23	444.99	444.99		
	CW	WITHOLDING TAX	17-JUL-23	444.99-	444.99-		
	DV	DIVIDEND RECEIVED	16-OCT-23	1,334.97	1,334.97		
	DV	DIVIDEND RECEIVED	16-OCT-23	444.99	444.99		
	CW	ADR OFFSET/WITHOLD	17-OCT-23	444.99-	444.99-		
BUNGE GLOBAL SA	DV	DIVIDEND RECEIVED	01-DEC-23	1,945.10	1,945.10		
CHUBB LTD	DV	DIVIDEND RECEIVED	06-JAN-23	6,742.09	6,742.09		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	10-APR-23	6,742.09	6,742.09		
	DV	DIVIDEND RECEIVED	07-JUL-23	6,985.78	6,985.78		
	DV	DIVIDEND RECEIVED	06-OCT-23	6,985.78	6,985.78		
GARMIN LTD	DV	DIVIDEND RECEIVED	31-MAR-23	2,092.18	2,092.18		
	DV	DIVIDEND RECEIVED	30-JUN-23	2,092.18	2,092.18		
	DV	DIVIDEND RECEIVED	29-SEP-23	2,092.18	2,092.18		
	DV	DIVIDEND RECEIVED	29-DEC-23	2,092.18	2,092.18		
TE CONNECTIVITY LTD	DV	DIVIDEND RECEIVED	03-MAR-23	3,446.24	3,446.24		
	DV	DIVIDEND RECEIVED	02-JUN-23	3,630.86	3,630.86		
	DV	DIVIDEND RECEIVED	01-SEP-23	3,630.86	3,630.86		
	DV	DIVIDEND RECEIVED	01-DEC-23	3,630.86	3,630.86		
LYONDELLBASELL INDUSTRIES NV	DV	DIVIDEND RECEIVED	13-MAR-23	5,900.02	5,900.02		
	DV	DIVIDEND RECEIVED	06-JUN-23	6,197.50	6,197.50		
	DV	DIVIDEND RECEIVED	05-SEP-23	6,197.50	6,197.50		
	DV	DIVIDEND RECEIVED	04-DEC-23	6,197.50	6,197.50		
NXP SEMICONDUCTORS NV	DV	DIVIDEND RECEIVED	06-JAN-23	3,690.37	3,690.37		
	DV	DIVIDEND RECEIVED	05-APR-23	4,428.44	4,428.44		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	05-APR-23	781.49	781.49		
	CW	TAX WITHHOLD	05-APR-23	781.49-	781.49-		
	DV	DIVIDEND RECEIVED	06-JUL-23	4,428.44	4,428.44		
	DV	DIVIDEND RECEIVED	06-JUL-23	781.49	781.49		
	CW	OFFSET TAX WITHHOLD	06-JUL-23	781.49-	781.49-		
	DV	DIVIDEND RECEIVED	05-OCT-23	4,428.44	4,428.44		
	DV	DIVIDEND RECEIVED	05-OCT-23	781.49	781.49		
	CW	WITH HOLD TAX	05-OCT-23	781.49-	781.49-		
AFLAC INC	DV	DIVIDEND RECEIVED	01-MAR-23	4,656.12	4,656.12		
	DV	DIVIDEND RECEIVED	01-JUN-23	4,656.12	4,656.12		
	DV	DIVIDEND RECEIVED	01-SEP-23	4,656.12	4,656.12		
	DV	DIVIDEND RECEIVED	01-DEC-23	4,473.42	4,473.42		
AES CORP/THE	DV	DIVIDEND RECEIVED	15-FEB-23	2,201.66	2,201.66		
	DV	DIVIDEND RECEIVED	15-MAY-23	2,201.66	2,201.66		
	DV	DIVIDEND RECEIVED	15-AUG-23	2,201.66	2,201.66		
	DV	DIVIDEND RECEIVED	15-NOV-23	2,201.66	2,201.66		
AT&T INC	DV	DIVIDEND RECEIVED	01-FEB-23	38,619.95	38,619.95		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	01-MAY-23	38,619.95	38,619.95		
	DV	DIVIDEND RECEIVED	01-AUG-23	39,090.87	39,090.87		
	DV	DIVIDEND RECEIVED	01-NOV-23	39,090.87	39,090.87		
ABBOTT LABORATORIES	DV	DIVIDEND RECEIVED	15-FEB-23	17,343.06	17,343.06		
	DV	DIVIDEND RECEIVED	15-MAY-23	17,428.74	17,428.74		
	DV	DIVIDEND RECEIVED	15-AUG-23	17,428.74	17,428.74		
	DV	DIVIDEND RECEIVED	15-NOV-23	17,428.74	17,428.74		
ABBVIE INC	DV	DIVIDEND RECEIVED	15-FEB-23	51,085.16	51,085.16		
	DV	DIVIDEND RECEIVED	15-MAY-23	51,512.88	51,512.88		
	DV	DIVIDEND RECEIVED	15-AUG-23	51,512.88	51,512.88		
	DV	DIVIDEND RECEIVED	15-NOV-23	51,512.88	51,512.88		
ACTIVISION BLIZZARD INC	DV	DIVIDEND RECEIVED	17-AUG-23	13,827.33	13,827.33		
ADVANCE AUTO PARTS INC	DV	DIVIDEND RECEIVED	03-JAN-23	1,782.00	1,782.00		
	DV	DIVIDEND RECEIVED	28-APR-23	1,782.00	1,782.00		
	DV	DIVIDEND RECEIVED	28-JUL-23	297.00	297.00		
AGILENT TECHNOLOGIES INC	DV	DIVIDEND RECEIVED	25-JAN-23	1,314.90	1,314.90		
	DV	DIVIDEND RECEIVED	26-APR-23	1,314.90	1,314.90		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	26-JUL-23	1,314.90	1,314.90		
	DV	DIVIDEND RECEIVED	25-OCT-23	1,314.90	1,314.90		
AIR PRODUCTS AND CHEMICALS INC	DV	DIVIDEND RECEIVED	13-FEB-23	7,009.74	7,009.74		
	DV	DIVIDEND RECEIVED	08-MAY-23	7,729.75	7,729.75		
	DV	DIVIDEND RECEIVED	14-AUG-23	7,729.75	7,729.75		
	DV	DIVIDEND RECEIVED	13-NOV-23	7,729.75	7,729.75		
ALBEMARLE CORP	DV	DIVIDEND RECEIVED	03-JAN-23	897.44	897.44		
	DV	DIVIDEND RECEIVED	03-APR-23	908.80	908.80		
	DV	DIVIDEND RECEIVED	03-JUL-23	908.80	908.80		
	DV	DIVIDEND RECEIVED	02-OCT-23	908.80	908.80		
ALEXANDRIA REAL ESTATE EQUITIE	DV	DIVIDEND RECEIVED	13-JAN-23	3,407.36	3,407.36		
	DV	DIVIDEND RECEIVED	14-APR-23	3,752.21	3,752.21		
	DV	DIVIDEND RECEIVED	14-JUL-23	3,845.24	3,845.24		
	DV	DIVIDEND RECEIVED	13-OCT-23	3,845.24	3,845.24		
ALLIANT ENERGY CORP	DV	DIVIDEND RECEIVED	15-FEB-23	2,212.73	2,212.73		
	DV	DIVIDEND RECEIVED	15-MAY-23	2,212.73	2,212.73		
	DV	DIVIDEND RECEIVED	15-AUG-23	2,212.73	2,212.73		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	15-NOV-23	2,212.73	2,212.73		
ALLSTATE CORP/THE	DV	DIVIDEND RECEIVED	03-JAN-23	4,443.80	4,443.80		
	DV	DIVIDEND RECEIVED	03-APR-23	4,652.92	4,652.92		
	DV	DIVIDEND RECEIVED	03-JUL-23	4,652.92	4,652.92		
	DV	DIVIDEND RECEIVED	02-OCT-23	4,652.92	4,652.92		
ALTRIA GROUP INC	DV	DIVIDEND RECEIVED	10-JAN-23	32,931.96	32,931.96		
	DV	DIVIDEND RECEIVED	28-APR-23	32,931.96	32,931.96		
	DV	DIVIDEND RECEIVED	10-JUL-23	32,931.96	32,931.96		
	DV	DIVIDEND RECEIVED	10-OCT-23	34,333.32	34,333.32		
AMERICAN EXPRESS CO	DV	DIVIDEND RECEIVED	10-FEB-23	6,050.20	6,050.20		
	DV	DIVIDEND RECEIVED	10-MAY-23	7,054.20	7,054.20		
	DV	DIVIDEND RECEIVED	10-AUG-23	7,054.20	7,054.20		
	DV	DIVIDEND RECEIVED	10-NOV-23	6,882.00	6,882.00		
AMERICAN INTERNATIONAL GROUP I	DV	DIVIDEND RECEIVED	31-MAR-23	4,688.00	4,688.00		
	DV	DIVIDEND RECEIVED	30-JUN-23	5,274.00	5,274.00		
	DV	DIVIDEND RECEIVED	29-SEP-23	5,133.96	5,133.96		
	DV	DIVIDEND RECEIVED	28-DEC-23	5,133.96	5,133.96		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
AMERICAN TOWER CORP	DV	DIVIDEND RECEIVED	02-FEB-23	14,147.64	14,147.64		
	DV	DIVIDEND RECEIVED	28-APR-23	14,284.92	14,284.92		
	DV	DIVIDEND RECEIVED	10-JUL-23	14,376.49	14,376.49		
	DV	DIVIDEND RECEIVED	27-OCT-23	14,834.34	14,834.34		
AMERICAN WATER WORKS CO INC	DV	DIVIDEND RECEIVED	01-MAR-23	2,354.07	2,354.07		
	DV	DIVIDEND RECEIVED	01-JUN-23	2,670.11	2,670.11		
	DV	DIVIDEND RECEIVED	01-SEP-23	2,670.11	2,670.11		
	DV	DIVIDEND RECEIVED	01-DEC-23	2,670.11	2,670.11		
AMERISOURCEBERGEN CORP	DV	DIVIDEND RECEIVED	27-FEB-23	1,535.03	1,535.03		
	DV	DIVIDEND RECEIVED	30-MAY-23	1,535.03	1,535.03		
	DV	DIVIDEND RECEIVED	28-AUG-23	1,535.03	1,535.03		
	DV	DIVIDEND RECEIVED	27-NOV-23	1,681.47	1,681.47		
AMERIPRISE FINANCIAL INC	DV	DIVIDEND RECEIVED	28-FEB-23	2,637.50	2,637.50		
	DV	DIVIDEND RECEIVED	19-MAY-23	2,848.50	2,848.50		
	DV	DIVIDEND RECEIVED	18-AUG-23	2,848.50	2,848.50		
	DV	DIVIDEND RECEIVED	17-NOV-23	2,728.35	2,728.35		
AMETEK INC	DV	DIVIDEND RECEIVED	31-MAR-23	1,141.75	1,141.75		

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	DV	DIVIDEND RECEIVED	30-JUN-23	1,141.75	1,141.75		
	DV	DIVIDEND RECEIVED	29-SEP-23	1,141.75	1,141.75		
	DV	DIVIDEND RECEIVED	22-DEC-23	1,141.75	1,141.75		
AMGEN INC	DV	DIVIDEND RECEIVED	08-MAR-23	22,258.50	22,258.50		
	DV	DIVIDEND RECEIVED	08-JUN-23	22,486.41	22,486.41		
	DV	DIVIDEND RECEIVED	08-SEP-23	22,486.41	22,486.41		
	DV	DIVIDEND RECEIVED	08-DEC-23	22,486.41	22,486.41		
AMPHENOL CORP	DV	DIVIDEND RECEIVED	11-JAN-23	2,457.84	2,457.84		
	DV	DIVIDEND RECEIVED	12-APR-23	2,457.84	2,457.84		
	DV	DIVIDEND RECEIVED	12-JUL-23	2,457.84	2,457.84		
	DV	DIVIDEND RECEIVED	11-OCT-23	2,457.84	2,457.84		
ANALOG DEVICES INC	DV	DIVIDEND RECEIVED	08-MAR-23	8,689.44	8,689.44		
	DV	DIVIDEND RECEIVED	14-JUN-23	8,565.60	8,565.60		
	DV	DIVIDEND RECEIVED	14-SEP-23	8,565.60	8,565.60		
	DV	DIVIDEND RECEIVED	14-DEC-23	8,565.60	8,565.60		
ELEVANCE HEALTH INC	DV	DIVIDEND RECEIVED	24-MAR-23	6,896.80	6,896.80		
	DV	DIVIDEND RECEIVED	23-JUN-23	6,896.80	6,896.80		

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	DV	DIVIDEND RECEIVED	22-SEP-23	6,896.80	6,896.80		
	DV	DIVIDEND RECEIVED	21-DEC-23	6,896.80	6,896.80		
APA CORP	DV	DIVIDEND RECEIVED	22-FEB-23	1,573.00	1,573.00		
	DV	DIVIDEND RECEIVED	22-MAY-23	1,573.00	1,573.00		
	DV	DIVIDEND RECEIVED	22-AUG-23	1,573.00	1,573.00		
	DV	DIVIDEND RECEIVED	22-NOV-23	1,552.75	1,552.75		
APPLE INC	DV	DIVIDEND RECEIVED	16-FEB-23	67,345.61	67,345.61		
	DV	DIVIDEND RECEIVED	18-MAY-23	70,170.48	70,170.48		
	DV	DIVIDEND RECEIVED	17-AUG-23	69,919.44	69,919.44		
	DV	DIVIDEND RECEIVED	16-NOV-23	69,710.16	69,710.16		
APPLIED MATERIALS INC	DV	DIVIDEND RECEIVED	16-MAR-23	4,359.16	4,359.16		
	DV	DIVIDEND RECEIVED	15-JUN-23	5,300.48	5,300.48		
	DV	DIVIDEND RECEIVED	14-SEP-23	5,300.48	5,300.48		
	DV	DIVIDEND RECEIVED	14-DEC-23	5,300.48	5,300.48		
ARCHER-DANIELS-MIDLAND CO	DV	DIVIDEND RECEIVED	02-MAR-23	4,860.90	4,860.90		
	DV	DIVIDEND RECEIVED	07-JUN-23	4,860.90	4,860.90		
	DV	DIVIDEND RECEIVED	06-SEP-23	4,860.90	4,860.90		

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	DV	DIVIDEND RECEIVED	06-DEC-23	4,860.90	4,860.90		
ASSURANT INC	DV	DIVIDEND RECEIVED	20-MAR-23	710.50	710.50		
	DV	DIVIDEND RECEIVED	20-JUN-23	710.50	710.50		
	DV	DIVIDEND RECEIVED	18-SEP-23	710.50	710.50		
	DV	DIVIDEND RECEIVED	18-DEC-23	730.80	730.80		
ATMOS ENERGY CORP	DV	DIVIDEND RECEIVED	06-MAR-23	1,968.40	1,968.40		
	DV	DIVIDEND RECEIVED	05-JUN-23	2,130.46	2,130.46		
	DV	DIVIDEND RECEIVED	05-SEP-23	2,130.46	2,130.46		
	DV	DIVIDEND RECEIVED	11-DEC-23	2,317.60	2,317.60		
AUTOMATIC DATA PROCESSING INC	DV	DIVIDEND RECEIVED	03-JAN-23	10,073.75	10,073.75		
	DV	DIVIDEND RECEIVED	03-APR-23	10,172.50	10,172.50		
	DV	DIVIDEND RECEIVED	03-JUL-23	10,172.50	10,172.50		
	DV	DIVIDEND RECEIVED	02-OCT-23	10,172.50	10,172.50		
AVALONBAY COMMUNITIES INC	DV	DIVIDEND RECEIVED	17-JAN-23	4,189.65	4,189.65		
	DV	DIVIDEND RECEIVED	17-APR-23	4,347.75	4,347.75		
	DV	DIVIDEND RECEIVED	17-JUL-23	4,616.70	4,616.70		
	DV	DIVIDEND RECEIVED	16-OCT-23	4,616.70	4,616.70		

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AVERY DENNISON CORP	DV	DIVIDEND RECEIVED	15-MAR-23	1,170.75	1,170.75		
	DV	DIVIDEND RECEIVED	21-JUN-23	1,264.41	1,264.41		
	DV	DIVIDEND RECEIVED	20-SEP-23	1,264.41	1,264.41		
	DV	DIVIDEND RECEIVED	20-DEC-23	1,264.41	1,264.41		
BAKER HUGHES CO	DV	DIVIDEND RECEIVED	17-FEB-23	3,705.19	3,705.19		
	DV	DIVIDEND RECEIVED	09-JUN-23	3,705.19	3,705.19		
	DV	DIVIDEND RECEIVED	18-AUG-23	3,900.20	3,900.20		
	DV	DIVIDEND RECEIVED	17-NOV-23	4,018.80	4,018.80		
BALL CORP	DV	DIVIDEND RECEIVED	15-MAR-23	1,221.60	1,221.60		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,221.60	1,221.60		
	DV	DIVIDEND RECEIVED	15-SEP-23	1,221.60	1,221.60		
	DV	DIVIDEND RECEIVED	15-DEC-23	1,221.60	1,221.60		
BANK OF AMERICA CORP	DV	DIVIDEND RECEIVED	31-MAR-23	30,051.12	30,051.12		
	DV	DIVIDEND RECEIVED	30-JUN-23	30,240.98	30,240.98		
	DV	DIVIDEND RECEIVED	29-SEP-23	32,787.60	32,787.60		
	DV	DIVIDEND RECEIVED	29-DEC-23	32,787.60	32,787.60		
BATH & BODY WORKS INC	DV	DIVIDEND RECEIVED	03-MAR-23	880.20	880.20		

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	DV	DIVIDEND RECEIVED	16-JUN-23	880.20	880.20		
	DV	DIVIDEND RECEIVED	01-SEP-23	880.20	880.20		
	DV	DIVIDEND RECEIVED	01-DEC-23	880.20	880.20		
BAXTER INTERNATIONAL INC	DV	DIVIDEND RECEIVED	03-JAN-23	2,829.53	2,829.53		
	DV	DIVIDEND RECEIVED	03-APR-23	2,829.53	2,829.53		
	DV	DIVIDEND RECEIVED	03-JUL-23	3,018.61	3,018.61		
	DV	DIVIDEND RECEIVED	02-OCT-23	3,018.61	3,018.61		
BECTON DICKINSON & CO	DV	DIVIDEND RECEIVED	31-MAR-23	5,037.76	5,037.76		
	DV	DIVIDEND RECEIVED	30-JUN-23	5,037.76	5,037.76		
	DV	DIVIDEND RECEIVED	29-SEP-23	5,037.76	5,037.76		
	DV	DIVIDEND RECEIVED	29-DEC-23	5,429.25	5,429.25		
W R BERKLEY CORP	DV	DIVIDEND RECEIVED	24-JAN-23	2,102.00	2,102.00		
	DV	DIVIDEND RECEIVED	23-MAR-23	420.40	420.40		
	DV	DIVIDEND RECEIVED	30-JUN-23	462.44	462.44		
	DV	DIVIDEND RECEIVED	04-OCT-23	2,102.00	2,102.00		
	DV	DIVIDEND RECEIVED	04-OCT-23	462.44	462.44		
	DV	DIVIDEND RECEIVED	27-DEC-23	462.44	462.44		

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	DV	DIVIDEND RECEIVED	27-DEC-23	2,102.00	2,102.00		
BEST BUY CO INC	DV	DIVIDEND RECEIVED	03-JAN-23	3,416.16	3,416.16		
	DV	DIVIDEND RECEIVED	13-APR-23	3,571.44	3,571.44		
	DV	DIVIDEND RECEIVED	06-JUL-23	3,571.44	3,571.44		
	DV	DIVIDEND RECEIVED	10-OCT-23	3,571.44	3,571.44		
BIO-TECHNE CORP	DV	DIVIDEND RECEIVED	27-FEB-23	237.12	237.12		
	DV	DIVIDEND RECEIVED	26-MAY-23	237.12	237.12		
	DV	DIVIDEND RECEIVED	01-SEP-23	237.12	237.12		
	DV	DIVIDEND RECEIVED	24-NOV-23	237.12	237.12		
BLACKROCK INC	DV	DIVIDEND RECEIVED	23-MAR-23	14,680.00	14,680.00		
	DV	DIVIDEND RECEIVED	23-JUN-23	14,680.00	14,680.00		
	DV	DIVIDEND RECEIVED	22-SEP-23	14,680.00	14,680.00		
	DV	DIVIDEND RECEIVED	22-DEC-23	13,830.00	13,830.00		
BLACKSTONE INC	DV	DIVIDEND RECEIVED	06-NOV-23	11,193.60	11,193.60		
BORGWARNER INC	DV	DIVIDEND RECEIVED	15-MAR-23	829.94	829.94		
	DV	DIVIDEND RECEIVED	15-JUN-23	829.94	829.94		
	DV	DIVIDEND RECEIVED	15-SEP-23	537.02	537.02		

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	DV	DIVIDEND RECEIVED	15-DEC-23	537.02	537.02		
BOSTON PROPERTIES INC	DV	DIVIDEND RECEIVED	30-JAN-23	2,789.08	2,789.08		
	DV	DIVIDEND RECEIVED	28-APR-23	2,789.08	2,789.08		
	DV	DIVIDEND RECEIVED	31-JUL-23	2,789.08	2,789.08		
	DV	DIVIDEND RECEIVED	31-OCT-23	2,789.08	2,789.08		
BRISTOL-MYERS SQUIBB CO	DV	DIVIDEND RECEIVED	01-FEB-23	23,611.68	23,611.68		
	DV	DIVIDEND RECEIVED	01-MAY-23	23,815.74	23,815.74		
	DV	DIVIDEND RECEIVED	01-AUG-23	23,595.72	23,595.72		
	DV	DIVIDEND RECEIVED	01-NOV-23	23,595.72	23,595.72		
BROADRIDGE FINANCIAL SOLUTIONS	DV	DIVIDEND RECEIVED	05-JAN-23	1,593.55	1,593.55		
	DV	DIVIDEND RECEIVED	05-APR-23	1,593.55	1,593.55		
	DV	DIVIDEND RECEIVED	06-JUL-23	1,593.55	1,593.55		
	DV	DIVIDEND RECEIVED	05-OCT-23	1,860.00	1,860.00		
BROADCOM INC	DV	DIVIDEND RECEIVED	31-MAR-23	37,789.00	37,789.00		
	DV	DIVIDEND RECEIVED	30-JUN-23	37,789.00	37,789.00		
	DV	DIVIDEND RECEIVED	29-SEP-23	37,430.20	37,430.20		
	DV	DIVIDEND RECEIVED	29-DEC-23	45,543.75	45,543.75		

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BROWN & BROWN INC	DV	DIVIDEND RECEIVED	15-FEB-23	508.42	508.42		
	DV	DIVIDEND RECEIVED	17-MAY-23	508.42	508.42		
	DV	DIVIDEND RECEIVED	16-AUG-23	508.42	508.42		
	DV	DIVIDEND RECEIVED	15-NOV-23	613.34	613.34		
BROWN-FORMAN CORP	DV	DIVIDEND RECEIVED	03-JAN-23	708.36	708.36		
	DV	DIVIDEND RECEIVED	03-APR-23	708.36	708.36		
	DV	DIVIDEND RECEIVED	03-JUL-23	708.36	708.36		
	DV	DIVIDEND RECEIVED	02-OCT-23	708.36	708.36		
CBOE GLOBAL MARKETS INC	DV	DIVIDEND RECEIVED	15-MAR-23	1,080.00	1,080.00		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,080.00	1,080.00		
	DV	DIVIDEND RECEIVED	15-SEP-23	1,188.00	1,188.00		
	DV	DIVIDEND RECEIVED	15-DEC-23	1,188.00	1,188.00		
CDW CORP/DE	DV	DIVIDEND RECEIVED	10-MAR-23	1,509.81	1,509.81		
	DV	DIVIDEND RECEIVED	13-JUN-23	1,574.71	1,574.71		
	DV	DIVIDEND RECEIVED	12-SEP-23	1,574.71	1,574.71		
	DV	DIVIDEND RECEIVED	12-DEC-23	1,654.78	1,654.78		
CF INDUSTRIES HOLDINGS INC	DV	DIVIDEND RECEIVED	28-FEB-23	1,524.00	1,524.00		

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	DV	DIVIDEND RECEIVED	31-MAY-23	1,524.00	1,524.00		
	DV	DIVIDEND RECEIVED	31-AUG-23	1,524.00	1,524.00		
	DV	DIVIDEND RECEIVED	30-NOV-23	1,524.00	1,524.00		
CH ROBINSON WORLDWIDE INC	DV	DIVIDEND RECEIVED	03-JAN-23	1,495.72	1,495.72		
	DV	DIVIDEND RECEIVED	03-APR-23	1,495.72	1,495.72		
	DV	DIVIDEND RECEIVED	03-JUL-23	1,495.72	1,495.72		
	DV	DIVIDEND RECEIVED	02-OCT-23	1,495.72	1,495.72		
CIGNA GROUP/THE	DV	DIVIDEND RECEIVED	23-MAR-23	7,338.18	7,338.18		
	DV	DIVIDEND RECEIVED	22-JUN-23	7,217.64	7,217.64		
	DV	DIVIDEND RECEIVED	21-SEP-23	7,217.64	7,217.64		
	DV	DIVIDEND RECEIVED	21-DEC-23	7,217.64	7,217.64		
CME GROUP INC	DV	DIVIDEND RECEIVED	18-JAN-23	31,405.50	31,405.50		
	DV	DIVIDEND RECEIVED	27-MAR-23	7,797.90	7,797.90		
	DV	DIVIDEND RECEIVED	27-JUN-23	7,797.90	7,797.90		
	DV	DIVIDEND RECEIVED	27-SEP-23	7,797.90	7,797.90		
	DV	DIVIDEND RECEIVED	28-DEC-23	7,797.90	7,797.90		
CMS ENERGY CORP	DV	DIVIDEND RECEIVED	28-FEB-23	2,811.90	2,811.90		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	31-MAY-23	2,811.90	2,811.90		
	DV	DIVIDEND RECEIVED	31-AUG-23	2,811.90	2,811.90		
	DV	DIVIDEND RECEIVED	30-NOV-23	2,811.90	2,811.90		
CSX CORP	DV	DIVIDEND RECEIVED	15-MAR-23	4,509.56	4,509.56		
	DV	DIVIDEND RECEIVED	15-JUN-23	4,509.56	4,509.56		
	DV	DIVIDEND RECEIVED	15-SEP-23	4,406.60	4,406.60		
	DV	DIVIDEND RECEIVED	15-DEC-23	4,406.60	4,406.60		
CVS HEALTH CORP	DV	DIVIDEND RECEIVED	01-FEB-23	15,420.24	15,420.24		
	DV	DIVIDEND RECEIVED	01-MAY-23	15,265.97	15,265.97		
	DV	DIVIDEND RECEIVED	01-AUG-23	15,265.97	15,265.97		
	DV	DIVIDEND RECEIVED	01-NOV-23	15,265.97	15,265.97		
COTERRA ENERGY INC	DV	DIVIDEND RECEIVED	30-MAR-23	8,745.51	8,745.51		
	DV	DIVIDEND RECEIVED	09-JUN-23	3,281.40	3,281.40		
	DV	DIVIDEND RECEIVED	31-AUG-23	2,985.00	2,985.00		
	DV	DIVIDEND RECEIVED	30-NOV-23	2,985.00	2,985.00		
CAMDEN PROPERTY TRUST	DV	DIVIDEND RECEIVED	17-JAN-23	1,971.18	1,971.18		
	DV	DIVIDEND RECEIVED	17-APR-23	2,097.00	2,097.00		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	17-JUL-23	2,097.00	2,097.00		
	DV	DIVIDEND RECEIVED	17-OCT-23	2,097.00	2,097.00		
CAMPBELL SOUP CO	DV	DIVIDEND RECEIVED	30-JAN-23	1,479.63	1,479.63		
	DV	DIVIDEND RECEIVED	01-MAY-23	1,479.63	1,479.63		
	DV	DIVIDEND RECEIVED	31-JUL-23	1,479.63	1,479.63		
	DV	DIVIDEND RECEIVED	30-OCT-23	1,479.63	1,479.63		
CAPITAL ONE FINANCIAL CORP	DV	DIVIDEND RECEIVED	17-FEB-23	4,509.00	4,509.00		
	DV	DIVIDEND RECEIVED	26-MAY-23	4,509.00	4,509.00		
	DV	DIVIDEND RECEIVED	18-AUG-23	4,509.00	4,509.00		
	DV	DIVIDEND RECEIVED	24-NOV-23	4,509.00	4,509.00		
CARDINAL HEALTH INC	DV	DIVIDEND RECEIVED	17-JAN-23	2,634.65	2,634.65		
	DV	DIVIDEND RECEIVED	17-APR-23	2,634.65	2,634.65		
	DV	DIVIDEND RECEIVED	17-JUL-23	2,511.51	2,511.51		
	DV	DIVIDEND RECEIVED	16-OCT-23	2,511.51	2,511.51		
CARRIER GLOBAL CORP	DV	DIVIDEND RECEIVED	10-FEB-23	3,023.27	3,023.27		
	DV	DIVIDEND RECEIVED	24-MAY-23	3,023.27	3,023.27		
	DV	DIVIDEND RECEIVED	10-AUG-23	3,023.27	3,023.27		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	20-NOV-23	3,023.27	3,023.27		
CATERPILLAR INC	DV	DIVIDEND RECEIVED	17-FEB-23	12,241.20	12,241.20		
	DV	DIVIDEND RECEIVED	19-MAY-23	12,241.20	12,241.20		
	DV	DIVIDEND RECEIVED	18-AUG-23	13,261.30	13,261.30		
	DV	DIVIDEND RECEIVED	20-NOV-23	13,072.80	13,072.80		
CELANESE CORP	DV	DIVIDEND RECEIVED	07-MAR-23	1,437.10	1,437.10		
	DV	DIVIDEND RECEIVED	15-MAY-23	1,437.10	1,437.10		
	DV	DIVIDEND RECEIVED	14-AUG-23	1,437.10	1,437.10		
	DV	DIVIDEND RECEIVED	13-NOV-23	1,437.10	1,437.10		
CENTERPOINT ENERGY INC	DV	DIVIDEND RECEIVED	09-MAR-23	2,407.49	2,407.49		
	DV	DIVIDEND RECEIVED	08-JUN-23	2,407.49	2,407.49		
	DV	DIVIDEND RECEIVED	14-SEP-23	2,407.49	2,407.49		
	DV	DIVIDEND RECEIVED	14-DEC-23	2,534.20	2,534.20		
CHEVRON CORP	DV	DIVIDEND RECEIVED	10-MAR-23	52,646.15	52,646.15		
	DV	DIVIDEND RECEIVED	12-JUN-23	52,892.28	52,892.28		
	DV	DIVIDEND RECEIVED	11-SEP-23	52,964.76	52,964.76		
	DV	DIVIDEND RECEIVED	11-DEC-23	52,964.76	52,964.76		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
CHURCH & DWIGHT CO INC	DV	DIVIDEND RECEIVED	01-MAR-23	1,254.86	1,254.86		
	DV	DIVIDEND RECEIVED	01-JUN-23	1,254.86	1,254.86		
	DV	DIVIDEND RECEIVED	01-SEP-23	1,254.86	1,254.86		
	DV	DIVIDEND RECEIVED	01-DEC-23	1,324.35	1,324.35		
CINCINNATI FINANCIAL CORP	DV	DIVIDEND RECEIVED	13-JAN-23	2,116.23	2,116.23		
	DV	DIVIDEND RECEIVED	14-APR-23	2,300.25	2,300.25		
	DV	DIVIDEND RECEIVED	14-JUL-23	2,300.25	2,300.25		
	DV	DIVIDEND RECEIVED	16-OCT-23	2,300.25	2,300.25		
CISCO SYSTEMS INC	DV	DIVIDEND RECEIVED	25-JAN-23	30,565.68	30,565.68		
	DV	DIVIDEND RECEIVED	26-APR-23	31,564.65	31,564.65		
	DV	DIVIDEND RECEIVED	26-JUL-23	31,564.65	31,564.65		
	DV	DIVIDEND RECEIVED	25-OCT-23	31,325.19	31,325.19		
CINTAS CORP	DV	DIVIDEND RECEIVED	15-MAR-23	1,906.70	1,906.70		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,973.40	1,973.40		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,316.60	2,316.60		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,316.60	2,316.60		
CITIGROUP INC	DV	DIVIDEND RECEIVED	24-FEB-23	19,291.26	19,291.26		

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	DV	DIVIDEND RECEIVED	26-MAY-23	19,291.26	19,291.26		
	DV	DIVIDEND RECEIVED	25-AUG-23	20,330.80	20,330.80		
	DV	DIVIDEND RECEIVED	22-NOV-23	20,330.80	20,330.80		
CITIZENS FINANCIAL GROUP INC	DV	DIVIDEND RECEIVED	14-FEB-23	4,130.28	4,130.28		
	DV	DIVIDEND RECEIVED	17-MAY-23	4,130.28	4,130.28		
	DV	DIVIDEND RECEIVED	16-AUG-23	4,130.28	4,130.28		
	DV	DIVIDEND RECEIVED	15-NOV-23	4,130.28	4,130.28		
CLOROX CO/THE	DV	DIVIDEND RECEIVED	10-FEB-23	2,887.46	2,887.46		
	DV	DIVIDEND RECEIVED	12-MAY-23	2,887.46	2,887.46		
	DV	DIVIDEND RECEIVED	25-AUG-23	2,936.40	2,936.40		
	DV	DIVIDEND RECEIVED	09-NOV-23	2,936.40	2,936.40		
COCA-COLA CO/THE	DV	DIVIDEND RECEIVED	03-APR-23	35,113.64	35,113.64		
	DV	DIVIDEND RECEIVED	03-JUL-23	35,304.54	35,304.54		
	DV	DIVIDEND RECEIVED	02-OCT-23	35,304.54	35,304.54		
	DV	DIVIDEND RECEIVED	15-DEC-23	35,304.54	35,304.54		
COGNIZANT TECHNOLOGY SOLUTIONS	DV	DIVIDEND RECEIVED	28-FEB-23	2,872.45	2,872.45		
	DV	DIVIDEND RECEIVED	30-MAY-23	2,872.45	2,872.45		

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	DV	DIVIDEND RECEIVED	29-AUG-23	2,872.45	2,872.45		
	DV	DIVIDEND RECEIVED	30-NOV-23	2,872.45	2,872.45		
COLGATE-PALMOLIVE CO	DV	DIVIDEND RECEIVED	14-FEB-23	7,655.36	7,655.36		
	DV	DIVIDEND RECEIVED	15-MAY-23	7,937.76	7,937.76		
	DV	DIVIDEND RECEIVED	15-AUG-23	7,937.76	7,937.76		
	DV	DIVIDEND RECEIVED	15-NOV-23	7,937.76	7,937.76		
COMCAST CORP	DV	DIVIDEND RECEIVED	25-JAN-23	22,729.95	22,729.95		
	DV	DIVIDEND RECEIVED	26-APR-23	23,977.78	23,977.78		
	DV	DIVIDEND RECEIVED	26-JUL-23	23,768.11	23,768.11		
	DV	DIVIDEND RECEIVED	25-OCT-23	23,526.25	23,526.25		
COMERICA INC	DV	DIVIDEND RECEIVED	03-JAN-23	1,685.04	1,685.04		
	DV	DIVIDEND RECEIVED	03-APR-23	1,759.38	1,759.38		
	DV	DIVIDEND RECEIVED	03-JUL-23	1,759.38	1,759.38		
	DV	DIVIDEND RECEIVED	02-OCT-23	1,759.38	1,759.38		
CONAGRA BRANDS INC	DV	DIVIDEND RECEIVED	02-MAR-23	2,985.84	2,985.84		
	DV	DIVIDEND RECEIVED	01-JUN-23	2,985.84	2,985.84		
	DV	DIVIDEND RECEIVED	31-AUG-23	3,166.80	3,166.80		

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	DV	DIVIDEND RECEIVED	30-NOV-23	3,428.95	3,428.95		
CONOCOPHILLIPS	DV	DIVIDEND RECEIVED	13-JAN-23	17,026.80	17,026.80		
	DV	DIVIDEND RECEIVED	01-MAR-23	12,405.24	12,405.24		
	DV	DIVIDEND RECEIVED	14-APR-23	14,434.20	14,434.20		
	DV	DIVIDEND RECEIVED	01-JUN-23	12,269.07	12,269.07		
	DV	DIVIDEND RECEIVED	14-JUL-23	14,306.40	14,306.40		
	DV	DIVIDEND RECEIVED	01-SEP-23	12,160.44	12,160.44		
	DV	DIVIDEND RECEIVED	16-OCT-23	14,175.00	14,175.00		
	DV	DIVIDEND RECEIVED	01-DEC-23	13,702.50	13,702.50		
CONSOLIDATED EDISON INC	DV	DIVIDEND RECEIVED	15-MAR-23	5,591.43	5,591.43		
	DV	DIVIDEND RECEIVED	15-JUN-23	5,591.43	5,591.43		
	DV	DIVIDEND RECEIVED	15-SEP-23	5,591.43	5,591.43		
	DV	DIVIDEND RECEIVED	15-DEC-23	5,591.43	5,591.43		
CONSTELLATION BRANDS INC	DV	DIVIDEND RECEIVED	22-FEB-23	2,478.40	2,478.40		
	DV	DIVIDEND RECEIVED	18-MAY-23	2,848.89	2,848.89		
	DV	DIVIDEND RECEIVED	24-AUG-23	2,848.89	2,848.89		
	DV	DIVIDEND RECEIVED	17-NOV-23	2,848.89	2,848.89		

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COOPER COS INC/THE	DV	DIVIDEND RECEIVED	10-FEB-23	27.90	27.90		
	DV	DIVIDEND RECEIVED	11-AUG-23	27.90	27.90		
CORNING INC	DV	DIVIDEND RECEIVED	30-MAR-23	4,203.92	4,203.92		
	DV	DIVIDEND RECEIVED	29-JUN-23	4,203.92	4,203.92		
	DV	DIVIDEND RECEIVED	28-SEP-23	4,203.92	4,203.92		
	DV	DIVIDEND RECEIVED	15-DEC-23	4,203.92	4,203.92		
CORTEVA INC	DV	DIVIDEND RECEIVED	15-MAR-23	2,062.05	2,062.05		
	DV	DIVIDEND RECEIVED	15-JUN-23	2,062.05	2,062.05		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,199.52	2,199.52		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,199.52	2,199.52		
COSTCO WHOLESALE CORP	DV	DIVIDEND RECEIVED	17-FEB-23	7,810.20	7,810.20		
	DV	DIVIDEND RECEIVED	19-MAY-23	8,897.46	8,897.46		
	DV	DIVIDEND RECEIVED	08-SEP-23	8,897.46	8,897.46		
	DV	DIVIDEND RECEIVED	17-NOV-23	8,936.22	8,936.22		
CROWN CASTLE INC	DV	DIVIDEND RECEIVED	31-MAR-23	13,189.82	13,189.82		
	DV	DIVIDEND RECEIVED	30-JUN-23	13,485.61	13,485.61		
	DV	DIVIDEND RECEIVED	29-SEP-23	13,485.61	13,485.61		

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	DV	DIVIDEND RECEIVED	29-DEC-23	13,485.61	13,485.61		
CUMMINS INC	DV	DIVIDEND RECEIVED	09-MAR-23	4,235.86	4,235.86		
	DV	DIVIDEND RECEIVED	01-JUN-23	4,235.86	4,235.86		
	DV	DIVIDEND RECEIVED	07-SEP-23	4,685.52	4,685.52		
	DV	DIVIDEND RECEIVED	07-DEC-23	4,685.52	4,685.52		
DR HORTON INC	DV	DIVIDEND RECEIVED	14-FEB-23	1,536.50	1,536.50		
	DV	DIVIDEND RECEIVED	10-MAY-23	1,536.50	1,536.50		
	DV	DIVIDEND RECEIVED	14-AUG-23	1,536.50	1,536.50		
	DV	DIVIDEND RECEIVED	28-NOV-23	1,843.80	1,843.80		
DANAHER CORP	DV	DIVIDEND RECEIVED	27-JAN-23	3,196.75	3,196.75		
	DV	DIVIDEND RECEIVED	28-APR-23	3,471.39	3,471.39		
	DV	DIVIDEND RECEIVED	28-JUL-23	3,533.22	3,533.22		
	DV	DIVIDEND RECEIVED	27-OCT-23	3,497.04	3,497.04		
DARDEN RESTAURANTS INC	DV	DIVIDEND RECEIVED	01-FEB-23	2,962.08	2,962.08		
	DV	DIVIDEND RECEIVED	01-MAY-23	2,962.08	2,962.08		
	DV	DIVIDEND RECEIVED	01-AUG-23	3,206.88	3,206.88		
	DV	DIVIDEND RECEIVED	01-NOV-23	3,206.88	3,206.88		

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DEERE & CO	DV	DIVIDEND RECEIVED	08-FEB-23	6,470.40	6,470.40		
	DV	DIVIDEND RECEIVED	08-MAY-23	6,643.75	6,643.75		
	DV	DIVIDEND RECEIVED	08-AUG-23	6,643.75	6,643.75		
	DV	DIVIDEND RECEIVED	08-NOV-23	7,256.25	7,256.25		
DELTA AIR LINES INC	DV	DIVIDEND RECEIVED	07-AUG-23	1,266.40	1,266.40		
	DV	DIVIDEND RECEIVED	02-NOV-23	1,266.40	1,266.40		
DENTSPLY SIRONA INC	DV	DIVIDEND RECEIVED	13-JAN-23	559.00	559.00		
	DV	DIVIDEND RECEIVED	14-APR-23	626.08	626.08		
	DV	DIVIDEND RECEIVED	14-JUL-23	626.08	626.08		
	DV	DIVIDEND RECEIVED	13-OCT-23	626.08	626.08		
DEVON ENERGY CORP	DV	DIVIDEND RECEIVED	31-MAR-23	11,231.80	11,231.80		
	DV	DIVIDEND RECEIVED	30-JUN-23	9,086.40	9,086.40		
	DV	DIVIDEND RECEIVED	29-SEP-23	6,183.80	6,183.80		
	DV	DIVIDEND RECEIVED	29-DEC-23	9,717.40	9,717.40		
DIAMONDBACK ENERGY INC	DV	DIVIDEND RECEIVED	10-MAR-23	7,363.75	7,363.75		
	DV	DIVIDEND RECEIVED	10-MAR-23	2,740.00	2,740.00		
	DV	DIVIDEND RECEIVED	18-MAY-23	108.30	108.30		

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	DV	DIVIDEND RECEIVED	18-MAY-23	2,888.00	2,888.00		
	DV	DIVIDEND RECEIVED	17-AUG-23	3,032.40	3,032.40		
	DV	DIVIDEND RECEIVED	24-NOV-23	3,032.40	3,032.40		
	DV	DIVIDEND RECEIVED	24-NOV-23	9,133.30	9,133.30		
DIGITAL REALTY TRUST INC	DV	DIVIDEND RECEIVED	13-JAN-23	6,706.34	6,706.34		
	DV	DIVIDEND RECEIVED	31-MAR-23	6,922.28	6,922.28		
	DV	DIVIDEND RECEIVED	30-JUN-23	6,922.28	6,922.28		
	DV	DIVIDEND RECEIVED	29-SEP-23	6,922.28	6,922.28		
DISCOVER FINANCIAL SERVICES	DV	DIVIDEND RECEIVED	09-MAR-23	3,158.40	3,158.40		
	DV	DIVIDEND RECEIVED	08-JUN-23	3,684.80	3,684.80		
	DV	DIVIDEND RECEIVED	07-SEP-23	3,502.80	3,502.80		
	DV	DIVIDEND RECEIVED	07-DEC-23	3,502.80	3,502.80		
DOLLAR GENERAL CORP	DV	DIVIDEND RECEIVED	17-JAN-23	2,420.00	2,420.00		
	DV	DIVIDEND RECEIVED	25-APR-23	2,596.00	2,596.00		
	DV	DIVIDEND RECEIVED	25-JUL-23	2,596.00	2,596.00		
	DV	DIVIDEND RECEIVED	24-OCT-23	2,596.00	2,596.00		
DOMINO'S PIZZA INC	DV	DIVIDEND RECEIVED	30-MAR-23	830.06	830.06		

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	DV	DIVIDEND RECEIVED	30-JUN-23	830.06	830.06		
	DV	DIVIDEND RECEIVED	29-SEP-23	830.06	830.06		
	DV	DIVIDEND RECEIVED	29-DEC-23	830.06	830.06		
DOVER CORP	DV	DIVIDEND RECEIVED	15-MAR-23	1,371.08	1,371.08		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,371.08	1,371.08		
	DV	DIVIDEND RECEIVED	15-SEP-23	1,384.65	1,384.65		
	DV	DIVIDEND RECEIVED	15-DEC-23	1,384.65	1,384.65		
DOW INC	DV	DIVIDEND RECEIVED	10-MAR-23	9,764.30	9,764.30		
	DV	DIVIDEND RECEIVED	09-JUN-23	9,764.30	9,764.30		
	DV	DIVIDEND RECEIVED	08-SEP-23	9,764.30	9,764.30		
	DV	DIVIDEND RECEIVED	08-DEC-23	9,764.30	9,764.30		
DUPONT DE NEMOURS INC	DV	DIVIDEND RECEIVED	15-MAR-23	3,517.56	3,517.56		
	DV	DIVIDEND RECEIVED	15-JUN-23	3,234.24	3,234.24		
	DV	DIVIDEND RECEIVED	15-SEP-23	3,234.24	3,234.24		
	DV	DIVIDEND RECEIVED	15-DEC-23	3,234.24	3,234.24		
EOG RESOURCES INC	DV	DIVIDEND RECEIVED	31-JAN-23	9,376.13	9,376.13		
	DV	DIVIDEND RECEIVED	30-MAR-23	11,508.00	11,508.00		

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	DV	DIVIDEND RECEIVED	28-APR-23	9,494.10	9,494.10		
	DV	DIVIDEND RECEIVED	31-JUL-23	9,494.10	9,494.10		
	DV	DIVIDEND RECEIVED	31-OCT-23	9,494.10	9,494.10		
	DV	DIVIDEND RECEIVED	29-DEC-23	17,262.00	17,262.00		
EQT CORP	DV	DIVIDEND RECEIVED	01-MAR-23	1,070.25	1,070.25		
	DV	DIVIDEND RECEIVED	01-JUN-23	1,070.25	1,070.25		
	DV	DIVIDEND RECEIVED	01-SEP-23	1,070.25	1,070.25		
	DV	DIVIDEND RECEIVED	01-DEC-23	1,123.76	1,123.76		
EASTMAN CHEMICAL CO	DV	DIVIDEND RECEIVED	06-JAN-23	2,003.44	2,003.44		
	DV	DIVIDEND RECEIVED	10-APR-23	2,003.44	2,003.44		
	DV	DIVIDEND RECEIVED	07-JUL-23	2,003.44	2,003.44		
	DV	DIVIDEND RECEIVED	06-OCT-23	2,003.44	2,003.44		
EBAY INC	DV	DIVIDEND RECEIVED	24-MAR-23	2,674.25	2,674.25		
	DV	DIVIDEND RECEIVED	16-JUN-23	2,674.25	2,674.25		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,674.25	2,674.25		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,674.25	2,674.25		
ECOLAB INC	DV	DIVIDEND RECEIVED	17-JAN-23	2,565.73	2,565.73		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	17-APR-23	2,565.73	2,565.73		
	DV	DIVIDEND RECEIVED	17-JUL-23	2,565.73	2,565.73		
	DV	DIVIDEND RECEIVED	16-OCT-23	2,655.83	2,655.83		
ELECTRONIC ARTS INC	DV	DIVIDEND RECEIVED	22-MAR-23	967.29	967.29		
	DV	DIVIDEND RECEIVED	21-JUN-23	967.29	967.29		
	DV	DIVIDEND RECEIVED	20-SEP-23	967.29	967.29		
	DV	DIVIDEND RECEIVED	20-DEC-23	924.35	924.35		
EMERSON ELECTRIC CO	DV	DIVIDEND RECEIVED	10-MAR-23	5,972.72	5,972.72		
	DV	DIVIDEND RECEIVED	09-JUN-23	5,972.72	5,972.72		
	DV	DIVIDEND RECEIVED	11-SEP-23	5,972.72	5,972.72		
	DV	DIVIDEND RECEIVED	11-DEC-23	5,921.48	5,921.48		
EQUIFAX INC	DV	DIVIDEND RECEIVED	15-MAR-23	933.27	933.27		
	DV	DIVIDEND RECEIVED	15-JUN-23	933.27	933.27		
	DV	DIVIDEND RECEIVED	15-SEP-23	933.27	933.27		
	DV	DIVIDEND RECEIVED	15-DEC-23	933.27	933.27		
EQUINIX INC	DV	DIVIDEND RECEIVED	22-MAR-23	6,158.46	6,158.46		
	DV	DIVIDEND RECEIVED	21-JUN-23	6,281.22	6,281.22		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	20-SEP-23	6,281.22	6,281.22		
	DV	DIVIDEND RECEIVED	13-DEC-23	7,846.92	7,846.92		
EQUITY RESIDENTIAL	DV	DIVIDEND RECEIVED	13-JAN-23	4,022.50	4,022.50		
	DV	DIVIDEND RECEIVED	14-APR-23	4,263.85	4,263.85		
	DV	DIVIDEND RECEIVED	14-JUL-23	4,263.85	4,263.85		
	DV	DIVIDEND RECEIVED	13-OCT-23	4,479.83	4,479.83		
ESSEX PROPERTY TRUST INC	DV	DIVIDEND RECEIVED	13-JAN-23	2,699.40	2,699.40		
	DV	DIVIDEND RECEIVED	14-APR-23	2,834.37	2,834.37		
	DV	DIVIDEND RECEIVED	14-JUL-23	2,834.37	2,834.37		
	DV	DIVIDEND RECEIVED	13-OCT-23	2,834.37	2,834.37		
EVERSOURCE ENERGY	DV	DIVIDEND RECEIVED	31-MAR-23	4,541.40	4,541.40		
	DV	DIVIDEND RECEIVED	30-JUN-23	4,541.40	4,541.40		
	DV	DIVIDEND RECEIVED	29-SEP-23	4,541.40	4,541.40		
	DV	DIVIDEND RECEIVED	29-DEC-23	4,541.40	4,541.40		
EXPEDITORS INTERNATIONAL OF WA	DV	DIVIDEND RECEIVED	15-JUN-23	2,204.55	2,204.55		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,077.59	2,077.59		
EXTRA SPACE STORAGE INC	DV	DIVIDEND RECEIVED	31-MAR-23	4,293.00	4,293.00		

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	DV	DIVIDEND RECEIVED	30-JUN-23	4,293.00	4,293.00		
	DV	DIVIDEND RECEIVED	19-JUL-23	2,676.50	2,676.50		
	DV	DIVIDEND RECEIVED	29-SEP-23	2,538.82	2,538.82		
	DV	DIVIDEND RECEIVED	29-DEC-23	6,742.44	6,742.44		
EXXON MOBIL CORP	DV	DIVIDEND RECEIVED	10-MAR-23	73,415.16	73,415.16		
	DV	DIVIDEND RECEIVED	09-JUN-23	73,678.15	73,678.15		
	DV	DIVIDEND RECEIVED	11-SEP-23	72,495.15	72,495.15		
	DV	DIVIDEND RECEIVED	11-DEC-23	75,971.50	75,971.50		
FMC CORP	DV	DIVIDEND RECEIVED	19-JAN-23	1,386.78	1,386.78		
	DV	DIVIDEND RECEIVED	20-APR-23	1,386.78	1,386.78		
	DV	DIVIDEND RECEIVED	20-JUL-23	1,386.78	1,386.78		
	DV	DIVIDEND RECEIVED	19-OCT-23	1,386.78	1,386.78		
FACTSET RESEARCH SYSTEMS INC	DV	DIVIDEND RECEIVED	16-MAR-23	645.25	645.25		
	DV	DIVIDEND RECEIVED	15-JUN-23	710.50	710.50		
	DV	DIVIDEND RECEIVED	21-SEP-23	710.50	710.50		
	DV	DIVIDEND RECEIVED	21-DEC-23	710.50	710.50		
FASTENAL CO	DV	DIVIDEND RECEIVED	02-MAR-23	3,930.50	3,930.50		

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	DV	DIVIDEND RECEIVED	25-MAY-23	3,930.50	3,930.50		
	DV	DIVIDEND RECEIVED	24-AUG-23	3,930.50	3,930.50		
	DV	DIVIDEND RECEIVED	24-NOV-23	3,930.50	3,930.50		
	DV	DIVIDEND RECEIVED	20-DEC-23	4,267.40	4,267.40		
FEDERAL REALTY INVESTMENT TRUS	DV	DIVIDEND RECEIVED	17-JAN-23	1,634.04	1,634.04		
	DV	DIVIDEND RECEIVED	17-APR-23	1,634.04	1,634.04		
	DV	DIVIDEND RECEIVED	17-JUL-23	1,634.04	1,634.04		
	DV	DIVIDEND RECEIVED	16-OCT-23	1,649.17	1,649.17		
FEDEX CORP	DV	DIVIDEND RECEIVED	03-JAN-23	5,300.35	5,300.35		
	DV	DIVIDEND RECEIVED	03-APR-23	5,300.35	5,300.35		
	DV	DIVIDEND RECEIVED	03-JUL-23	5,807.34	5,807.34		
	DV	DIVIDEND RECEIVED	02-OCT-23	5,807.34	5,807.34		
FIDELITY NATIONAL INFORMATION	DV	DIVIDEND RECEIVED	24-MAR-23	6,132.88	6,132.88		
	DV	DIVIDEND RECEIVED	23-JUN-23	6,132.88	6,132.88		
	DV	DIVIDEND RECEIVED	22-SEP-23	6,132.88	6,132.88		
	DV	DIVIDEND RECEIVED	22-DEC-23	6,132.88	6,132.88		
FIFTH THIRD BANCORP	DV	DIVIDEND RECEIVED	17-JAN-23	4,258.98	4,258.98		

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	DV	DIVIDEND RECEIVED	17-APR-23	4,436.52	4,436.52		
	DV	DIVIDEND RECEIVED	17-JUL-23	4,436.52	4,436.52		
	DV	DIVIDEND RECEIVED	16-OCT-23	4,705.40	4,705.40		
FIRST REPUBLIC BANK/CA	DV	DIVIDEND RECEIVED	09-FEB-23	950.94	950.94		
FORD MOTOR CO	DV	DIVIDEND RECEIVED	01-MAR-23	62,076.80	62,076.80		
	DV	DIVIDEND RECEIVED	01-JUN-23	11,639.40	11,639.40		
	DV	DIVIDEND RECEIVED	01-SEP-23	11,639.40	11,639.40		
	DV	DIVIDEND RECEIVED	01-DEC-23	11,639.40	11,639.40		
FORTIVE CORP	DV	DIVIDEND RECEIVED	31-MAR-23	473.34	473.34		
	DV	DIVIDEND RECEIVED	30-JUN-23	473.34	473.34		
	DV	DIVIDEND RECEIVED	29-SEP-23	473.34	473.34		
	DV	DIVIDEND RECEIVED	29-DEC-23	540.96	540.96		
FOX CORP	DV	DIVIDEND RECEIVED	29-MAR-23	1,510.50	1,510.50		
	DV	DIVIDEND RECEIVED	27-SEP-23	1,378.52	1,378.52		
FOX CORP	DV	DIVIDEND RECEIVED	29-MAR-23	678.50	678.50		
	DV	DIVIDEND RECEIVED	27-SEP-23	705.64	705.64		
FRANKLIN RESOURCES INC	DV	DIVIDEND RECEIVED	13-JAN-23	1,646.70	1,646.70		

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	DV	DIVIDEND RECEIVED	14-APR-23	1,646.70	1,646.70		
	DV	DIVIDEND RECEIVED	14-JUL-23	1,646.70	1,646.70		
	DV	DIVIDEND RECEIVED	13-OCT-23	1,646.70	1,646.70		
FREEPORT-MCMORAN INC	DV	DIVIDEND RECEIVED	01-FEB-23	4,153.80	4,153.80		
	DV	DIVIDEND RECEIVED	01-MAY-23	2,076.90	2,076.90		
	DV	DIVIDEND RECEIVED	01-MAY-23	2,076.90	2,076.90		
	DV	DIVIDEND RECEIVED	01-AUG-23	2,118.15	2,118.15		
	DV	DIVIDEND RECEIVED	01-AUG-23	2,118.15	2,118.15		
	DV	DIVIDEND RECEIVED	01-NOV-23	4,236.30	4,236.30		
GE HEALTHCARE INC	DV	DIVIDEND RECEIVED	15-JUN-23	212.73	212.73		
	DV	DIVIDEND RECEIVED	15-AUG-23	230.91	230.91		
	DV	DIVIDEND RECEIVED	15-NOV-23	230.91	230.91		
ARTHUR J GALLAGHER & CO	DV	DIVIDEND RECEIVED	17-MAR-23	2,230.80	2,230.80		
	DV	DIVIDEND RECEIVED	16-JUN-23	2,302.85	2,302.85		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,302.85	2,302.85		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,302.85	2,302.85		
GENERAL DYNAMICS CORP	DV	DIVIDEND RECEIVED	10-FEB-23	5,507.46	5,507.46		

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	DV	DIVIDEND RECEIVED	12-MAY-23	5,769.72	5,769.72		
	DV	DIVIDEND RECEIVED	11-AUG-23	5,769.72	5,769.72		
	DV	DIVIDEND RECEIVED	10-NOV-23	5,769.72	5,769.72		
GENERAL ELECTRIC CO	DV	DIVIDEND RECEIVED	25-JAN-23	1,701.84	1,701.84		
	DV	DIVIDEND RECEIVED	25-APR-23	1,701.84	1,701.84		
	DV	DIVIDEND RECEIVED	25-JUL-23	1,701.84	1,701.84		
	DV	DIVIDEND RECEIVED	25-OCT-23	1,716.56	1,716.56		
GENERAL MILLS INC	DV	DIVIDEND RECEIVED	01-FEB-23	6,167.88	6,167.88		
	DV	DIVIDEND RECEIVED	01-MAY-23	6,300.72	6,300.72		
	DV	DIVIDEND RECEIVED	01-AUG-23	6,884.12	6,884.12		
	DV	DIVIDEND RECEIVED	01-NOV-23	6,884.12	6,884.12		
GENERAL MOTORS CO	DV	DIVIDEND RECEIVED	16-MAR-23	2,529.27	2,529.27		
	DV	DIVIDEND RECEIVED	15-JUN-23	2,467.26	2,467.26		
	DV	DIVIDEND RECEIVED	14-SEP-23	2,467.26	2,467.26		
	DV	DIVIDEND RECEIVED	14-DEC-23	2,400.39	2,400.39		
GENUINE PARTS CO	DV	DIVIDEND RECEIVED	03-JAN-23	2,497.95	2,497.95		
	DV	DIVIDEND RECEIVED	03-APR-23	2,651.45	2,651.45		

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	DV	DIVIDEND RECEIVED	03-JUL-23	2,651.45	2,651.45		
	DV	DIVIDEND RECEIVED	02-OCT-23	2,651.45	2,651.45		
GILEAD SCIENCES INC	DV	DIVIDEND RECEIVED	30-MAR-23	18,423.00	18,423.00		
	DV	DIVIDEND RECEIVED	29-JUN-23	18,423.00	18,423.00		
	DV	DIVIDEND RECEIVED	28-SEP-23	18,423.00	18,423.00		
	DV	DIVIDEND RECEIVED	28-DEC-23	18,423.00	18,423.00		
GLOBAL PAYMENTS INC	DV	DIVIDEND RECEIVED	31-MAR-23	1,368.00	1,368.00		
	DV	DIVIDEND RECEIVED	30-JUN-23	1,291.00	1,291.00		
	DV	DIVIDEND RECEIVED	29-SEP-23	1,291.00	1,291.00		
	DV	DIVIDEND RECEIVED	29-DEC-23	1,291.00	1,291.00		
GLOBE LIFE INC	DV	DIVIDEND RECEIVED	01-FEB-23	390.10	390.10		
	DV	DIVIDEND RECEIVED	01-MAY-23	423.00	423.00		
	DV	DIVIDEND RECEIVED	01-AUG-23	423.00	423.00		
	DV	DIVIDEND RECEIVED	01-NOV-23	423.00	423.00		
GOLDMAN SACHS GROUP INC/THE	DV	DIVIDEND RECEIVED	30-MAR-23	16,567.50	16,567.50		
	DV	DIVIDEND RECEIVED	29-JUN-23	16,567.50	16,567.50		
	DV	DIVIDEND RECEIVED	28-SEP-23	18,015.25	18,015.25		

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	DV	DIVIDEND RECEIVED	28-DEC-23	18,015.25	18,015.25		
WW GRAINGER INC	DV	DIVIDEND RECEIVED	01-MAR-23	1,501.56	1,501.56		
	DV	DIVIDEND RECEIVED	01-JUN-23	1,623.78	1,623.78		
	DV	DIVIDEND RECEIVED	01-SEP-23	1,623.78	1,623.78		
	DV	DIVIDEND RECEIVED	01-DEC-23	1,623.78	1,623.78		
HCA HEALTHCARE INC	DV	DIVIDEND RECEIVED	31-MAR-23	2,489.40	2,489.40		
	DV	DIVIDEND RECEIVED	30-JUN-23	2,489.40	2,489.40		
	DV	DIVIDEND RECEIVED	29-SEP-23	2,439.00	2,439.00		
	DV	DIVIDEND RECEIVED	28-DEC-23	2,379.60	2,379.60		
HP INC	DV	DIVIDEND RECEIVED	04-JAN-23	4,602.94	4,602.94		
	DV	DIVIDEND RECEIVED	05-APR-23	4,602.94	4,602.94		
	DV	DIVIDEND RECEIVED	05-JUL-23	4,602.94	4,602.94		
	DV	DIVIDEND RECEIVED	04-OCT-23	4,602.94	4,602.94		
HALLIBURTON CO	DV	DIVIDEND RECEIVED	29-MAR-23	2,880.32	2,880.32		
	DV	DIVIDEND RECEIVED	28-JUN-23	2,880.32	2,880.32		
	DV	DIVIDEND RECEIVED	27-SEP-23	2,880.32	2,880.32		
	DV	DIVIDEND RECEIVED	27-DEC-23	2,880.32	2,880.32		

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HARTFORD FINANCIAL SERVICES GR	DV	DIVIDEND RECEIVED	04-JAN-23	2,728.08	2,728.08		
	DV	DIVIDEND RECEIVED	04-APR-23	2,728.08	2,728.08		
	DV	DIVIDEND RECEIVED	05-JUL-23	2,728.08	2,728.08		
	DV	DIVIDEND RECEIVED	03-OCT-23	2,598.03	2,598.03		
HASBRO INC	DV	DIVIDEND RECEIVED	15-FEB-23	1,786.40	1,786.40		
	DV	DIVIDEND RECEIVED	15-MAY-23	1,786.40	1,786.40		
	DV	DIVIDEND RECEIVED	15-AUG-23	1,786.40	1,786.40		
	DV	DIVIDEND RECEIVED	15-NOV-23	1,786.40	1,786.40		
HEALTHPEAK PROPERTIES INTERIM	DV	DIVIDEND RECEIVED	23-FEB-23	3,290.10	3,290.10		
	DV	DIVIDEND RECEIVED	19-MAY-23	3,290.10	3,290.10		
	DV	DIVIDEND RECEIVED	18-AUG-23	3,290.10	3,290.10		
	DV	DIVIDEND RECEIVED	20-NOV-23	3,290.10	3,290.10		
JACK HENRY & ASSOCIATES INC	DV	DIVIDEND RECEIVED	24-MAR-23	726.44	726.44		
	DV	DIVIDEND RECEIVED	15-JUN-23	726.44	726.44		
	DV	DIVIDEND RECEIVED	28-SEP-23	726.44	726.44		
	DV	DIVIDEND RECEIVED	22-DEC-23	726.44	726.44		
HERSHEY CO/THE	DV	DIVIDEND RECEIVED	15-MAR-23	2,994.04	2,994.04		

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	DV	DIVIDEND RECEIVED	15-JUN-23	2,994.04	2,994.04		
	DV	DIVIDEND RECEIVED	15-SEP-23	3,444.88	3,444.88		
	DV	DIVIDEND RECEIVED	15-DEC-23	3,444.88	3,444.88		
HESS CORP	DV	DIVIDEND RECEIVED	30-MAR-23	2,403.63	2,403.63		
	DV	DIVIDEND RECEIVED	30-JUN-23	2,403.63	2,403.63		
	DV	DIVIDEND RECEIVED	29-SEP-23	2,403.63	2,403.63		
	DV	DIVIDEND RECEIVED	29-DEC-23	2,403.63	2,403.63		
HEWLETT PACKARD ENTERPRISE CO	DV	DIVIDEND RECEIVED	13-JAN-23	2,960.40	2,960.40		
	DV	DIVIDEND RECEIVED	14-APR-23	2,960.40	2,960.40		
	DV	DIVIDEND RECEIVED	14-JUL-23	2,960.40	2,960.40		
	DV	DIVIDEND RECEIVED	13-OCT-23	2,960.40	2,960.40		
HILTON WORLDWIDE HOLDINGS INC	DV	DIVIDEND RECEIVED	31-MAR-23	788.40	788.40		
	DV	DIVIDEND RECEIVED	30-JUN-23	788.40	788.40		
	DV	DIVIDEND RECEIVED	29-SEP-23	788.40	788.40		
	DV	DIVIDEND RECEIVED	29-DEC-23	788.40	788.40		
HOME DEPOT INC/THE	DV	DIVIDEND RECEIVED	23-MAR-23	41,848.07	41,848.07		
	DV	DIVIDEND RECEIVED	15-JUN-23	41,848.07	41,848.07		

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	DV	DIVIDEND RECEIVED	14-SEP-23	41,703.86	41,703.86		
	DV	DIVIDEND RECEIVED	14-DEC-23	41,421.71	41,421.71		
HONEYWELL INTERNATIONAL INC	DV	DIVIDEND RECEIVED	10-MAR-23	13,574.37	13,574.37		
	DV	DIVIDEND RECEIVED	02-JUN-23	13,574.37	13,574.37		
	DV	DIVIDEND RECEIVED	01-SEP-23	13,574.37	13,574.37		
	DV	DIVIDEND RECEIVED	01-DEC-23	14,233.32	14,233.32		
HORMEL FOODS CORP	DV	DIVIDEND RECEIVED	15-FEB-23	1,571.90	1,571.90		
	DV	DIVIDEND RECEIVED	15-MAY-23	1,571.90	1,571.90		
	DV	DIVIDEND RECEIVED	15-AUG-23	1,571.90	1,571.90		
	DV	DIVIDEND RECEIVED	15-NOV-23	1,571.90	1,571.90		
HOST HOTELS & RESORTS INC	DV	DIVIDEND RECEIVED	17-JAN-23	2,878.00	2,878.00		
	DV	DIVIDEND RECEIVED	17-JAN-23	1,726.80	1,726.80		
	DV	DIVIDEND RECEIVED	17-APR-23	1,726.80	1,726.80		
	DV	DIVIDEND RECEIVED	17-JUL-23	2,158.50	2,158.50		
	DV	DIVIDEND RECEIVED	16-OCT-23	2,590.20	2,590.20		
HOWMET AEROSPACE INC	DV	DIVIDEND RECEIVED	27-FEB-23	284.80	284.80		
	DV	DIVIDEND RECEIVED	25-MAY-23	284.80	284.80		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	25-AUG-23	284.80	284.80		
	DV	DIVIDEND RECEIVED	27-NOV-23	384.90	384.90		
HUBBELL INC	DV	DIVIDEND RECEIVED	15-DEC-23	1,293.20	1,293.20		
HUMANA INC	DV	DIVIDEND RECEIVED	27-JAN-23	1,936.46	1,936.46		
	DV	DIVIDEND RECEIVED	28-APR-23	2,172.68	2,172.68		
	DV	DIVIDEND RECEIVED	28-JUL-23	2,172.68	2,172.68		
	DV	DIVIDEND RECEIVED	27-OCT-23	2,172.68	2,172.68		
JB HUNT TRANSPORT SERVICES INC	DV	DIVIDEND RECEIVED	24-FEB-23	665.70	665.70		
	DV	DIVIDEND RECEIVED	26-MAY-23	665.70	665.70		
	DV	DIVIDEND RECEIVED	18-AUG-23	665.70	665.70		
	DV	DIVIDEND RECEIVED	24-NOV-23	665.70	665.70		
HUNTINGTON BANCSHARES INC/OH	DV	DIVIDEND RECEIVED	03-JAN-23	4,231.97	4,231.97		
	DV	DIVIDEND RECEIVED	03-APR-23	4,231.97	4,231.97		
	DV	DIVIDEND RECEIVED	03-JUL-23	4,231.97	4,231.97		
	DV	DIVIDEND RECEIVED	02-OCT-23	4,231.97	4,231.97		
HUNTINGTON INGALLS INDUSTRIES	DV	DIVIDEND RECEIVED	10-MAR-23	933.72	933.72		
	DV	DIVIDEND RECEIVED	09-JUN-23	933.72	933.72		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	08-SEP-23	933.72	933.72		
	DV	DIVIDEND RECEIVED	08-DEC-23	978.90	978.90		
IDEX CORP	DV	DIVIDEND RECEIVED	27-JAN-23	901.20	901.20		
	DV	DIVIDEND RECEIVED	23-JUN-23	961.28	961.28		
	DV	DIVIDEND RECEIVED	28-JUL-23	961.28	961.28		
	DV	DIVIDEND RECEIVED	27-OCT-23	961.28	961.28		
ILLINOIS TOOL WORKS INC	DV	DIVIDEND RECEIVED	12-JAN-23	7,218.10	7,218.10		
	DV	DIVIDEND RECEIVED	13-APR-23	7,218.10	7,218.10		
	DV	DIVIDEND RECEIVED	13-JUL-23	7,218.10	7,218.10		
	DV	DIVIDEND RECEIVED	12-OCT-23	7,714.00	7,714.00		
INGERSOLL RAND INC	DV	DIVIDEND RECEIVED	24-MAR-23	153.72	153.72		
	DV	DIVIDEND RECEIVED	22-JUN-23	153.72	153.72		
	DV	DIVIDEND RECEIVED	21-SEP-23	153.72	153.72		
	DV	DIVIDEND RECEIVED	14-DEC-23	153.72	153.72		
INTEL CORP	DV	DIVIDEND RECEIVED	01-MAR-23	29,409.15	29,409.15		
	DV	DIVIDEND RECEIVED	01-JUN-23	10,169.13	10,169.13		
	DV	DIVIDEND RECEIVED	01-SEP-23	10,273.50	10,273.50		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	01-DEC-23	10,345.25	10,345.25		
INTERCONTINENTAL EXCHANGE INC	DV	DIVIDEND RECEIVED	31-MAR-23	4,548.60	4,548.60		
	DV	DIVIDEND RECEIVED	30-JUN-23	4,548.60	4,548.60		
	DV	DIVIDEND RECEIVED	29-SEP-23	4,633.44	4,633.44		
	DV	DIVIDEND RECEIVED	29-DEC-23	4,746.00	4,746.00		
INTERNATIONAL BUSINESS MACHINE	DV	DIVIDEND RECEIVED	10-MAR-23	29,180.25	29,180.25		
	DV	DIVIDEND RECEIVED	12-JUN-23	29,357.10	29,357.10		
	DV	DIVIDEND RECEIVED	11-SEP-23	29,702.38	29,702.38		
	DV	DIVIDEND RECEIVED	11-DEC-23	29,951.38	29,951.38		
INTERNATIONAL FLAVORS & FRAGRA	DV	DIVIDEND RECEIVED	06-JAN-23	3,888.81	3,888.81		
	DV	DIVIDEND RECEIVED	06-APR-23	4,037.04	4,037.04		
	DV	DIVIDEND RECEIVED	11-JUL-23	4,037.04	4,037.04		
	DV	DIVIDEND RECEIVED	05-OCT-23	4,037.04	4,037.04		
INTERNATIONAL PAPER CO	DV	DIVIDEND RECEIVED	15-MAR-23	3,378.56	3,378.56		
	DV	DIVIDEND RECEIVED	15-JUN-23	3,378.56	3,378.56		
	DV	DIVIDEND RECEIVED	15-SEP-23	3,378.56	3,378.56		
	DV	DIVIDEND RECEIVED	15-DEC-23	3,378.56	3,378.56		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
INTERPUBLIC GROUP OF COS INC/T	DV	DIVIDEND RECEIVED	15-MAR-23	2,302.37	2,302.37		
	DV	DIVIDEND RECEIVED	20-JUN-23	2,302.37	2,302.37		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,302.37	2,302.37		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,302.37	2,302.37		
INTUIT INC	DV	DIVIDEND RECEIVED	18-JAN-23	4,268.16	4,268.16		
	DV	DIVIDEND RECEIVED	18-APR-23	4,305.60	4,305.60		
	DV	DIVIDEND RECEIVED	18-JUL-23	4,305.60	4,305.60		
	DV	DIVIDEND RECEIVED	17-OCT-23	4,968.00	4,968.00		
INVITATION HOMES INC	DV	DIVIDEND RECEIVED	28-FEB-23	2,904.20	2,904.20		
	DV	DIVIDEND RECEIVED	26-MAY-23	2,904.20	2,904.20		
	DV	DIVIDEND RECEIVED	25-AUG-23	2,904.20	2,904.20		
	DV	DIVIDEND RECEIVED	22-NOV-23	2,904.20	2,904.20		
IRON MOUNTAIN INC	DV	DIVIDEND RECEIVED	05-JAN-23	3,608.33	3,608.33		
	DV	DIVIDEND RECEIVED	05-APR-23	3,608.33	3,608.33		
	DV	DIVIDEND RECEIVED	06-JUL-23	3,608.33	3,608.33		
	DV	DIVIDEND RECEIVED	05-OCT-23	3,792.10	3,792.10		
JPMORGAN CHASE & CO	DV	DIVIDEND RECEIVED	31-JAN-23	57,249.00	57,249.00		

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	DV	DIVIDEND RECEIVED	01-MAY-23	57,668.00	57,668.00		
	DV	DIVIDEND RECEIVED	31-JUL-23	57,668.00	57,668.00		
	DV	DIVIDEND RECEIVED	31-OCT-23	60,162.90	60,162.90		
JACOBS SOLUTIONS INC	DV	DIVIDEND RECEIVED	24-MAR-23	639.08	639.08		
	DV	DIVIDEND RECEIVED	23-JUN-23	639.08	639.08		
	DV	DIVIDEND RECEIVED	25-AUG-23	639.08	639.08		
	DV	DIVIDEND RECEIVED	09-NOV-23	639.08	639.08		
JOHNSON & JOHNSON	DV	DIVIDEND RECEIVED	07-MAR-23	57,895.55	57,895.55		
	DV	DIVIDEND RECEIVED	06-JUN-23	61,146.96	61,146.96		
	DV	DIVIDEND RECEIVED	07-SEP-23	55,433.77	55,433.77		
	DV	DIVIDEND RECEIVED	05-DEC-23	56,545.23	56,545.23		
JUNIPER NETWORKS INC	DV	DIVIDEND RECEIVED	22-MAR-23	1,349.70	1,349.70		
	DV	DIVIDEND RECEIVED	22-JUN-23	1,349.70	1,349.70		
	DV	DIVIDEND RECEIVED	22-SEP-23	1,349.70	1,349.70		
	DV	DIVIDEND RECEIVED	22-DEC-23	1,349.70	1,349.70		
KLA CORP	DV	DIVIDEND RECEIVED	01-MAR-23	3,552.90	3,552.90		
	DV	DIVIDEND RECEIVED	01-JUN-23	3,552.90	3,552.90		

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	DV	DIVIDEND RECEIVED	01-SEP-23	3,552.90	3,552.90		
	DV	DIVIDEND RECEIVED	01-DEC-23	3,886.00	3,886.00		
KELLOGG CO	DV	DIVIDEND RECEIVED	15-MAR-23	2,938.79	2,938.79		
	DV	DIVIDEND RECEIVED	15-JUN-23	2,938.79	2,938.79		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,988.60	2,988.60		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,789.36	2,789.36		
KENVUE INC	DV	DIVIDEND RECEIVED	07-SEP-23	8,186.40	8,186.40		
	DV	DIVIDEND RECEIVED	22-NOV-23	6,926.40	6,926.40		
KEURIG DR PEPPER INC	DV	DIVIDEND RECEIVED	20-JAN-23	3,276.40	3,276.40		
	DV	DIVIDEND RECEIVED	14-APR-23	3,276.40	3,276.40		
	DV	DIVIDEND RECEIVED	14-JUL-23	3,276.40	3,276.40		
	DV	DIVIDEND RECEIVED	13-OCT-23	4,253.56	4,253.56		
KEYCORP	DV	DIVIDEND RECEIVED	15-MAR-23	3,605.75	3,605.75		
	DV	DIVIDEND RECEIVED	15-JUN-23	3,605.75	3,605.75		
	DV	DIVIDEND RECEIVED	15-SEP-23	3,605.75	3,605.75		
	DV	DIVIDEND RECEIVED	15-DEC-23	3,605.75	3,605.75		
KIMBERLY-CLARK CORP	DV	DIVIDEND RECEIVED	04-JAN-23	7,591.04	7,591.04		

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	DV	DIVIDEND RECEIVED	04-APR-23	7,888.30	7,888.30		
	DV	DIVIDEND RECEIVED	05-JUL-23	7,888.30	7,888.30		
	DV	DIVIDEND RECEIVED	03-OCT-23	7,888.30	7,888.30		
KIMCO REALTY CORP	DV	DIVIDEND RECEIVED	23-MAR-23	2,822.33	2,822.33		
	DV	DIVIDEND RECEIVED	22-JUN-23	2,822.33	2,822.33		
	DV	DIVIDEND RECEIVED	21-SEP-23	2,822.33	2,822.33		
	DV	DIVIDEND RECEIVED	21-DEC-23	2,945.04	2,945.04		
	DV	DIVIDEND RECEIVED	21-DEC-23	1,104.39	1,104.39		
KINDER MORGAN INC	DV	DIVIDEND RECEIVED	15-FEB-23	10,538.90	10,538.90		
	DV	DIVIDEND RECEIVED	15-MAY-23	11,155.64	11,155.64		
	DV	DIVIDEND RECEIVED	15-AUG-23	11,155.64	11,155.64		
	DV	DIVIDEND RECEIVED	15-NOV-23	10,813.54	10,813.54		
KRAFT HEINZ CO/THE	DV	DIVIDEND RECEIVED	31-MAR-23	6,141.20	6,141.20		
	DV	DIVIDEND RECEIVED	30-JUN-23	6,141.20	6,141.20		
	DV	DIVIDEND RECEIVED	29-SEP-23	6,141.20	6,141.20		
	DV	DIVIDEND RECEIVED	29-DEC-23	6,404.00	6,404.00		
KROGER CO/THE	DV	DIVIDEND RECEIVED	01-MAR-23	3,318.38	3,318.38		

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	DV	DIVIDEND RECEIVED	01-JUN-23	3,318.38	3,318.38		
	DV	DIVIDEND RECEIVED	01-SEP-23	3,701.27	3,701.27		
	DV	DIVIDEND RECEIVED	01-DEC-23	3,836.99	3,836.99		
LKQ CORP	DV	DIVIDEND RECEIVED	30-MAR-23	1,390.95	1,390.95		
	DV	DIVIDEND RECEIVED	01-JUN-23	1,390.95	1,390.95		
	DV	DIVIDEND RECEIVED	31-AUG-23	1,390.95	1,390.95		
	DV	DIVIDEND RECEIVED	30-NOV-23	1,641.30	1,641.30		
L3HARRIS TECHNOLOGIES INC	DV	DIVIDEND RECEIVED	24-MAR-23	4,219.14	4,219.14		
	DV	DIVIDEND RECEIVED	16-JUN-23	4,219.14	4,219.14		
	DV	DIVIDEND RECEIVED	19-SEP-23	4,219.14	4,219.14		
	DV	DIVIDEND RECEIVED	01-DEC-23	4,219.14	4,219.14		
LABORATORY CORP OF AMERICA HOL	DV	DIVIDEND RECEIVED	13-MAR-23	1,299.60	1,299.60		
	DV	DIVIDEND RECEIVED	08-JUN-23	1,299.60	1,299.60		
	DV	DIVIDEND RECEIVED	08-SEP-23	1,299.60	1,299.60		
	DV	DIVIDEND RECEIVED	12-DEC-23	1,299.60	1,299.60		
LAM RESEARCH CORP	DV	DIVIDEND RECEIVED	04-JAN-23	4,579.88	4,579.88		
	DV	DIVIDEND RECEIVED	05-APR-23	4,579.88	4,579.88		

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	DV	DIVIDEND RECEIVED	05-JUL-23	4,579.88	4,579.88		
	DV	DIVIDEND RECEIVED	04-OCT-23	5,310.00	5,310.00		
LAMB WESTON HOLDINGS INC	DV	DIVIDEND RECEIVED	03-MAR-23	776.16	776.16		
	DV	DIVIDEND RECEIVED	02-JUN-23	776.16	776.16		
	DV	DIVIDEND RECEIVED	01-SEP-23	776.16	776.16		
	DV	DIVIDEND RECEIVED	01-DEC-23	776.16	776.16		
LAS VEGAS SANDS CORP	DV	DIVIDEND RECEIVED	16-AUG-23	1,340.60	1,340.60		
	DV	DIVIDEND RECEIVED	15-NOV-23	1,340.60	1,340.60		
ESTEE LAUDER COS INC/THE	DV	DIVIDEND RECEIVED	15-MAR-23	2,991.12	2,991.12		
	DV	DIVIDEND RECEIVED	15-JUN-23	2,991.12	2,991.12		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,991.12	2,991.12		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,991.12	2,991.12		
LEIDOS HOLDINGS INC	DV	DIVIDEND RECEIVED	31-MAR-23	983.52	983.52		
	DV	DIVIDEND RECEIVED	30-JUN-23	983.52	983.52		
	DV	DIVIDEND RECEIVED	29-SEP-23	983.52	983.52		
	DV	DIVIDEND RECEIVED	29-DEC-23	1,038.16	1,038.16		
LENNAR CORP	DV	DIVIDEND RECEIVED	10-FEB-23	1,922.63	1,922.63		

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	DV	DIVIDEND RECEIVED	10-MAY-23	1,922.63	1,922.63		
	DV	DIVIDEND RECEIVED	21-JUL-23	1,922.63	1,922.63		
	DV	DIVIDEND RECEIVED	26-OCT-23	1,922.63	1,922.63		
ELI LILLY & CO	DV	DIVIDEND RECEIVED	10-MAR-23	17,457.37	17,457.37		
	DV	DIVIDEND RECEIVED	09-JUN-23	17,543.25	17,543.25		
	DV	DIVIDEND RECEIVED	08-SEP-23	17,543.25	17,543.25		
	DV	DIVIDEND RECEIVED	08-DEC-23	17,814.45	17,814.45		
LINCOLN NATIONAL CORP	DV	DIVIDEND RECEIVED	01-FEB-23	1,341.90	1,341.90		
	DV	DIVIDEND RECEIVED	01-MAY-23	1,341.90	1,341.90		
	DV	DIVIDEND RECEIVED	01-AUG-23	1,341.90	1,341.90		
LOCKHEED MARTIN CORP	DV	DIVIDEND RECEIVED	24-MAR-23	13,746.00	13,746.00		
	DV	DIVIDEND RECEIVED	23-JUN-23	13,392.00	13,392.00		
	DV	DIVIDEND RECEIVED	22-SEP-23	13,392.00	13,392.00		
	DV	DIVIDEND RECEIVED	29-DEC-23	14,061.60	14,061.60		
LOEWS CORP	DV	DIVIDEND RECEIVED	07-MAR-23	236.06	236.06		
	DV	DIVIDEND RECEIVED	06-JUN-23	236.06	236.06		
	DV	DIVIDEND RECEIVED	29-AUG-23	236.06	236.06		

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	DV	DIVIDEND RECEIVED	05-DEC-23	236.06	236.06		
LOWE'S COS INC	DV	DIVIDEND RECEIVED	08-FEB-23	12,719.70	12,719.70		
	DV	DIVIDEND RECEIVED	10-MAY-23	12,479.25	12,479.25		
	DV	DIVIDEND RECEIVED	09-AUG-23	12,926.10	12,926.10		
	DV	DIVIDEND RECEIVED	08-NOV-23	12,703.90	12,703.90		
M&T BANK CORP	DV	DIVIDEND RECEIVED	31-MAR-23	4,473.30	4,473.30		
	DV	DIVIDEND RECEIVED	30-JUN-23	4,473.30	4,473.30		
	DV	DIVIDEND RECEIVED	29-SEP-23	4,248.40	4,248.40		
	DV	DIVIDEND RECEIVED	29-DEC-23	4,248.40	4,248.40		
MSCI INC	DV	DIVIDEND RECEIVED	28-FEB-23	2,145.90	2,145.90		
	DV	DIVIDEND RECEIVED	31-MAY-23	2,145.90	2,145.90		
	DV	DIVIDEND RECEIVED	31-AUG-23	2,145.90	2,145.90		
	DV	DIVIDEND RECEIVED	30-NOV-23	2,145.90	2,145.90		
MARATHON OIL CORP	DV	DIVIDEND RECEIVED	10-MAR-23	1,238.00	1,238.00		
	DV	DIVIDEND RECEIVED	12-JUN-23	1,238.00	1,238.00		
	DV	DIVIDEND RECEIVED	11-SEP-23	1,238.00	1,238.00		
	DV	DIVIDEND RECEIVED	11-DEC-23	1,261.15	1,261.15		

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MARATHON PETROLEUM CORP	DV	DIVIDEND RECEIVED	10-MAR-23	6,858.00	6,858.00		
	DV	DIVIDEND RECEIVED	12-JUN-23	6,705.00	6,705.00		
	DV	DIVIDEND RECEIVED	11-SEP-23	6,270.00	6,270.00		
	DV	DIVIDEND RECEIVED	11-DEC-23	6,508.43	6,508.43		
MARKETAXESS HOLDINGS INC	DV	DIVIDEND RECEIVED	22-FEB-23	558.00	558.00		
	DV	DIVIDEND RECEIVED	24-MAY-23	558.00	558.00		
	DV	DIVIDEND RECEIVED	16-AUG-23	558.00	558.00		
	DV	DIVIDEND RECEIVED	22-NOV-23	558.00	558.00		
MARSH & MCLENNAN COS INC	DV	DIVIDEND RECEIVED	15-FEB-23	5,696.45	5,696.45		
	DV	DIVIDEND RECEIVED	15-MAY-23	5,696.45	5,696.45		
	DV	DIVIDEND RECEIVED	15-AUG-23	6,855.05	6,855.05		
	DV	DIVIDEND RECEIVED	15-NOV-23	6,855.05	6,855.05		
MARRIOTT INTERNATIONAL INC/MD	DV	DIVIDEND RECEIVED	31-MAR-23	2,126.80	2,126.80		
	DV	DIVIDEND RECEIVED	30-JUN-23	2,764.84	2,764.84		
	DV	DIVIDEND RECEIVED	29-SEP-23	2,642.12	2,642.12		
	DV	DIVIDEND RECEIVED	29-DEC-23	2,567.76	2,567.76		
MARTIN MARIETTA MATERIALS INC	DV	DIVIDEND RECEIVED	31-MAR-23	776.16	776.16		

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	DV	DIVIDEND RECEIVED	30-JUN-23	826.32	826.32		
	DV	DIVIDEND RECEIVED	29-SEP-23	926.48	926.48		
	DV	DIVIDEND RECEIVED	29-DEC-23	926.48	926.48		
MASCO CORP	DV	DIVIDEND RECEIVED	13-MAR-23	1,311.86	1,311.86		
	DV	DIVIDEND RECEIVED	12-JUN-23	1,311.86	1,311.86		
	DV	DIVIDEND RECEIVED	28-AUG-23	1,311.86	1,311.86		
	DV	DIVIDEND RECEIVED	27-NOV-23	1,311.86	1,311.86		
MASTERCARD INC	DV	DIVIDEND RECEIVED	09-FEB-23	9,443.19	9,443.19		
	DV	DIVIDEND RECEIVED	09-MAY-23	9,475.68	9,475.68		
	DV	DIVIDEND RECEIVED	09-AUG-23	9,398.16	9,398.16		
	DV	DIVIDEND RECEIVED	09-NOV-23	9,350.28	9,350.28		
MCCORMICK & CO INC/MD	DV	DIVIDEND RECEIVED	09-JAN-23	1,945.71	1,945.71		
	DV	DIVIDEND RECEIVED	24-APR-23	1,945.71	1,945.71		
	DV	DIVIDEND RECEIVED	24-JUL-23	1,945.71	1,945.71		
	DV	DIVIDEND RECEIVED	24-OCT-23	1,945.71	1,945.71		
MCDONALD'S CORP	DV	DIVIDEND RECEIVED	15-MAR-23	21,710.16	21,710.16		
	DV	DIVIDEND RECEIVED	20-JUN-23	21,877.36	21,877.36		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	18-SEP-23	21,877.36	21,877.36		
	DV	DIVIDEND RECEIVED	15-DEC-23	24,036.31	24,036.31		
MCKESSON CORP	DV	DIVIDEND RECEIVED	03-JAN-23	1,493.10	1,493.10		
	DV	DIVIDEND RECEIVED	03-APR-23	1,493.10	1,493.10		
	DV	DIVIDEND RECEIVED	03-JUL-23	1,451.52	1,451.52		
	DV	DIVIDEND RECEIVED	02-OCT-23	1,666.56	1,666.56		
MERCK & CO INC	DV	DIVIDEND RECEIVED	09-JAN-23	35,897.75	35,897.75		
	DV	DIVIDEND RECEIVED	10-APR-23	36,253.26	36,253.26		
	DV	DIVIDEND RECEIVED	10-JUL-23	36,253.26	36,253.26		
	DV	DIVIDEND RECEIVED	06-OCT-23	36,499.27	36,499.27		
METLIFE INC	DV	DIVIDEND RECEIVED	14-MAR-23	6,459.00	6,459.00		
	DV	DIVIDEND RECEIVED	14-JUN-23	6,717.36	6,717.36		
	DV	DIVIDEND RECEIVED	14-SEP-23	6,717.36	6,717.36		
	DV	DIVIDEND RECEIVED	14-DEC-23	6,474.00	6,474.00		
MICROSOFT CORP	DV	DIVIDEND RECEIVED	09-MAR-23	99,257.56	99,257.56		
	DV	DIVIDEND RECEIVED	08-JUN-23	99,509.16	99,509.16		
	DV	DIVIDEND RECEIVED	14-SEP-23	99,628.84	99,628.84		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	14-DEC-23	110,142.00	110,142.00		
MICROCHIP TECHNOLOGY INC	DV	DIVIDEND RECEIVED	07-MAR-23	3,848.14	3,848.14		
	DV	DIVIDEND RECEIVED	05-JUN-23	4,116.87	4,116.87		
	DV	DIVIDEND RECEIVED	05-SEP-23	4,407.09	4,407.09		
	DV	DIVIDEND RECEIVED	06-DEC-23	4,718.81	4,718.81		
MICRON TECHNOLOGY INC	DV	DIVIDEND RECEIVED	19-JAN-23	2,461.35	2,461.35		
	DV	DIVIDEND RECEIVED	25-APR-23	2,461.35	2,461.35		
	DV	DIVIDEND RECEIVED	25-JUL-23	2,461.35	2,461.35		
	DV	DIVIDEND RECEIVED	25-OCT-23	2,461.35	2,461.35		
MID-AMERICA APARTMENT COMMUNIT	DV	DIVIDEND RECEIVED	31-JAN-23	3,039.40	3,039.40		
	DV	DIVIDEND RECEIVED	28-APR-23	3,039.40	3,039.40		
	DV	DIVIDEND RECEIVED	31-JUL-23	3,039.40	3,039.40		
	DV	DIVIDEND RECEIVED	31-OCT-23	3,039.40	3,039.40		
MOLSON COORS BEVERAGE CO	DV	DIVIDEND RECEIVED	17-MAR-23	1,527.66	1,527.66		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,527.66	1,527.66		
	DV	DIVIDEND RECEIVED	15-SEP-23	1,527.66	1,527.66		
	DV	DIVIDEND RECEIVED	15-DEC-23	1,527.66	1,527.66		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
MONDELEZ INTERNATIONAL INC	DV	DIVIDEND RECEIVED	13-JAN-23	10,244.08	10,244.08		
	DV	DIVIDEND RECEIVED	14-APR-23	10,356.50	10,356.50		
	DV	DIVIDEND RECEIVED	14-JUL-23	10,356.50	10,356.50		
	DV	DIVIDEND RECEIVED	13-OCT-23	11,432.50	11,432.50		
MONOLITHIC POWER SYSTEMS INC	DV	DIVIDEND RECEIVED	13-JAN-23	647.25	647.25		
	DV	DIVIDEND RECEIVED	14-APR-23	863.00	863.00		
	DV	DIVIDEND RECEIVED	14-JUL-23	863.00	863.00		
	DV	DIVIDEND RECEIVED	13-OCT-23	941.00	941.00		
MOODY'S CORP	DV	DIVIDEND RECEIVED	17-MAR-23	2,388.54	2,388.54		
	DV	DIVIDEND RECEIVED	09-JUN-23	2,388.54	2,388.54		
	DV	DIVIDEND RECEIVED	08-SEP-23	2,388.54	2,388.54		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,388.54	2,388.54		
MORGAN STANLEY	DV	DIVIDEND RECEIVED	15-FEB-23	19,936.10	19,936.10		
	DV	DIVIDEND RECEIVED	15-MAY-23	19,936.10	19,936.10		
	DV	DIVIDEND RECEIVED	15-AUG-23	21,865.40	21,865.40		
	DV	DIVIDEND RECEIVED	15-NOV-23	21,376.65	21,376.65		
MOSAIC CO/THE	DV	DIVIDEND RECEIVED	16-MAR-23	1,397.00	1,397.00		

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	DV	DIVIDEND RECEIVED	30-MAR-23	1,746.25	1,746.25		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,397.00	1,397.00		
	DV	DIVIDEND RECEIVED	21-SEP-23	1,397.00	1,397.00		
	DV	DIVIDEND RECEIVED	21-DEC-23	1,268.20	1,268.20		
MOTOROLA SOLUTIONS INC	DV	DIVIDEND RECEIVED	13-JAN-23	2,869.68	2,869.68		
	DV	DIVIDEND RECEIVED	14-APR-23	2,869.68	2,869.68		
	DV	DIVIDEND RECEIVED	14-JUL-23	2,869.68	2,869.68		
	DV	DIVIDEND RECEIVED	13-OCT-23	2,869.68	2,869.68		
NASDAQ INC	DV	DIVIDEND RECEIVED	31-MAR-23	1,324.20	1,324.20		
	DV	DIVIDEND RECEIVED	30-JUN-23	1,456.62	1,456.62		
	DV	DIVIDEND RECEIVED	29-SEP-23	1,456.62	1,456.62		
	DV	DIVIDEND RECEIVED	22-DEC-23	1,456.62	1,456.62		
NETAPP INC	DV	DIVIDEND RECEIVED	25-JAN-23	2,109.00	2,109.00		
	DV	DIVIDEND RECEIVED	26-APR-23	2,109.00	2,109.00		
	DV	DIVIDEND RECEIVED	26-JUL-23	2,109.00	2,109.00		
	DV	DIVIDEND RECEIVED	25-OCT-23	2,109.00	2,109.00		
NEWELL BRANDS INC	DV	DIVIDEND RECEIVED	15-MAR-23	1,770.31	1,770.31		

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	DV	DIVIDEND RECEIVED	15-JUN-23	538.79	538.79		
	DV	DIVIDEND RECEIVED	15-SEP-23	538.79	538.79		
NEWMONT CORP	DV	DIVIDEND RECEIVED	23-MAR-23	6,200.80	6,200.80		
	DV	DIVIDEND RECEIVED	15-JUN-23	6,200.80	6,200.80		
	DV	DIVIDEND RECEIVED	21-SEP-23	6,200.80	6,200.80		
	DV	DIVIDEND RECEIVED	22-DEC-23	9,111.20	9,111.20		
NEWS CORP	DV	DIVIDEND RECEIVED	12-APR-23	798.20	798.20		
	DV	DIVIDEND RECEIVED	11-OCT-23	798.20	798.20		
NEWS CORP	DV	DIVIDEND RECEIVED	12-APR-23	259.80	259.80		
	DV	DIVIDEND RECEIVED	11-OCT-23	259.80	259.80		
NIKE INC	DV	DIVIDEND RECEIVED	03-APR-23	8,399.36	8,399.36		
	DV	DIVIDEND RECEIVED	05-JUL-23	8,323.20	8,323.20		
	DV	DIVIDEND RECEIVED	02-OCT-23	8,254.52	8,254.52		
NISOURCE INC	DV	DIVIDEND RECEIVED	17-FEB-23	2,102.50	2,102.50		
	DV	DIVIDEND RECEIVED	19-MAY-23	2,102.50	2,102.50		
	DV	DIVIDEND RECEIVED	18-AUG-23	2,102.50	2,102.50		
	DV	DIVIDEND RECEIVED	20-NOV-23	2,102.50	2,102.50		

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NORDSON CORP	DV	DIVIDEND RECEIVED	03-JAN-23	663.65	663.65		
	DV	DIVIDEND RECEIVED	07-MAR-23	663.65	663.65		
	DV	DIVIDEND RECEIVED	06-JUN-23	663.65	663.65		
	DV	DIVIDEND RECEIVED	05-SEP-23	694.28	694.28		
NORFOLK SOUTHERN CORP	DV	DIVIDEND RECEIVED	21-FEB-23	6,195.15	6,195.15		
	DV	DIVIDEND RECEIVED	22-MAY-23	6,031.80	6,031.80		
	DV	DIVIDEND RECEIVED	21-AUG-23	6,031.80	6,031.80		
	DV	DIVIDEND RECEIVED	20-NOV-23	6,031.80	6,031.80		
NORTHERN TRUST CORP	DV	DIVIDEND RECEIVED	03-JAN-23	2,937.75	2,937.75		
	DV	DIVIDEND RECEIVED	03-APR-23	3,087.75	3,087.75		
	DV	DIVIDEND RECEIVED	03-JUL-23	3,087.75	3,087.75		
	DV	DIVIDEND RECEIVED	02-OCT-23	3,087.75	3,087.75		
NORTHROP GRUMMAN CORP	DV	DIVIDEND RECEIVED	15-MAR-23	4,861.30	4,861.30		
	DV	DIVIDEND RECEIVED	14-JUN-23	5,254.70	5,254.70		
	DV	DIVIDEND RECEIVED	13-SEP-23	5,254.70	5,254.70		
	DV	DIVIDEND RECEIVED	13-DEC-23	5,254.70	5,254.70		
GEN DIGITAL INC	DV	DIVIDEND RECEIVED	15-MAR-23	1,472.25	1,472.25		

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	DV	DIVIDEND RECEIVED	14-JUN-23	1,472.25	1,472.25		
	DV	DIVIDEND RECEIVED	13-SEP-23	1,472.25	1,472.25		
	DV	DIVIDEND RECEIVED	13-DEC-23	1,472.25	1,472.25		
NUCOR CORP	DV	DIVIDEND RECEIVED	10-FEB-23	2,553.06	2,553.06		
	DV	DIVIDEND RECEIVED	11-MAY-23	2,553.06	2,553.06		
	DV	DIVIDEND RECEIVED	11-AUG-23	2,553.06	2,553.06		
	DV	DIVIDEND RECEIVED	09-NOV-23	2,553.06	2,553.06		
NVIDIA CORP	DV	DIVIDEND RECEIVED	29-MAR-23	1,950.16	1,950.16		
	DV	DIVIDEND RECEIVED	30-JUN-23	1,934.68	1,934.68		
	DV	DIVIDEND RECEIVED	28-SEP-23	1,949.28	1,949.28		
	DV	DIVIDEND RECEIVED	28-DEC-23	1,952.76	1,952.76		
OCCIDENTAL PETROLEUM CORP	DV	DIVIDEND RECEIVED	17-JAN-23	1,867.06	1,867.06		
	DV	DIVIDEND RECEIVED	17-APR-23	2,585.16	2,585.16		
	DV	DIVIDEND RECEIVED	14-JUL-23	2,585.16	2,585.16		
	DV	DIVIDEND RECEIVED	13-OCT-23	2,585.16	2,585.16		
OLD DOMINION FREIGHT LINE INC	DV	DIVIDEND RECEIVED	15-MAR-23	702.80	702.80		
	DV	DIVIDEND RECEIVED	21-JUN-23	702.80	702.80		

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	DV	DIVIDEND RECEIVED	20-SEP-23	702.80	702.80		
	DV	DIVIDEND RECEIVED	20-DEC-23	702.80	702.80		
OMNICOM GROUP INC	DV	DIVIDEND RECEIVED	11-JAN-23	2,806.30	2,806.30		
	DV	DIVIDEND RECEIVED	06-APR-23	2,806.30	2,806.30		
	DV	DIVIDEND RECEIVED	07-JUL-23	2,806.30	2,806.30		
	DV	DIVIDEND RECEIVED	12-OCT-23	2,806.30	2,806.30		
ONEOK INC	DV	DIVIDEND RECEIVED	14-FEB-23	8,333.33	8,333.33		
	DV	DIVIDEND RECEIVED	15-MAY-23	8,333.33	8,333.33		
	DV	DIVIDEND RECEIVED	14-AUG-23	8,333.33	8,333.33		
	DV	DIVIDEND RECEIVED	14-NOV-23	10,967.22	10,967.22		
ORACLE CORP	DV	DIVIDEND RECEIVED	24-JAN-23	9,598.40	9,598.40		
	DV	DIVIDEND RECEIVED	24-APR-23	12,082.40	12,082.40		
	DV	DIVIDEND RECEIVED	26-JUL-23	12,082.40	12,082.40		
	DV	DIVIDEND RECEIVED	26-OCT-23	12,415.20	12,415.20		
ORGANON & CO	DV	DIVIDEND RECEIVED	16-MAR-23	1,442.56	1,442.56		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,442.56	1,442.56		
	DV	DIVIDEND RECEIVED	14-SEP-23	1,442.56	1,442.56		

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OTIS WORLDWIDE CORP	DV	DIVIDEND RECEIVED	10-MAR-23	2,399.75	2,399.75		
	DV	DIVIDEND RECEIVED	09-JUN-23	2,813.50	2,813.50		
	DV	DIVIDEND RECEIVED	08-SEP-23	2,813.50	2,813.50		
	DV	DIVIDEND RECEIVED	08-DEC-23	2,813.50	2,813.50		
PNC FINANCIAL SERVICES GROUP I	DV	DIVIDEND RECEIVED	06-FEB-23	11,961.00	11,961.00		
	DV	DIVIDEND RECEIVED	05-MAY-23	11,961.00	11,961.00		
	DV	DIVIDEND RECEIVED	07-AUG-23	12,359.70	12,359.70		
	DV	DIVIDEND RECEIVED	06-NOV-23	12,359.70	12,359.70		
PPG INDUSTRIES INC	DV	DIVIDEND RECEIVED	10-MAR-23	2,775.74	2,775.74		
	DV	DIVIDEND RECEIVED	12-JUN-23	2,775.74	2,775.74		
	DV	DIVIDEND RECEIVED	12-SEP-23	3,015.35	3,015.35		
	DV	DIVIDEND RECEIVED	12-DEC-23	3,015.35	3,015.35		
PPL CORP	DV	DIVIDEND RECEIVED	03-JAN-23	3,185.55	3,185.55		
	DV	DIVIDEND RECEIVED	03-APR-23	3,397.92	3,397.92		
	DV	DIVIDEND RECEIVED	03-JUL-23	3,397.92	3,397.92		
	DV	DIVIDEND RECEIVED	02-OCT-23	3,397.92	3,397.92		
PACCAR INC	DV	DIVIDEND RECEIVED	05-JAN-23	18,874.80	18,874.80		

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	DV	DIVIDEND RECEIVED	08-MAR-23	2,527.75	2,527.75		
	DV	DIVIDEND RECEIVED	07-JUN-23	2,527.75	2,527.75		
	DV	DIVIDEND RECEIVED	07-SEP-23	2,729.97	2,729.97		
	DV	DIVIDEND RECEIVED	06-DEC-23	2,796.66	2,796.66		
PACKAGING CORP OF AMERICA	DV	DIVIDEND RECEIVED	13-JAN-23	2,240.00	2,240.00		
	DV	DIVIDEND RECEIVED	14-APR-23	2,240.00	2,240.00		
	DV	DIVIDEND RECEIVED	14-JUL-23	2,240.00	2,240.00		
	DV	DIVIDEND RECEIVED	13-OCT-23	2,240.00	2,240.00		
PARKER-HANNIFIN CORP	DV	DIVIDEND RECEIVED	03-MAR-23	3,336.97	3,336.97		
	DV	DIVIDEND RECEIVED	02-JUN-23	3,713.32	3,713.32		
	DV	DIVIDEND RECEIVED	08-SEP-23	3,713.32	3,713.32		
	DV	DIVIDEND RECEIVED	01-DEC-23	3,713.32	3,713.32		
PAYCOM SOFTWARE INC	DV	DIVIDEND RECEIVED	12-JUN-23	361.13	361.13		
	DV	DIVIDEND RECEIVED	11-SEP-23	361.13	361.13		
	DV	DIVIDEND RECEIVED	11-DEC-23	361.13	361.13		
PAYCHEX INC	DV	DIVIDEND RECEIVED	23-FEB-23	4,905.90	4,905.90		
	DV	DIVIDEND RECEIVED	25-MAY-23	5,526.90	5,526.90		

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	DV	DIVIDEND RECEIVED	24-AUG-23	5,526.90	5,526.90		
	DV	DIVIDEND RECEIVED	28-NOV-23	5,682.65	5,682.65		
PEPSICO INC	DV	DIVIDEND RECEIVED	06-JAN-23	30,822.30	30,822.30		
	DV	DIVIDEND RECEIVED	31-MAR-23	31,070.70	31,070.70		
	DV	DIVIDEND RECEIVED	30-JUN-23	34,357.40	34,357.40		
	DV	DIVIDEND RECEIVED	29-SEP-23	34,357.40	34,357.40		
PERKINELMER INC	DV	DIVIDEND RECEIVED	10-FEB-23	166.60	166.60		
	DV	DIVIDEND RECEIVED	12-MAY-23	176.47	176.47		
	DV	DIVIDEND RECEIVED	11-AUG-23	176.47	176.47		
	DV	DIVIDEND RECEIVED	10-NOV-23	176.47	176.47		
PFIZER INC	DV	DIVIDEND RECEIVED	03-MAR-23	45,094.26	45,094.26		
	DV	DIVIDEND RECEIVED	09-JUN-23	45,094.26	45,094.26		
	DV	DIVIDEND RECEIVED	05-SEP-23	45,607.58	45,607.58		
	DV	DIVIDEND RECEIVED	04-DEC-23	45,607.58	45,607.58		
PHILIP MORRIS INTERNATIONAL IN	DV	DIVIDEND RECEIVED	11-JAN-23	1,909.95	1,909.95		
	DV	DIVIDEND RECEIVED	11-JAN-23	36,289.11	36,289.11		
	DV	DIVIDEND RECEIVED	11-APR-23	1,166.70	1,166.70		

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	DV	DIVIDEND RECEIVED	11-APR-23	37,723.24	37,723.24		
	DV	DIVIDEND RECEIVED	11-JUL-23	1,166.70	1,166.70		
	DV	DIVIDEND RECEIVED	11-JUL-23	37,723.24	37,723.24		
	DV	DIVIDEND RECEIVED	12-OCT-23	1,194.26	1,194.26		
	DV	DIVIDEND RECEIVED	12-OCT-23	38,614.34	38,614.34		
PHILLIPS 66	DV	DIVIDEND RECEIVED	01-MAR-23	9,812.25	9,812.25		
	DV	DIVIDEND RECEIVED	01-JUN-23	9,812.25	9,812.25		
	DV	DIVIDEND RECEIVED	01-SEP-23	9,494.10	9,494.10		
	DV	DIVIDEND RECEIVED	01-DEC-23	9,222.15	9,222.15		
PIONEER NATURAL RESOURCES CO	DV	DIVIDEND RECEIVED	17-MAR-23	26,103.24	26,103.24		
	DV	DIVIDEND RECEIVED	21-JUN-23	15,624.52	15,624.52		
	DV	DIVIDEND RECEIVED	21-SEP-23	8,607.52	8,607.52		
	DV	DIVIDEND RECEIVED	22-DEC-23	14,630.40	14,630.40		
POOL CORP	DV	DIVIDEND RECEIVED	29-MAR-23	756.00	756.00		
	DV	DIVIDEND RECEIVED	31-MAY-23	831.60	831.60		
	DV	DIVIDEND RECEIVED	24-AUG-23	831.60	831.60		
	DV	DIVIDEND RECEIVED	22-NOV-23	831.60	831.60		

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T ROWE PRICE GROUP INC	DV	DIVIDEND RECEIVED	30-MAR-23	5,380.20	5,380.20		
	DV	DIVIDEND RECEIVED	29-JUN-23	5,380.20	5,380.20		
	DV	DIVIDEND RECEIVED	28-SEP-23	5,380.20	5,380.20		
	DV	DIVIDEND RECEIVED	29-DEC-23	5,380.20	5,380.20		
PRINCIPAL FINANCIAL GROUP INC	DV	DIVIDEND RECEIVED	31-MAR-23	2,976.00	2,976.00		
	DV	DIVIDEND RECEIVED	30-JUN-23	2,976.00	2,976.00		
	DV	DIVIDEND RECEIVED	29-SEP-23	3,022.50	3,022.50		
	DV	DIVIDEND RECEIVED	20-DEC-23	2,928.57	2,928.57		
PROCTER & GAMBLE CO/THE	DV	DIVIDEND RECEIVED	15-FEB-23	42,295.84	42,295.84		
	DV	DIVIDEND RECEIVED	15-MAY-23	43,732.20	43,732.20		
	DV	DIVIDEND RECEIVED	15-AUG-23	43,732.20	43,732.20		
	DV	DIVIDEND RECEIVED	15-NOV-23	43,866.72	43,866.72		
PROGRESSIVE CORP/THE	DV	DIVIDEND RECEIVED	13-JAN-23	1,134.70	1,134.70		
	DV	DIVIDEND RECEIVED	14-APR-23	1,149.90	1,149.90		
	DV	DIVIDEND RECEIVED	14-JUL-23	1,149.90	1,149.90		
	DV	DIVIDEND RECEIVED	13-OCT-23	1,149.90	1,149.90		
PROLOGIS INC	DV	DIVIDEND RECEIVED	31-MAR-23	15,729.60	15,729.60		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	30-JUN-23	15,729.60	15,729.60		
	DV	DIVIDEND RECEIVED	29-SEP-23	15,729.60	15,729.60		
	DV	DIVIDEND RECEIVED	29-DEC-23	15,889.68	15,889.68		
PRUDENTIAL FINANCIAL INC	DV	DIVIDEND RECEIVED	16-MAR-23	8,911.25	8,911.25		
	DV	DIVIDEND RECEIVED	15-JUN-23	8,911.25	8,911.25		
	DV	DIVIDEND RECEIVED	14-SEP-23	8,911.25	8,911.25		
	DV	DIVIDEND RECEIVED	14-DEC-23	8,911.25	8,911.25		
PUBLIC STORAGE	DV	DIVIDEND RECEIVED	30-MAR-23	9,138.00	9,138.00		
	DV	DIVIDEND RECEIVED	29-JUN-23	9,393.00	9,393.00		
	DV	DIVIDEND RECEIVED	28-SEP-23	9,393.00	9,393.00		
	DV	DIVIDEND RECEIVED	28-DEC-23	9,393.00	9,393.00		
PULTEGROUP INC	DV	DIVIDEND RECEIVED	03-JAN-23	713.28	713.28		
	DV	DIVIDEND RECEIVED	04-APR-23	713.28	713.28		
	DV	DIVIDEND RECEIVED	05-JUL-23	713.28	713.28		
	DV	DIVIDEND RECEIVED	03-OCT-23	713.28	713.28		
QUALCOMM INC	DV	DIVIDEND RECEIVED	23-MAR-23	16,455.75	16,455.75		
	DV	DIVIDEND RECEIVED	22-JUN-23	17,552.80	17,552.80		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	21-SEP-23	17,552.80	17,552.80		
	DV	DIVIDEND RECEIVED	14-DEC-23	17,552.80	17,552.80		
QUANTA SERVICES INC	DV	DIVIDEND RECEIVED	13-JAN-23	222.80	222.80		
	DV	DIVIDEND RECEIVED	18-APR-23	222.80	222.80		
	DV	DIVIDEND RECEIVED	14-JUL-23	222.80	222.80		
	DV	DIVIDEND RECEIVED	13-OCT-23	222.80	222.80		
QUEST DIAGNOSTICS INC	DV	DIVIDEND RECEIVED	01-FEB-23	1,527.24	1,527.24		
	DV	DIVIDEND RECEIVED	24-APR-23	1,642.94	1,642.94		
	DV	DIVIDEND RECEIVED	25-JUL-23	1,642.94	1,642.94		
	DV	DIVIDEND RECEIVED	23-OCT-23	1,642.94	1,642.94		
RALPH LAUREN CORP	DV	DIVIDEND RECEIVED	13-JAN-23	690.00	690.00		
	DV	DIVIDEND RECEIVED	14-APR-23	690.00	690.00		
	DV	DIVIDEND RECEIVED	14-JUL-23	690.00	690.00		
	DV	DIVIDEND RECEIVED	13-OCT-23	690.00	690.00		
RAYMOND JAMES FINANCIAL INC	DV	DIVIDEND RECEIVED	17-JAN-23	1,548.96	1,548.96		
	DV	DIVIDEND RECEIVED	17-APR-23	1,548.96	1,548.96		
	DV	DIVIDEND RECEIVED	17-JUL-23	1,548.96	1,548.96		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	16-OCT-23	1,548.96	1,548.96		
RAYTHEON TECHNOLOGIES CORP	DV	DIVIDEND RECEIVED	23-MAR-23	15,895.00	15,895.00		
	DV	DIVIDEND RECEIVED	15-JUN-23	17,051.00	17,051.00		
	DV	DIVIDEND RECEIVED	07-SEP-23	17,051.00	17,051.00		
	DV	DIVIDEND RECEIVED	14-DEC-23	17,051.00	17,051.00		
REALTY INCOME CORP	DV	DIVIDEND RECEIVED	13-JAN-23	3,037.17	3,037.17		
	DV	DIVIDEND RECEIVED	15-FEB-23	3,037.17	3,037.17		
	DV	DIVIDEND RECEIVED	15-MAR-23	3,110.50	3,110.50		
	DV	DIVIDEND RECEIVED	14-APR-23	3,116.61	3,116.61		
	DV	DIVIDEND RECEIVED	15-MAY-23	3,116.61	3,116.61		
	DV	DIVIDEND RECEIVED	15-JUN-23	3,116.61	3,116.61		
	DV	DIVIDEND RECEIVED	14-JUL-23	3,389.46	3,389.46		
	DV	DIVIDEND RECEIVED	15-AUG-23	3,389.46	3,389.46		
	DV	DIVIDEND RECEIVED	15-SEP-23	3,389.46	3,389.46		
	DV	DIVIDEND RECEIVED	13-OCT-23	3,567.62	3,567.62		
	DV	DIVIDEND RECEIVED	15-NOV-23	3,567.62	3,567.62		
	DV	DIVIDEND RECEIVED	15-DEC-23	3,567.62	3,567.62		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
REGENCY CENTERS CORP	DV	DIVIDEND RECEIVED	04-JAN-23	1,997.45	1,997.45		
	DV	DIVIDEND RECEIVED	05-APR-23	1,997.45	1,997.45		
	DV	DIVIDEND RECEIVED	06-JUL-23	1,997.45	1,997.45		
	DV	DIVIDEND RECEIVED	04-OCT-23	1,997.45	1,997.45		
REGIONS FINANCIAL CORP	DV	DIVIDEND RECEIVED	03-JAN-23	3,602.00	3,602.00		
	DV	DIVIDEND RECEIVED	03-APR-23	3,602.00	3,602.00		
	DV	DIVIDEND RECEIVED	03-JUL-23	3,602.00	3,602.00		
	DV	DIVIDEND RECEIVED	02-OCT-23	4,322.40	4,322.40		
REPUBLIC SERVICES INC	DV	DIVIDEND RECEIVED	13-JAN-23	1,960.20	1,960.20		
	DV	DIVIDEND RECEIVED	14-APR-23	1,960.20	1,960.20		
	DV	DIVIDEND RECEIVED	14-JUL-23	1,960.20	1,960.20		
	DV	DIVIDEND RECEIVED	13-OCT-23	2,118.60	2,118.60		
RESMED INC	DV	DIVIDEND RECEIVED	16-MAR-23	1,279.52	1,279.52		
	DV	DIVIDEND RECEIVED	15-JUN-23	1,279.52	1,279.52		
	DV	DIVIDEND RECEIVED	21-SEP-23	1,395.84	1,395.84		
	DV	DIVIDEND RECEIVED	14-DEC-23	1,395.84	1,395.84		
ROBERT HALF INTERNATIONAL INC	DV	DIVIDEND RECEIVED	15-MAR-23	1,008.00	1,008.00		

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	DV	DIVIDEND RECEIVED	15-JUN-23	1,008.00	1,008.00		
	DV	DIVIDEND RECEIVED	15-SEP-23	1,008.00	1,008.00		
	DV	DIVIDEND RECEIVED	15-DEC-23	1,008.00	1,008.00		
ROCKWELL AUTOMATION INC	DV	DIVIDEND RECEIVED	10-MAR-23	2,660.90	2,660.90		
	DV	DIVIDEND RECEIVED	12-JUN-23	2,660.90	2,660.90		
	DV	DIVIDEND RECEIVED	11-SEP-23	2,660.90	2,660.90		
	DV	DIVIDEND RECEIVED	11-DEC-23	2,818.75	2,818.75		
ROLLINS INC	DV	DIVIDEND RECEIVED	10-MAR-23	603.07	603.07		
	DV	DIVIDEND RECEIVED	09-JUN-23	603.07	603.07		
	DV	DIVIDEND RECEIVED	08-SEP-23	603.07	603.07		
	DV	DIVIDEND RECEIVED	11-DEC-23	830.40	830.40		
ROPER TECHNOLOGIES INC	DV	DIVIDEND RECEIVED	23-JAN-23	1,414.82	1,414.82		
	DV	DIVIDEND RECEIVED	21-APR-23	1,414.82	1,414.82		
	DV	DIVIDEND RECEIVED	24-JUL-23	1,414.82	1,414.82		
	DV	DIVIDEND RECEIVED	23-OCT-23	1,414.82	1,414.82		
ROSS STORES INC	DV	DIVIDEND RECEIVED	31-MAR-23	2,245.51	2,245.51		
	DV	DIVIDEND RECEIVED	30-JUN-23	2,245.51	2,245.51		

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	DV	DIVIDEND RECEIVED	29-SEP-23	2,245.51	2,245.51		
	DV	DIVIDEND RECEIVED	29-DEC-23	2,245.51	2,245.51		
S&P GLOBAL INC	DV	DIVIDEND RECEIVED	10-MAR-23	5,848.20	5,848.20		
	DV	DIVIDEND RECEIVED	12-JUN-23	5,848.20	5,848.20		
	DV	DIVIDEND RECEIVED	12-SEP-23	5,848.20	5,848.20		
	DV	DIVIDEND RECEIVED	12-DEC-23	5,772.60	5,772.60		
SBA COMMUNICATIONS CORP	DV	DIVIDEND RECEIVED	24-MAR-23	1,799.45	1,799.45		
	DV	DIVIDEND RECEIVED	21-JUN-23	1,799.45	1,799.45		
	DV	DIVIDEND RECEIVED	20-SEP-23	1,799.45	1,799.45		
	DV	DIVIDEND RECEIVED	14-DEC-23	1,799.45	1,799.45		
SCHLUMBERGER LTD	DV	DIVIDEND RECEIVED	12-JAN-23	4,798.15	4,798.15		
	DV	DIVIDEND RECEIVED	06-APR-23	6,939.75	6,939.75		
	DV	DIVIDEND RECEIVED	13-JUL-23	6,939.75	6,939.75		
	DV	DIVIDEND RECEIVED	12-OCT-23	6,939.75	6,939.75		
CHARLES SCHWAB CORP/THE	DV	DIVIDEND RECEIVED	24-FEB-23	7,479.75	7,479.75		
	DV	DIVIDEND RECEIVED	26-MAY-23	7,479.75	7,479.75		
	DV	DIVIDEND RECEIVED	25-AUG-23	7,320.75	7,320.75		

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	DV	DIVIDEND RECEIVED	24-NOV-23	7,320.75	7,320.75		
SEALED AIR CORP	DV	DIVIDEND RECEIVED	24-MAR-23	565.20	565.20		
	DV	DIVIDEND RECEIVED	23-JUN-23	565.20	565.20		
	DV	DIVIDEND RECEIVED	22-SEP-23	565.20	565.20		
	DV	DIVIDEND RECEIVED	15-DEC-23	565.20	565.20		
SEMPRA ENERGY	DV	DIVIDEND RECEIVED	17-JAN-23	7,063.51	7,063.51		
	DV	DIVIDEND RECEIVED	17-APR-23	7,341.11	7,341.11		
	DV	DIVIDEND RECEIVED	17-JUL-23	7,341.11	7,341.11		
	DV	DIVIDEND RECEIVED	16-OCT-23	7,341.11	7,341.11		
SHERWIN-WILLIAMS CO/THE	DV	DIVIDEND RECEIVED	10-MAR-23	2,752.15	2,752.15		
	DV	DIVIDEND RECEIVED	02-JUN-23	2,809.02	2,809.02		
	DV	DIVIDEND RECEIVED	08-SEP-23	2,809.02	2,809.02		
	DV	DIVIDEND RECEIVED	08-DEC-23	2,809.02	2,809.02		
SIGNATURE BANK/NEW YORK NY	DV	DIVIDEND RECEIVED	10-FEB-23	872.20	872.20		
SIMON PROPERTY GROUP INC	DV	DIVIDEND RECEIVED	31-MAR-23	11,467.80	11,467.80		
	DV	DIVIDEND RECEIVED	30-JUN-23	11,786.35	11,786.35		
	DV	DIVIDEND RECEIVED	29-SEP-23	12,104.90	12,104.90		

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	DV	DIVIDEND RECEIVED	29-DEC-23	12,471.60	12,471.60		
SKYWORKS SOLUTIONS INC	DV	DIVIDEND RECEIVED	21-MAR-23	1,931.30	1,931.30		
	DV	DIVIDEND RECEIVED	20-JUN-23	1,931.30	1,931.30		
	DV	DIVIDEND RECEIVED	19-SEP-23	2,118.20	2,118.20		
	DV	DIVIDEND RECEIVED	12-DEC-23	2,118.20	2,118.20		
A O SMITH CORP	DV	DIVIDEND RECEIVED	15-FEB-23	788.40	788.40		
	DV	DIVIDEND RECEIVED	15-MAY-23	788.40	788.40		
	DV	DIVIDEND RECEIVED	15-AUG-23	788.40	788.40		
	DV	DIVIDEND RECEIVED	15-NOV-23	840.96	840.96		
J M SMUCKER CO/THE	DV	DIVIDEND RECEIVED	01-MAR-23	2,084.88	2,084.88		
	DV	DIVIDEND RECEIVED	01-JUN-23	2,084.88	2,084.88		
	DV	DIVIDEND RECEIVED	01-SEP-23	2,166.64	2,166.64		
	DV	DIVIDEND RECEIVED	01-DEC-23	2,166.64	2,166.64		
SNAP-ON INC	DV	DIVIDEND RECEIVED	10-MAR-23	1,756.08	1,756.08		
	DV	DIVIDEND RECEIVED	09-JUN-23	1,756.08	1,756.08		
	DV	DIVIDEND RECEIVED	11-SEP-23	1,756.08	1,756.08		
	DV	DIVIDEND RECEIVED	11-DEC-23	2,016.24	2,016.24		

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SOUTHWEST AIRLINES CO	DV	DIVIDEND RECEIVED	31-JAN-23	2,091.24	2,091.24		
	DV	DIVIDEND RECEIVED	29-MAR-23	2,091.24	2,091.24		
	DV	DIVIDEND RECEIVED	12-JUL-23	2,091.24	2,091.24		
	DV	DIVIDEND RECEIVED	27-SEP-23	2,091.24	2,091.24		
STANLEY BLACK & DECKER INC	DV	DIVIDEND RECEIVED	21-MAR-23	2,281.60	2,281.60		
	DV	DIVIDEND RECEIVED	20-JUN-23	2,281.60	2,281.60		
	DV	DIVIDEND RECEIVED	19-SEP-23	2,310.12	2,310.12		
	DV	DIVIDEND RECEIVED	19-DEC-23	2,515.86	2,515.86		
STARBUCKS CORP	DV	DIVIDEND RECEIVED	24-FEB-23	11,874.12	11,874.12		
	DV	DIVIDEND RECEIVED	26-MAY-23	11,874.12	11,874.12		
	DV	DIVIDEND RECEIVED	25-AUG-23	11,874.12	11,874.12		
	DV	DIVIDEND RECEIVED	24-NOV-23	12,899.10	12,899.10		
STATE STREET CORP	DV	DIVIDEND RECEIVED	13-JAN-23	4,503.24	4,503.24		
	DV	DIVIDEND RECEIVED	13-APR-23	4,314.24	4,314.24		
	DV	DIVIDEND RECEIVED	13-JUL-23	4,314.24	4,314.24		
	DV	DIVIDEND RECEIVED	12-OCT-23	4,341.48	4,341.48		
STEEL DYNAMICS INC	DV	DIVIDEND RECEIVED	13-JAN-23	1,106.02	1,106.02		

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	DV	DIVIDEND RECEIVED	14-APR-23	1,382.53	1,382.53		
	DV	DIVIDEND RECEIVED	14-JUL-23	1,382.53	1,382.53		
	DV	DIVIDEND RECEIVED	16-OCT-23	1,278.83	1,278.83		
STRYKER CORP	DV	DIVIDEND RECEIVED	31-JAN-23	4,901.25	4,901.25		
	DV	DIVIDEND RECEIVED	28-APR-23	4,966.50	4,966.50		
	DV	DIVIDEND RECEIVED	31-JUL-23	4,966.50	4,966.50		
	DV	DIVIDEND RECEIVED	31-OCT-23	4,966.50	4,966.50		
SYNCHRONY FINANCIAL	DV	DIVIDEND RECEIVED	17-FEB-23	2,019.40	2,019.40		
	DV	DIVIDEND RECEIVED	12-MAY-23	2,019.40	2,019.40		
	DV	DIVIDEND RECEIVED	10-AUG-23	2,195.00	2,195.00		
	DV	DIVIDEND RECEIVED	09-NOV-23	2,195.00	2,195.00		
SYSCO CORP	DV	DIVIDEND RECEIVED	27-JAN-23	4,844.14	4,844.14		
	DV	DIVIDEND RECEIVED	28-APR-23	4,844.14	4,844.14		
	DV	DIVIDEND RECEIVED	28-JUL-23	4,943.00	4,943.00		
	DV	DIVIDEND RECEIVED	27-OCT-23	4,943.00	4,943.00		
TJX COS INC/THE	DV	DIVIDEND RECEIVED	02-MAR-23	6,690.01	6,690.01		
	DV	DIVIDEND RECEIVED	01-JUN-23	7,540.44	7,540.44		

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	DV	DIVIDEND RECEIVED	31-AUG-23	7,540.44	7,540.44		
	DV	DIVIDEND RECEIVED	30-NOV-23	7,540.44	7,540.44		
T-MOBILE US INC	DV	DIVIDEND RECEIVED	15-DEC-23	6,634.55	6,634.55		
TAPESTRY INC	DV	DIVIDEND RECEIVED	27-MAR-23	1,430.70	1,430.70		
	DV	DIVIDEND RECEIVED	26-JUN-23	1,430.70	1,430.70		
	DV	DIVIDEND RECEIVED	25-SEP-23	1,669.15	1,669.15		
	DV	DIVIDEND RECEIVED	26-DEC-23	1,669.15	1,669.15		
TARGET CORP	DV	DIVIDEND RECEIVED	10-MAR-23	9,716.76	9,716.76		
	DV	DIVIDEND RECEIVED	12-JUN-23	9,716.76	9,716.76		
	DV	DIVIDEND RECEIVED	11-SEP-23	9,896.70	9,896.70		
	DV	DIVIDEND RECEIVED	11-DEC-23	9,896.70	9,896.70		
TARGA RESOURCES CORP	DV	DIVIDEND RECEIVED	15-FEB-23	1,528.80	1,528.80		
	DV	DIVIDEND RECEIVED	15-MAY-23	2,184.00	2,184.00		
	DV	DIVIDEND RECEIVED	15-AUG-23	2,184.00	2,184.00		
	DV	DIVIDEND RECEIVED	15-NOV-23	2,184.00	2,184.00		
TELEFLEX INC	DV	DIVIDEND RECEIVED	15-MAR-23	331.50	331.50		
	DV	DIVIDEND RECEIVED	15-JUN-23	331.50	331.50		

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	DV	DIVIDEND RECEIVED	15-SEP-23	331.50	331.50		
	DV	DIVIDEND RECEIVED	15-DEC-23	331.50	331.50		
TERADYNE INC	DV	DIVIDEND RECEIVED	17-MAR-23	338.14	338.14		
	DV	DIVIDEND RECEIVED	16-JUN-23	338.14	338.14		
	DV	DIVIDEND RECEIVED	25-SEP-23	338.14	338.14		
	DV	DIVIDEND RECEIVED	20-DEC-23	338.14	338.14		
TEXAS INSTRUMENTS INC	DV	DIVIDEND RECEIVED	14-FEB-23	22,086.88	22,086.88		
	DV	DIVIDEND RECEIVED	16-MAY-23	22,086.88	22,086.88		
	DV	DIVIDEND RECEIVED	15-AUG-23	22,086.88	22,086.88		
	DV	DIVIDEND RECEIVED	14-NOV-23	23,155.60	23,155.60		
TEXTRON INC	DV	DIVIDEND RECEIVED	03-JAN-23	83.14	83.14		
	DV	DIVIDEND RECEIVED	03-APR-23	83.14	83.14		
	DV	DIVIDEND RECEIVED	03-JUL-23	83.14	83.14		
	DV	DIVIDEND RECEIVED	02-OCT-23	83.14	83.14		
THERMO FISHER SCIENTIFIC INC	DV	DIVIDEND RECEIVED	17-JAN-23	2,281.20	2,281.20		
	DV	DIVIDEND RECEIVED	14-APR-23	2,690.80	2,690.80		
	DV	DIVIDEND RECEIVED	14-JUL-23	2,690.80	2,690.80		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	13-OCT-23	2,660.00	2,660.00		
3M CO	DV	DIVIDEND RECEIVED	13-MAR-23	16,135.50	16,135.50		
	DV	DIVIDEND RECEIVED	12-JUN-23	16,135.50	16,135.50		
	DV	DIVIDEND RECEIVED	12-SEP-23	16,135.50	16,135.50		
	DV	DIVIDEND RECEIVED	12-DEC-23	16,135.50	16,135.50		
TRACTOR SUPPLY CO	DV	DIVIDEND RECEIVED	14-MAR-23	2,210.38	2,210.38		
	DV	DIVIDEND RECEIVED	13-JUN-23	2,210.38	2,210.38		
	DV	DIVIDEND RECEIVED	12-SEP-23	2,210.38	2,210.38		
	DV	DIVIDEND RECEIVED	12-DEC-23	2,210.38	2,210.38		
TRANSDIGM GROUP INC	DV	DIVIDEND RECEIVED	27-NOV-23	38,080.00	38,080.00		
TRAVELERS COS INC/THE	DV	DIVIDEND RECEIVED	31-MAR-23	4,315.20	4,315.20		
	DV	DIVIDEND RECEIVED	30-JUN-23	4,640.00	4,640.00		
	DV	DIVIDEND RECEIVED	29-SEP-23	4,640.00	4,640.00		
	DV	DIVIDEND RECEIVED	29-DEC-23	4,505.00	4,505.00		
TRUIST FINANCIAL CORP	DV	DIVIDEND RECEIVED	01-MAR-23	13,493.48	13,493.48		
	DV	DIVIDEND RECEIVED	01-JUN-23	13,493.48	13,493.48		
	DV	DIVIDEND RECEIVED	01-SEP-23	13,493.48	13,493.48		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	01-DEC-23	13,493.48	13,493.48		
TYSON FOODS INC	DV	DIVIDEND RECEIVED	15-MAR-23	2,668.80	2,668.80		
	DV	DIVIDEND RECEIVED	15-JUN-23	2,668.80	2,668.80		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,668.80	2,668.80		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,724.40	2,724.40		
UDR INC	DV	DIVIDEND RECEIVED	31-JAN-23	2,311.16	2,311.16		
	DV	DIVIDEND RECEIVED	01-MAY-23	2,554.44	2,554.44		
	DV	DIVIDEND RECEIVED	31-JUL-23	2,554.44	2,554.44		
	DV	DIVIDEND RECEIVED	31-OCT-23	2,554.44	2,554.44		
US BANCORP	DV	DIVIDEND RECEIVED	17-JAN-23	12,504.96	12,504.96		
	DV	DIVIDEND RECEIVED	17-APR-23	13,141.92	13,141.92		
	DV	DIVIDEND RECEIVED	17-JUL-23	13,141.92	13,141.92		
	DV	DIVIDEND RECEIVED	16-OCT-23	14,722.08	14,722.08		
UNION PACIFIC CORP	DV	DIVIDEND RECEIVED	31-MAR-23	15,715.70	15,715.70		
	DV	DIVIDEND RECEIVED	30-JUN-23	15,715.70	15,715.70		
	DV	DIVIDEND RECEIVED	29-SEP-23	15,715.70	15,715.70		
	DV	DIVIDEND RECEIVED	28-DEC-23	15,715.70	15,715.70		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
UNITED PARCEL SERVICE INC	DV	DIVIDEND RECEIVED	10-MAR-23	23,206.50	23,206.50		
	DV	DIVIDEND RECEIVED	01-JUN-23	23,206.50	23,206.50		
	DV	DIVIDEND RECEIVED	31-AUG-23	23,206.50	23,206.50		
	DV	DIVIDEND RECEIVED	30-NOV-23	23,206.50	23,206.50		
UNITED RENTALS INC	DV	DIVIDEND RECEIVED	22-FEB-23	2,020.20	2,020.20		
	DV	DIVIDEND RECEIVED	24-MAY-23	2,020.20	2,020.20		
	DV	DIVIDEND RECEIVED	23-AUG-23	2,020.20	2,020.20		
	DV	DIVIDEND RECEIVED	22-NOV-23	2,020.20	2,020.20		
UNITEDHEALTH GROUP INC	DV	DIVIDEND RECEIVED	21-MAR-23	30,234.60	30,234.60		
	DV	DIVIDEND RECEIVED	27-JUN-23	34,533.72	34,533.72		
	DV	DIVIDEND RECEIVED	19-SEP-23	34,533.72	34,533.72		
	DV	DIVIDEND RECEIVED	12-DEC-23	34,413.40	34,413.40		
UNIVERSAL HEALTH SERVICES INC	DV	DIVIDEND RECEIVED	15-MAR-23	275.80	275.80		
	DV	DIVIDEND RECEIVED	15-JUN-23	275.80	275.80		
	DV	DIVIDEND RECEIVED	15-SEP-23	248.00	248.00		
	DV	DIVIDEND RECEIVED	15-DEC-23	248.00	248.00		
VF CORP	DV	DIVIDEND RECEIVED	21-MAR-23	1,845.30	1,845.30		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	20-JUN-23	1,845.30	1,845.30		
	DV	DIVIDEND RECEIVED	20-SEP-23	1,845.30	1,845.30		
	DV	DIVIDEND RECEIVED	20-DEC-23	553.59	553.59		
VALERO ENERGY CORP	DV	DIVIDEND RECEIVED	16-MAR-23	7,680.60	7,680.60		
	DV	DIVIDEND RECEIVED	22-JUN-23	7,680.60	7,680.60		
	DV	DIVIDEND RECEIVED	05-SEP-23	7,266.48	7,266.48		
	DV	DIVIDEND RECEIVED	20-DEC-23	7,103.28	7,103.28		
VENTAS INC	DV	DIVIDEND RECEIVED	19-JAN-23	3,603.60	3,603.60		
	DV	DIVIDEND RECEIVED	13-APR-23	3,603.60	3,603.60		
	DV	DIVIDEND RECEIVED	13-JUL-23	3,603.60	3,603.60		
	DV	DIVIDEND RECEIVED	12-OCT-23	3,603.60	3,603.60		
VERIZON COMMUNICATIONS INC	DV	DIVIDEND RECEIVED	01-FEB-23	53,468.46	53,468.46		
	DV	DIVIDEND RECEIVED	01-MAY-23	53,845.61	53,845.61		
	DV	DIVIDEND RECEIVED	01-AUG-23	53,845.61	53,845.61		
	DV	DIVIDEND RECEIVED	01-NOV-23	54,877.13	54,877.13		
VERISK ANALYTICS INC	DV	DIVIDEND RECEIVED	31-MAR-23	1,033.26	1,033.26		
	DV	DIVIDEND RECEIVED	30-JUN-23	1,033.26	1,033.26		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	29-SEP-23	970.02	970.02		
	DV	DIVIDEND RECEIVED	29-DEC-23	970.02	970.02		
PARAMOUNT GLOBAL	DV	DIVIDEND RECEIVED	03-JAN-23	2,020.32	2,020.32		
	DV	DIVIDEND RECEIVED	03-APR-23	2,365.68	2,365.68		
	DV	DIVIDEND RECEIVED	03-JUL-23	492.85	492.85		
	DV	DIVIDEND RECEIVED	02-OCT-23	492.85	492.85		
VIATRIS INC	DV	DIVIDEND RECEIVED	17-MAR-23	2,843.16	2,843.16		
	DV	DIVIDEND RECEIVED	16-JUN-23	2,843.16	2,843.16		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,843.16	2,843.16		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,840.88	2,840.88		
VICI PROPERTIES INC	DV	DIVIDEND RECEIVED	05-JAN-23	7,156.50	7,156.50		
	DV	DIVIDEND RECEIVED	06-APR-23	7,670.91	7,670.91		
	DV	DIVIDEND RECEIVED	06-JUL-23	7,670.91	7,670.91		
	DV	DIVIDEND RECEIVED	05-OCT-23	8,162.64	8,162.64		
VISA INC	DV	DIVIDEND RECEIVED	01-MAR-23	14,409.00	14,409.00		
	DV	DIVIDEND RECEIVED	01-JUN-23	14,409.00	14,409.00		
	DV	DIVIDEND RECEIVED	01-SEP-23	14,348.70	14,348.70		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	01-DEC-23	16,519.36	16,519.36		
VULCAN MATERIALS CO	DV	DIVIDEND RECEIVED	20-MAR-23	1,125.31	1,125.31		
	DV	DIVIDEND RECEIVED	09-JUN-23	1,125.31	1,125.31		
	DV	DIVIDEND RECEIVED	06-SEP-23	1,125.31	1,125.31		
	DV	DIVIDEND RECEIVED	29-NOV-23	1,125.31	1,125.31		
WEC ENERGY GROUP INC	DV	DIVIDEND RECEIVED	01-MAR-23	4,945.98	4,945.98		
	DV	DIVIDEND RECEIVED	01-JUN-23	4,945.98	4,945.98		
	DV	DIVIDEND RECEIVED	01-SEP-23	4,945.98	4,945.98		
	DV	DIVIDEND RECEIVED	01-DEC-23	4,945.98	4,945.98		
WESTINGHOUSE AIR BRAKE TECHNOL	DV	DIVIDEND RECEIVED	10-MAR-23	622.37	622.37		
	DV	DIVIDEND RECEIVED	09-JUN-23	622.37	622.37		
	DV	DIVIDEND RECEIVED	28-AUG-23	622.37	622.37		
	DV	DIVIDEND RECEIVED	29-NOV-23	622.37	622.37		
WALMART INC	DV	DIVIDEND RECEIVED	03-JAN-23	15,428.00	15,428.00		
	DV	DIVIDEND RECEIVED	03-APR-23	15,786.72	15,786.72		
	DV	DIVIDEND RECEIVED	30-MAY-23	15,786.72	15,786.72		
	DV	DIVIDEND RECEIVED	05-SEP-23	15,786.72	15,786.72		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
WALGREENS BOOTS ALLIANCE INC	DV	DIVIDEND RECEIVED	10-MAR-23	6,504.00	6,504.00		
	DV	DIVIDEND RECEIVED	12-JUN-23	6,504.00	6,504.00		
	DV	DIVIDEND RECEIVED	12-SEP-23	6,504.00	6,504.00		
	DV	DIVIDEND RECEIVED	12-DEC-23	6,930.24	6,930.24		
WASTE MANAGEMENT INC	DV	DIVIDEND RECEIVED	24-MAR-23	5,156.90	5,156.90		
	DV	DIVIDEND RECEIVED	16-JUN-23	5,156.90	5,156.90		
	DV	DIVIDEND RECEIVED	22-SEP-23	5,156.90	5,156.90		
	DV	DIVIDEND RECEIVED	15-DEC-23	5,156.90	5,156.90		
WELLS FARGO & CO	DV	DIVIDEND RECEIVED	01-MAR-23	22,308.60	22,308.60		
	DV	DIVIDEND RECEIVED	01-JUN-23	22,481.40	22,481.40		
	DV	DIVIDEND RECEIVED	01-SEP-23	25,877.60	25,877.60		
	DV	DIVIDEND RECEIVED	01-DEC-23	25,243.05	25,243.05		
WELLTOWER INC	DV	DIVIDEND RECEIVED	08-MAR-23	5,663.85	5,663.85		
	DV	DIVIDEND RECEIVED	23-MAY-23	5,663.85	5,663.85		
	DV	DIVIDEND RECEIVED	23-AUG-23	5,974.34	5,974.34		
	DV	DIVIDEND RECEIVED	22-NOV-23	6,675.84	6,675.84		
WEST PHARMACEUTICAL SERVICES I	DV	DIVIDEND RECEIVED	01-FEB-23	265.43	265.43		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	03-MAY-23	279.68	279.68		
	DV	DIVIDEND RECEIVED	02-AUG-23	279.68	279.68		
	DV	DIVIDEND RECEIVED	15-NOV-23	294.40	294.40		
WESTROCK CO	DV	DIVIDEND RECEIVED	22-FEB-23	1,458.33	1,458.33		
	DV	DIVIDEND RECEIVED	25-MAY-23	1,458.33	1,458.33		
	DV	DIVIDEND RECEIVED	24-AUG-23	1,458.33	1,458.33		
	DV	DIVIDEND RECEIVED	21-NOV-23	1,604.16	1,604.16		
WEYERHAEUSER CO	DV	DIVIDEND RECEIVED	27-FEB-23	12,713.40	12,713.40		
	DV	DIVIDEND RECEIVED	17-MAR-23	2,683.94	2,683.94		
	DV	DIVIDEND RECEIVED	16-JUN-23	2,683.94	2,683.94		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,683.94	2,683.94		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,683.94	2,683.94		
WHIRLPOOL CORP	DV	DIVIDEND RECEIVED	15-MAR-23	2,003.75	2,003.75		
	DV	DIVIDEND RECEIVED	15-JUN-23	2,003.75	2,003.75		
	DV	DIVIDEND RECEIVED	15-SEP-23	2,003.75	2,003.75		
	DV	DIVIDEND RECEIVED	15-DEC-23	2,003.75	2,003.75		
WILLIAMS COS INC/THE	DV	DIVIDEND RECEIVED	27-MAR-23	10,552.50	10,552.50		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	26-JUN-23	10,552.50	10,552.50		
	DV	DIVIDEND RECEIVED	25-SEP-23	10,552.50	10,552.50		
	DV	DIVIDEND RECEIVED	26-DEC-23	10,552.50	10,552.50		
WYNN RESORTS LTD	DV	DIVIDEND RECEIVED	06-JUN-23	533.25	533.25		
	DV	DIVIDEND RECEIVED	31-AUG-23	533.25	533.25		
	DV	DIVIDEND RECEIVED	30-NOV-23	477.25	477.25		
XYLEM INC/NY	DV	DIVIDEND RECEIVED	22-MAR-23	1,122.33	1,122.33		
	DV	DIVIDEND RECEIVED	28-JUN-23	1,549.68	1,549.68		
	DV	DIVIDEND RECEIVED	28-SEP-23	1,549.68	1,549.68		
	DV	DIVIDEND RECEIVED	19-DEC-23	1,549.68	1,549.68		
YUM! BRANDS INC	DV	DIVIDEND RECEIVED	10-MAR-23	3,344.44	3,344.44		
	DV	DIVIDEND RECEIVED	09-JUN-23	3,344.44	3,344.44		
	DV	DIVIDEND RECEIVED	08-SEP-23	3,344.44	3,344.44		
	DV	DIVIDEND RECEIVED	08-DEC-23	3,344.44	3,344.44		
ZIMMER BIOMET HOLDINGS INC	DV	DIVIDEND RECEIVED	31-JAN-23	984.72	984.72		
	DV	DIVIDEND RECEIVED	28-APR-23	984.72	984.72		
	DV	DIVIDEND RECEIVED	31-JUL-23	984.72	984.72		

SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/ EFFECTIVE DATE	EX DATE BASE VALUE OF AMOUNT RECEIVED	RECEIPT DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	DV	DIVIDEND RECEIVED	31-OCT-23	984.72	984.72		
ZIONS BANCORP NA	DV	DIVIDEND RECEIVED	23-FEB-23	1,214.01	1,214.01		
	DV	DIVIDEND RECEIVED	25-MAY-23	1,214.01	1,214.01		
	DV	DIVIDEND RECEIVED	24-AUG-23	1,214.01	1,214.01		
	DV	DIVIDEND RECEIVED	16-NOV-23	1,214.01	1,214.01		
ZOETIS INC	DV	DIVIDEND RECEIVED	01-MAR-23	3,385.50	3,385.50		
	DV	DIVIDEND RECEIVED	01-JUN-23	3,428.25	3,428.25		
	DV	DIVIDEND RECEIVED	01-SEP-23	3,428.25	3,428.25		
	DV	DIVIDEND RECEIVED	01-DEC-23	3,428.25	3,428.25		
DIVIDENDS RECEIVED - U.S. DOLLAR				11,019,603.36	11,019,603.36	0.00	0.00 C
DIVIDENDS RECEIVED - FOREIGN (BASE VALUE)				0.00	0.00	0.00	0.00 C
							0.00 T
TOTAL NET DIVIDENDS RECEIVED FOR PERIOD				11,019,603.36	11,019,603.36	0.00	
LESS - DIVIDENDS RECEIVABLE - BEGINNING OF PERIOD				737,759.89			
PLUS - DIVIDENDS RECEIVABLE - END OF PERIOD				950,675.08			
DIVIDENDS EARNED FOR PERIOD				11,232,518.55			

BNY MELLON

TRDA56 A56G36817000 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

CASH AND BASE COST RECONCILIATION - SETTLED PAGE: 1

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AMEREN SERVICES

PLANT - MO - CONSOLIDATED

	SETTLE DATE BASE CASH	SETTLE DATE BASE COST OF FOREIGN CURRENCY	TRADE DATE BASE COST OF INVESTMENT
BEGINNING OF PERIOD	44.86	0.00	538,826,218.00
TRANSACTIONS - CONTRACT BASIS			18,524,268.78
TRANSACTIONS - SETTLED BASIS			
SETTLED RECEIPTS AND DISBURSEMENT TRANSACTIONS	1,133,014.97	0.00	
SETTLED PURCHASES	336,721,409.26-	0.00	
SETTLED SALES	298,898,918.52	0.00	
SETTLED PRINCIPAL PAYMENTS	4,891,919.10	0.00	
SETTLED MATURITIES	9,226,498.82	0.00	
SETTLED CORPORATE ACTIONS	532,538.10	0.00	
SETTLED MISCELLANEOUS ACTIVITY	82.89	0.00	
INTEREST RECEIVED	11,018,788.64	0.00	
DIVIDENDS RECEIVED	11,019,603.36	0.00	
END OF PERIOD	0.00	0.00	557,350,486.78

BNY MELLON

TRDA56 A56G36817000 ANNUAL FINAL 225511 2023-12-31 CYCLE A 22:55:19 RUN DATE: 16-JAN-24

GENERAL LEDGER JOURNAL ENTRIES PAGE: 1

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AMEREN SERVICES

PLANT - MO - CONSOLIDATED

GENERAL LEDGER ACCOUNT:
GENERAL LEDGER NUMBER:

POSTING DATE	EFFECTIVE DATE	POSTING MONTH	DESCRIPTION	AMOUNT	ENTRY NUMBER	OFFSET ACCOUNT

* * * NO ACTIVITY FOR THIS PERIOD * * *

BNY MELLON

STATEMENT OF NET ASSETS AVAILABLE FOR BENEFITS

A56 G368170 31 DECEMBER 2023 NA200

AMEREN SERVICES

PLANT - MO - CONSOLIDATED

BOOK VALUE			
INVESTMENTS:			
INVESTMENTS AT IDENTIFIED COST	$ 557,350,486.78		
		$	557,350,486.78
RECEIVABLES			
INTEREST	2,691,516.69		
DIVIDENDS	950,675.08		
MISCELLANEOUS	267,540.00		
			3,909,731.77
TOTAL BOOK VALUE			561,260,218.55
UNREALIZED			
APPRECIATION/DEPRECIATION			
UNREALIZED APPRECIATION-INVEST	555,690,084.01		
			555,690,084.01
TOTAL UNREALIZED			555,690,084.01
TOTAL MARKET VALUE		$	1,116,950,302.56